

PHY 564

Advanced Accelerator Physics

Lecture 9

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Finishing with linear Hamiltonian systems

Linear equations of motion

We finished the accelerator Hamiltonian expansion by concluding that the first non-trivial term in the accelerator Hamiltonian expansion is a quadratic term of canonical momenta and coordinates. This Hamiltonian can be written in the matrix form (letting n be a dimension of the Hamiltonian system with n canonical pairs $\{q_i, P_i\}$)

$$H = \frac{1}{2} \sum_{i=1}^{2n} \sum_{j=1}^{2n} h_{ij}(s) x_i x_j \equiv \frac{1}{2} X^T \cdot \mathbf{H}(s) \cdot X; \quad (163)$$

$$X^T = [q^1 \quad P_1 \quad \dots \quad \dots \quad q^n \quad P_n] = [x_1 \quad x_2 \quad \dots \quad \dots \quad x_{2n-1} \quad x_{2n}],$$

with the self-evident feature that a symmetric matrix can be chosen

$$\mathbf{H}^T = \mathbf{H} \quad (164)$$

(to be exact, a quadratic form with any asymmetric matrix has zero value). The equations of motion are just a set of $2n$ linear ordinary differential equations with s -dependent coefficients:

$$\frac{dX}{ds} = \mathbf{D}(s) \cdot X; \quad \mathbf{D} = \mathbf{S} \cdot \mathbf{H}(s). \quad (165)$$

One important feature of this system is that

$$\text{Trace}[\mathbf{D}] = 0, \quad (166)$$

(the trivial proof is based on $\text{Trace}[\mathbf{AB}] = \text{Trace}[\mathbf{BA}]$; $\text{Trace}[\mathbf{A}^T] = \text{Trace}[\mathbf{A}]$ and $(\mathbf{SH})^T = -(\mathbf{HS})$). i.e., the Wronskian determinant of the system (<http://en.wikipedia.org/wiki/Wronskian>) is equal to one. The famous Liouville theorem comes from well-known operator formula $\frac{d \det[\mathbf{W}(s)]}{ds} = \text{Trace}[\mathbf{D}]$; we do not need it here because we will have an easier method of proof. You also have it as a homework problem.

The solution of any system of first-order linear differential equations can be expressed through its $2n$ initial conditions \mathbf{X}_o at azimuth s_o

$$X(s_o) = X_o, \quad (167)$$

through the transport matrix $\mathbf{M}(s_o/s)$:

$$X(s) = \mathbf{M}(s_o|s) \cdot X_o. \quad (168)$$

There are two simple proofs of this theorem. The first is an elegant one: Let us consider the matrix differential equation

$$\mathbf{M}' \equiv \frac{d\mathbf{M}}{ds} = \mathbf{D}(s) \cdot \mathbf{M}; \quad (169)$$

with a unit matrix as its initial condition at azimuth s_o

$$\mathbf{M}(s_o) = \mathbf{I}. \quad (170)$$

Such solution exists and then we readily see that

$$X(s) = \mathbf{M}(s) \cdot X_o. \quad (169-1)$$

satisfies eq.(165):

$$\frac{dX}{ds} = \frac{d\mathbf{M}(s)}{ds} \cdot X_o = \mathbf{D}(s) \cdot \mathbf{M}(s) \cdot X_o \equiv \mathbf{D}(s) \cdot X \#.$$

Mathematically, it is nothing else but $M(s) = \lim_{N \rightarrow \infty} \prod_{k=1}^N (\mathbf{I} + \mathbf{D}(s_k)) \Delta s$; $\Delta s = (s - s_o) / N$; $s_k = s_o + k \cdot \Delta s$.

