



$Q_i, P_i$  must be canonical: <sub>vars</sub>

$$\dot{Q}_i = \frac{\partial K}{\partial P_i}, \quad \dot{P}_i = -\frac{\partial K}{\partial Q_i}$$

Variational principle:

$$\left\{ \begin{array}{l} \delta \int_{t_1}^{t_2} dt [P_i \dot{Q}_i - K(Q, P, t)] = 0, \quad \text{new} \\ \delta \int_{t_1}^{t_2} dt [p_i \dot{q}_i - H(q, p, t)] = 0 \quad \text{old} \end{array} \right.$$

In general, this implies that  $\underbrace{\quad}_\lambda F(P, Q, t)$

$$\underbrace{\lambda}_{\text{const}} (p_i \dot{q}_i - H) = P_i \dot{Q}_i - K + \frac{dF}{dt}$$

$\lambda$  is a scale transform:

$$\text{consider } \begin{cases} Q'_i = \mu q_i \\ P'_i = \nu P_i \end{cases} \Rightarrow \underbrace{\nu \dot{P}_i}_{P'_i} = -\frac{\partial H}{\partial q_i} \nu = -\nu \frac{\partial H}{\partial (q_i/\mu)} \quad \textcircled{=} \\ \textcircled{=} -\nu \mu \frac{\partial H}{\partial Q'_i}$$

$$\text{likewise, } \underbrace{\mu \dot{q}_i}_{Q'_i} = \mu \frac{\partial H}{\partial (P_i/\nu)} = \mu \nu \frac{\partial H}{\partial P'_i}$$

clearly,  $K' = \mu \nu H$  and

$$\underbrace{\mu \nu}_{\lambda} (p_i \dot{q}_i - H) = P'_i \dot{Q}'_i - K'$$

So we can focus on  $\lambda=1$  and rescale the coords later if desired. Hence consider

$$p_i \dot{q}_i - H = P_i \dot{Q}_i - K + \frac{dF}{dt}$$

$\Uparrow$   
 canonical transform

Restricted canonical transform:

$$\begin{cases} Q_i = Q_i(q, p) \\ P_i = P_i(q, p) \end{cases} \quad \begin{array}{l} \text{no explicit} \\ t\text{-dependence} \end{array}$$

Note that  $F$  can be  $F(q, p, t)$  or  $F(Q, P, t)$  or a mixture of the two sets of coords.

Suppose that  $F = F_1(q, Q, t)$ , then

$$\begin{aligned} p_i \dot{q}_i - H &= P_i \dot{Q}_i - K + \frac{dF_1}{dt} = \\ &= P_i \dot{Q}_i - K + \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial q_i} \dot{q}_i + \frac{\partial F_1}{\partial Q_i} \dot{Q}_i \quad (*) \end{aligned}$$

Eq'n (\*) can hold iff

$$\begin{cases} p_i = \frac{\partial F_1}{\partial q_i}, \end{cases} \quad (1)$$

$$\begin{cases} P_i = -\frac{\partial F_1}{\partial Q_i}, \end{cases} \quad \text{yielding} \quad (2)$$

$$K = H + \frac{\partial F_1}{\partial t} \quad (3)$$

Eq'n (1) can be inserted to get  $Q_i(p, q, t)$ , then eq. (2) can be used to find  $P_i(p, q, t)$ , completing the canonical transformation. Finally, eq'n (3) provides  $K(P, Q, t)$  in terms of  $H$  &  $\frac{\partial F_1}{\partial t}$  expressed in terms of  $P, Q, t$ .

Sometimes, other sets of variables are more convenient. For example, consider

$$F = F_2(q, P, t) - Q_i P_i, \text{ then}$$

$$\begin{aligned} p_i \dot{q}_i - H &= \cancel{P_i \dot{Q}_i} - K + \frac{dF_2}{dt} - \cancel{Q_i \dot{P}_i} - Q_i \dot{P}_i = \\ &= -Q_i \dot{P}_i - K + \frac{dF_2}{dt} \\ &= \underbrace{\frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial q_i} \dot{q}_i + \frac{\partial F_2}{\partial P_i} \dot{P}_i}_{=} \end{aligned}$$

This yields

$$\left\{ \begin{array}{l} Q_i = \frac{\partial F_2}{\partial P_i}, \quad (1') \end{array} \right.$$

$$\left\{ \begin{array}{l} P_i = \frac{\partial F_2}{\partial q_i}, \quad (2') \end{array} \right.$$

$$\left\{ \begin{array}{l} K = H + \frac{\partial F_2}{\partial t}. \quad (3') \end{array} \right.$$

Again, (2') can be inserted & (1') used to find  $Q_i(p, q, t)$  &  $P_i(p, q, t)$  explicitly.