A more traditional approach to the same solution is to use the facts that a) there exists a solution of equation (165) with arbitrary initial conditions (less-trivial statement); and, b) any linear combination of the solutions also is a solution of eq. (165) (very trivial one). Considering a set of solutions of eq.(165) $M_k(s)$, $k=1,\dots,2n$, with initial conditions at azimuth s_o , then

$$M_1(s_o) = \begin{bmatrix} 1 \\ 0 \\ \dots \\ 0 \\ 0 \end{bmatrix}; M_2(s_o) = \begin{bmatrix} 0 \\ 1 \\ \dots \\ 0 \\ 0 \end{bmatrix}; \dots; M_{2n}(s_o) = \begin{bmatrix} 0 \\ 0 \\ \dots \\ 0 \\ 1 \end{bmatrix}, \quad \frac{dM_k(s)}{ds} = \mathbf{D}(s) \cdot M_k(s); \quad (171)$$

and their linear combination

$$X(s) = \sum_{k=1}^{2n} x_{ko} \cdot M_k(s), \quad (172)$$

which satisfies the initial condition (167)

$$X(s_o) = \sum_{k=1}^{2n} x_{ko} \cdot M_k(s_o) = \begin{bmatrix} x_{1,0} \\ x_{2,0} \\ \dots \\ x_{2n-1,0} \\ x_{2n,0} \end{bmatrix} = X_o. \quad (173)$$

Now, we recognize that our solution (172) is nothing other than the transport matrix eq. (169-1) with matrix $\mathbf{M}(s)$ being a simple combination of $2n$ columns $M_k(s)$:

$$\mathbf{M}(s) = [M_1(s), M_2(s), \dots, M_{2n}(s)].$$

Eq. (171) then makes it equivalent to eqs. (169) and (170). Finally, we use notion $\mathbf{M}(s_o|s)$ to clearly demonstrate that $\mathbf{M}(s_o) = \mathbf{I}$ at azimuth s_o

In differential calculus, the solution is defined as

$$\mathbf{M}(s_o|s) = \exp \left[\int_{s_o}^s \mathbf{D}(s) ds \right] = \lim_{N \rightarrow \infty} \prod_{k=1}^N (\mathbf{I} + \mathbf{D}(s_k)) \Delta s; \quad (174)$$

$$\Delta s = (s - s_o) / N; s_k \in \{s_o + (k-1) \cdot \Delta s, s_o + k \cdot \Delta s\}$$

The fact that the transport matrix for a linear Hamiltonian system has unit determinant (i.e., the absence of dissipation!)

$$\det \mathbf{M} = \exp \left[\int_{s_o}^s \text{Trace}(\mathbf{D}(s)) ds \right] = 1. \quad (175)$$

is the first indicator of the advantages that follow.

Let us consider the invariants of motion characteristic of linear Hamiltonian systems, i.e., invariants of the symplectic phase space. Starting from the bilinear form of two independent solutions of eq. (165), $X_1(s)$ and $X_2(s)$, (*it is obvious that $X^T \mathbf{S} X = 0$*) we show that

$$X_2^T(s) \cdot \mathbf{S} \cdot X_1(s) = X_2^T(s_o) \cdot \mathbf{S} \cdot X_1(s_o) = \text{inv}. \quad (176)$$

The proof is straightforward

$$\frac{d}{ds} (X_2^T \cdot \mathbf{S} \cdot X_1) = X_2^{T'} \cdot \mathbf{S} \cdot X_1 + X_2^T \cdot \mathbf{S} \cdot X_1' = X_2^T \cdot ((\mathbf{S}\mathbf{D})^T \mathbf{S} + \mathbf{S}\mathbf{S}\mathbf{D}) \cdot X_1' \equiv 0.$$

Proving that transport matrices for Hamiltonian system are symplectic is very similar:

$$\mathbf{M}^T \cdot \mathbf{S} \cdot \mathbf{M} = \mathbf{S}. \quad (177)$$

Beginning from the simple fact that the unit matrix is symplectic: $\mathbf{I}^T \cdot \mathbf{S} \cdot \mathbf{I} = \mathbf{S}$, i.e. $\mathbf{M}(s_o|s_o)$ is symplectic, and following with the proof that $\mathbf{M}^T(s_o|s) \cdot \mathbf{S} \cdot \mathbf{M}(s_o|s) = \mathbf{M}^T(s_o|s_o) \cdot \mathbf{S} \cdot \mathbf{M}(s_o|s_o) = \mathbf{S}$:

$$\frac{d}{ds} (\mathbf{M}^T \cdot \mathbf{S} \cdot \mathbf{M}) = \mathbf{M}^{T'} \cdot \mathbf{S} \cdot \mathbf{M} + \mathbf{M}^T \cdot \mathbf{S} \cdot \mathbf{M}' = \mathbf{M}^T \cdot ((\mathbf{S}\mathbf{D})^T \mathbf{S} + \mathbf{S}\mathbf{S}\mathbf{D}) \cdot \mathbf{M} \equiv \mathbf{0} \#$$

Symplectic square matrices of dimensions $2n \times 2n$, which include unit matrix \mathbf{I} , create a symplectic group, where the product of symplectic matrices also is a symplectic matrix.. The symplectic condition (177) is very powerful and should not be underappreciated. Before going further, we should ask ourselves several questions: How can the inverse matrix of \mathbf{M} be found? Are there invariants of motion to hold-on to? Can something specific be said about a real accelerator wherein there are small but all-important perturbations beyond the linear equation of motions?