Overall, there are 4 canonical transformations:

$$F = F_1(q, Q, t) \quad p_i = \frac{\partial F_1}{\partial q_i} \quad P_i = -\frac{\partial F_1}{\partial Q_i}$$

$$F = F_2(q, P, t) - Q_i P_i \quad p_i = \frac{\partial F_2}{\partial q_i} \quad Q_i = \frac{\partial F_2}{\partial P_i}$$

$$F = F_3(p, Q, t) + q_i p_i \quad q_i = -\frac{\partial F_3}{\partial p_i} \quad P_i = -\frac{\partial F_3}{\partial Q_i}$$

$$F = F_4(p, P, t) + q_i p_i - Q_i P_i \quad q_i = -\frac{\partial F_4}{\partial p_i} \quad Q_i = \frac{\partial F_4}{\partial P_i}$$

$F$  is the generating function of the canonical transform

Note that the generating  $f$ 's can be

mixed: e.g.  $F'(q_1, p_2, P_1, Q_2, t)$  for  $n=2$

Then  $F = F' - Q_1 P_1 + q_2 P_2$ , and

$$\left\{ \begin{array}{l} p_1 = \frac{\partial F'}{\partial q_1} \quad Q_1 = \frac{\partial F'}{\partial P_1} \\ q_2 = -\frac{\partial F'}{\partial p_2} \quad P_2 = -\frac{\partial F'}{\partial Q_2} \end{array} \right.$$

$$K = H + \frac{\partial F'}{\partial t}$$

Indeed,  $p_i \dot{q}_i - H = P_i \dot{Q}_i - K + \dot{q}_2 P_2 + \dot{P}_2 q_2 -$

$$\begin{aligned} & - \dot{Q}_1 P_1 - Q_1 \dot{P}_1 + \frac{\partial F'}{\partial t} + \frac{\partial F'}{\partial q_1} \dot{q}_1 + \frac{\partial F'}{\partial p_2} \dot{p}_2 + \frac{\partial F'}{\partial P_1} \dot{P}_1 + \frac{\partial F'}{\partial Q_2} \dot{Q}_2 \\ \underline{p_1 \dot{q}_1} - H = & \underline{P_2 \dot{Q}_2} - K + \underline{\dot{p}_2 q_2} - \underline{Q_1 \dot{P}_1} + \frac{\partial F'}{\partial t} + \frac{\partial F'}{\partial p_2} \dot{p}_2 + \frac{\partial F'}{\partial P_1} \dot{P}_1 + \frac{\partial F'}{\partial Q_2} \dot{Q}_2 \\ & + \frac{\partial F'}{\partial q_1} \dot{q}_1 \end{aligned}$$

## Examples

① Consider  $F_2 = q_i P_i$ , then

$$P_i = P_i, \quad Q_i = q_i, \quad K = H$$

identity transformation

② More generally, consider

$$F_2 = f_i(q_1, \dots, q_n; t) P_i, \text{ then}$$

$$Q_i = \frac{\partial F_2}{\partial P_i} = f_i(q; t)$$

can be inverted to get  $q_i(Q; t)$

Defines a class of canonical point transformations which involve coords only.

Moreover,  $P_j = P_i \frac{\partial f_i}{\partial q_j}$  and  $K = H + P_i \frac{\partial f_i}{\partial t}$

③ Even more generally, consider

$$F_2 = f_i(q; t) P_i + g(q; t)$$

Then  $Q_i = f_i(q; t)$  again, but

$$P_j = \frac{\partial F_2}{\partial q_j} = P_i \frac{\partial f_i}{\partial q_j} + \frac{\partial g}{\partial q_j}, \text{ or}$$