As you probably surmised, the Hamiltonian method yield many answers, and is why it is so vital to research.

We can count them: The general transport matrix \mathbf{M} (solution of $\mathbf{M}' = \mathbf{D}(s) \cdot \mathbf{M}$ with arbitrary \mathbf{D}) has $(2n)^2$ independent elements. Because the symplectic condition $\mathbf{M}^T \cdot \mathbf{S} \cdot \mathbf{M} - \mathbf{S} = \mathbf{0}$ represents an asymmetric matrix with n -diagonal elements equivalently being zeros, and the conditions above and below the diagonal are identical – then only the $n(2n-1)$ condition remains and only the $n(2n+1)$ elements are independent. For $n=1$ (1D) there is only one condition, for $n=2$ there are 6 conditions, and $n=3$ (3D) there are 15 conditions. Are these facts of any use in furthering this exploration?

Group G is defined as a set of elements, with a definition of a product of any two elements of the group;

$P = A \bullet B \in G; A, B \in G$. The product must satisfy the associative law : $A \bullet (B \bullet C) = (A \bullet B) \bullet C$; there is an unit element in the group $I \in G; I \bullet A = A \bullet I = A : \forall A \in G$; and inverse elements:

$\forall A \in G; \exists B(\text{called } A^{-1}) \in G : A^{-1}A = AA^{-1} = I$.

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First, symplecticity makes the matrix determinant to be unit:

$$\det[\mathbf{M}^T(s) \cdot \mathbf{S} \cdot \mathbf{M}(s)] = \det \mathbf{S} \rightarrow (\det \mathbf{M}(s))^2 = 1 \rightarrow \det \mathbf{M} = \pm 1; \quad \det \mathbf{M}(0) = 1 \rightarrow \det \mathbf{M} = 1 \#$$

i.e., it preserves the 2n-D phase space volume occupied by the ensemble of particles (system):

$$\int \prod_{i=1}^n dq_i dP^i = inv \quad (178)$$

The other invariants preserved by symplectic transformations are called Poincaré invariants and are the sum of projections onto the appropriate over- manifold in two, four.... (2n-2) dimensions:

$$\sum_{i=1}^n \iint dq_i dP^i = inv; \quad \sum_{i \neq j} \iint \iint dq_i dP^i dq_j dP^j = inv \dots\dots \quad (179)$$

1D matrix

1 Look at a simple $n=1$ case with 2×2 matrices to verify that the symplectic product is reduced to determine

$$\mathbf{M}_{2 \times 2} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}; \mathbf{S}_{2 \times 2} = \boldsymbol{\sigma}; \Rightarrow \mathbf{M}^T \cdot \boldsymbol{\sigma} \cdot \mathbf{M} = \det \mathbf{M} \cdot \boldsymbol{\sigma} \quad (\text{Note-4})$$

$$\mathbf{M}_{2 \times 2} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}; \mathbf{S}_{2 \times 2} = \boldsymbol{\sigma}; \Rightarrow \mathbf{M}^T \cdot \boldsymbol{\sigma} \cdot \mathbf{M} = \det \mathbf{M} \cdot \boldsymbol{\sigma}$$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}^T \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} a & c \\ b & d \end{bmatrix} \begin{bmatrix} c & d \\ -a & -b \end{bmatrix} = \begin{bmatrix} 0 & ad - bc \\ -ad + bc & 0 \end{bmatrix}$$

2x2 matrix is easy...

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix};$$

For example, matrix \mathbf{M} can be represented as n^2 combinations of 2x2 matrices M_{ij} :

$$\mathbf{M} = \begin{bmatrix} M_{11} & \dots & M_{1n} \\ \dots & \dots & \dots \\ M_{n1} & \dots & M_{nn} \end{bmatrix}. \quad (180)$$

Using equation (Note-4), we easily demonstrate the requirement for the symplectic condition (177) is that the sum of determinants in each row of these 2x2 matrices is equal to one; the same is true for the columns:

$$\sum_{i=1}^n \det[M_{ij}] = \sum_{j=1}^n \det[M_{ij}] = 1 \quad (181)$$

with a specific prediction for decoupled matrices, which are block diagonal:

$$\mathbf{M} = \begin{bmatrix} M_{11} & 0\dots & 0 \\ 0 & \dots & 0 \\ 0 & 0\dots & M_{nn} \end{bmatrix}; \quad \det[M_{ii}] = 1. \quad (182)$$

$$\begin{bmatrix} M_{11} & \dots & M_{1n} \\ \dots & M_{kk} & \dots \\ M_{n1} & \dots & M_{nn} \end{bmatrix}^T \begin{bmatrix} \sigma & 0 & 0 \\ \dots & \sigma & \dots \\ 0 & \dots & \sigma \end{bmatrix} \begin{bmatrix} M_{11} & \dots & M_{1n} \\ \dots & M_{kk} & \dots \\ M_{n1} & \dots & M_{nn} \end{bmatrix} = \begin{bmatrix} \sum_{i=1}^n M_{1i}^T \sigma M_{i1} & \dots & \sum_{i=1}^n M_{1i}^T \sigma M_{in} \\ \dots & \sum_{i=1}^n M_{ki}^T \sigma M_{i1} & \dots \\ \sum_{i=1}^n M_{ni}^T \sigma M_{i1} & \dots & \sum_{i=1}^n M_{ni}^T \sigma M_{n1} \end{bmatrix}$$

$$\sum_{i=1}^n M_{ki}^T \sigma M_{ik} = \sum_{i=1}^n \det[M_{ik}] \sigma = \sigma \Rightarrow \sum_{i=1}^n \det[M_{ik}] = 1$$

$$\sum_{i=1}^n M_{ki}^T \sigma M_{ij} = 0; i \neq j$$

$$\sum_{i=1}^n \iint dq_i dP^i = inv;$$

Sum of projections

Since transpose matrix is symplectic

$$\sum_{i=1}^n \det[M_{ik}] = 1$$

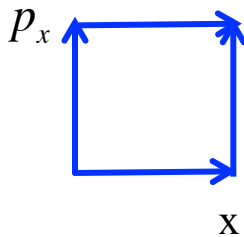
$$\sum_{i=1}^n \det[M_{ki}] = 1$$

$$\sum_{i=1}^n \iint dq_i dP^i = inv;$$

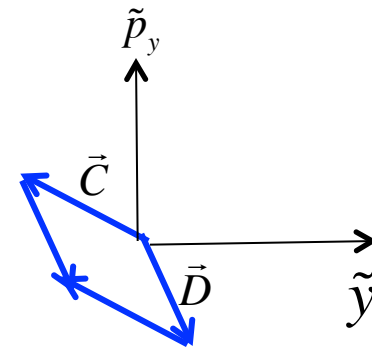
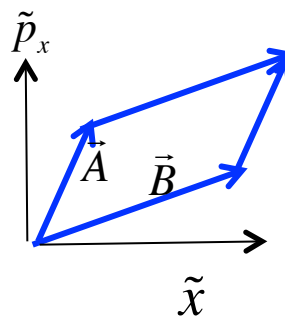
$$\tilde{X} = \begin{bmatrix} M_{11} & M_{12} \\ M_{21} & M_{22} \end{bmatrix} X; \quad X = \begin{bmatrix} x \\ p_x \\ y \\ p_y \end{bmatrix}; \quad \tilde{X} = X = \begin{bmatrix} \tilde{x} \\ \tilde{p}_x \\ \tilde{y} \\ \tilde{p}_y \end{bmatrix}$$

$$\det[M_{11}] + \det[M_{21}] = 1$$

Determinant of a block can be positive and negative



\mathcal{M}



$$\text{Area}[\tilde{x}, \tilde{p}_x] = \vec{e} \cdot [\vec{A} \times \vec{B}] = \det[M_{11}] \cdot \text{Area}[x, p_x]$$

$$\text{Area}[\tilde{y}, \tilde{p}_y] = \vec{e} \cdot [\vec{C} \times \vec{D}] = \det[M_{21}] \cdot \text{Area}[x, p_x]$$