for  $n=2$

$$\underbrace{\begin{pmatrix} p_1 \\ p_2 \end{pmatrix}}_{\vec{p}} = \underbrace{\begin{pmatrix} \frac{\partial f_1}{\partial q_1} & \frac{\partial f_2}{\partial q_1} \\ \frac{\partial f_1}{\partial q_2} & \frac{\partial f_2}{\partial q_2} \end{pmatrix}}_A \underbrace{\begin{pmatrix} P_1 \\ P_2 \end{pmatrix}}_{\vec{P}} + \underbrace{\begin{pmatrix} \frac{\partial g}{\partial q_1} \\ \frac{\partial g}{\partial q_2} \end{pmatrix}}_{\vec{b}}, \text{ or}$$

$$\vec{P} = A^{-1}(\vec{p} - \vec{b}).$$

④ Finally, consider

$$F_1 = q_j Q_j.$$

Then  $\begin{cases} p_i = \frac{\partial F_1}{\partial q_i} = Q_i, \\ P_i = -\frac{\partial F_1}{\partial Q_i} = -q_i. \end{cases}$  coords & momenta exchanged

⑤ Mixed transform:

$$F' = q_{j1} P_1 + q_{j2} Q_2 \text{ yields}$$

$$Q_1 = q_1$$

$$P_1 = p_1$$

$$Q_2 = p_2$$

$$P_2 = -q_2$$

⇐ only  $p_2$  &  $q_2$  are swapped

## Harmonic oscillator

Consider  $H = \frac{p^2}{2m} + \frac{kq^2}{2} = \frac{1}{2m} (p^2 + m^2 \omega^2 q^2)$  (\*)

$\uparrow$   
 $k = m\omega^2$

Sum of squares in (\*) suggests trying

$$\begin{cases} p = f(P) \cos Q, \\ m\omega q = f(P) \sin Q \end{cases} \Rightarrow H = \frac{f^2(P)}{2m} \text{ and } Q \text{ is cyclic.}$$

Need to find  $f(P)$ :

try  $F_1(q, Q) = \frac{m\omega q^2}{2} \cot Q,$

then  $\begin{cases} p = \frac{\partial F_1}{\partial q} = m\omega q \cot Q, \\ P = -\frac{\partial F_1}{\partial Q} = \frac{m\omega q^2}{2} \times \left( -\frac{\sin Q}{\sin^2 Q} - \cos Q \frac{1}{\sin^2 Q} \times \right. \\ \left. \times \cos Q \right) = \frac{m\omega q^2}{2 \sin^2 Q}. \end{cases}$

$$-1 \times \frac{\cos^2 Q}{\sin^2 Q} = -\frac{1}{\sin^2 Q} \quad \nearrow$$

Then  $\begin{cases} q = \sqrt{\frac{2P}{m\omega}} \sin Q, \\ p = \underbrace{\sqrt{2m\omega P}}_{f(P)} \underbrace{\cot Q \sin Q}_{\cos Q} \end{cases}$



So,  $f(P) = \sqrt{2m\omega P}$  and

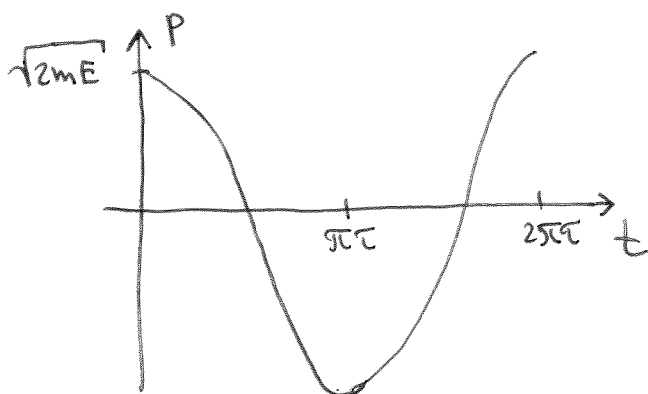
$$H = \omega P \quad \dot{P} = -\frac{\partial H}{\partial Q} = 0$$

Note that  $P = \text{const}$  since  $Q$  is cyclic.

In fact,  $P = \frac{E}{\omega}$  ← total energy

$$\text{EoM: } \dot{Q} = \frac{\partial H}{\partial P} = \omega \Rightarrow Q = \omega t + d$$

$$\text{Then } \begin{cases} q(t) = \sqrt{\frac{2E}{m\omega^2}} \sin(\omega t + d), \\ p(t) = \sqrt{2mE} \cos(\omega t + d). \end{cases} \quad \Leftarrow \text{ can be confirmed by solving EoMs directly}$$



←  $d=0$  for simplicity (in all plots)