Other trivial and useful features are: for the columns

$$\mathbf{M} = \begin{bmatrix} C_1 & C_2 & \dots & C_{2n-1} & C_{2n} \end{bmatrix} \Rightarrow$$

$$C_{2k-1}^T S C_{2k} = -C_{2k}^T S C_{2k-1} = 1, k = 1, \dots, n \quad (183)$$

others are 0

or lines of the symplectic matrix:

$$\mathbf{M} = \begin{bmatrix} L_1 \\ L_2 \\ \dots \\ L_{2n-1} \\ L_{2n} \end{bmatrix} \Rightarrow -L_{2k} S L_{2k-1}^T = L_{2k-1} S L_{2k}^T = 1, \text{ others are } 0 \quad (184)$$

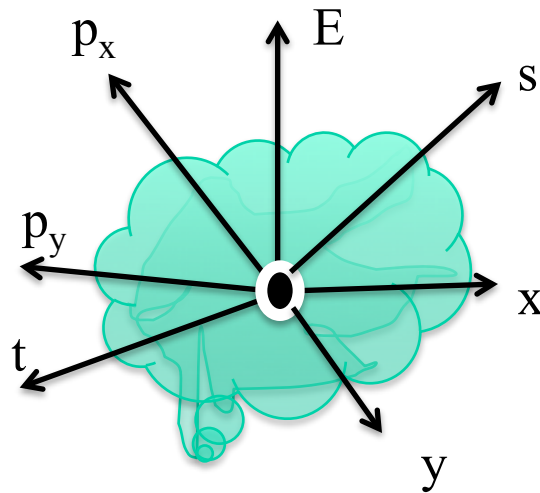
We could go further, but we will stop here by showing the most incredible feature of symplectic matrices, viz., that it is easy to find their inverse (recall there is no general rule for inverting a $2n \times 2n$ matrix!) Thus, multiplying eq. (177) from left by $-\mathbf{S}$ we get

$$-\mathbf{S} \cdot \mathbf{M}^T \cdot \mathbf{S} \cdot \mathbf{M} = \mathbf{I} \Rightarrow \mathbf{M}^{-1} = -\mathbf{S} \cdot \mathbf{M}^T \cdot \mathbf{S}. \quad (185)$$

As an easy exercise for 2×2 symplectic (i.e. with unit determinant – see note below) matrices, you can show that $\mathbf{M} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ (183) gives $\mathbf{M}^{-1} = \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$. It is a much less trivial task to invert 6×6 matrix; hence, the power of symplecticity allows us enact many theoretical manipulations that otherwise would be impossible. Obviously, and easy to prove, transposed symplectic and inverse symplectic matrices also are also symplectic:

$$\mathbf{M}^{-1T} \cdot \mathbf{S} \cdot \mathbf{M}^{-1} = \mathbf{S}; \quad \mathbf{M} \cdot \mathbf{S} \cdot \mathbf{M}^T = \mathbf{S}. \quad (186)$$

Phase space: Maps, diagrams, more.



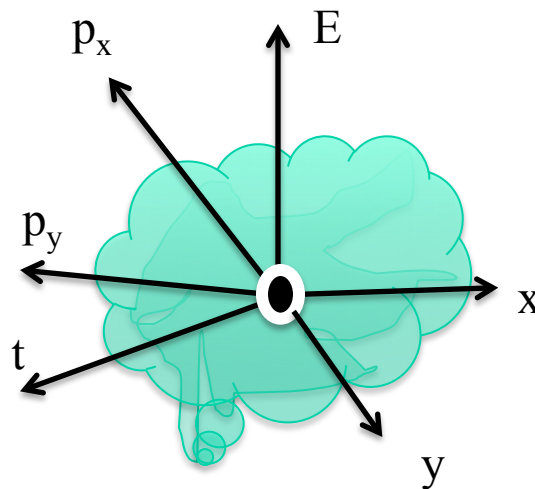
The full set of coordinates and momenta of particle (or a ensemble of particles) $\{q_i, P_i\}$ is called phase space. Naturally dimension of the phase space is always even: 2,4,6..., $2n$. While motion in the coordinate space $\{q_i\}$ can be rather arbitrary, the same motion in the phase space satisfies a number of very strong constrains, e.g. there is a number of invariants.

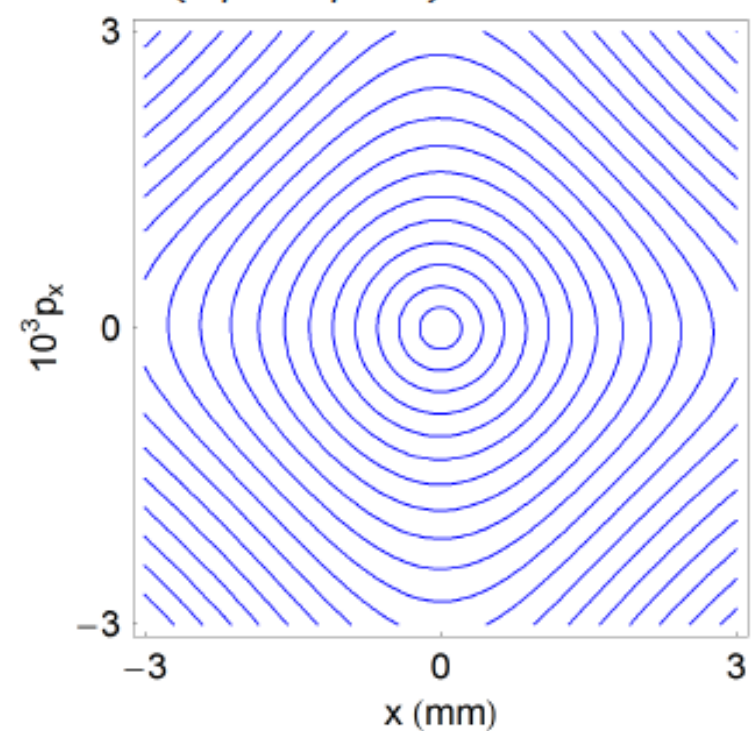
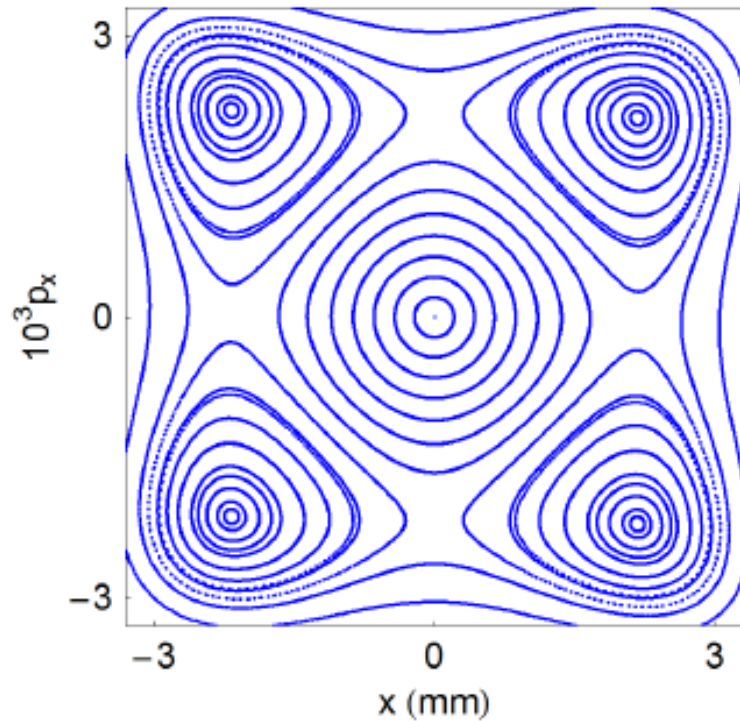
Location or motion of particles in the phase space are called phase-space plots or phase-space diagrams. Naturally we usually can plot on the paper or show on the screen only one coordinate and one momentum – hence, you usually see phase plot for 1D case, or for projections of multi-dimensional phases space plot on one plane.

Adding an additional coordinate, s , allows one to follow the trajectories of the particles in the phase space. It is important feature if system's Hamiltonian depends on independent variable (s or t). One of very important featured of the particle's trajectories in this version of the phase space that they cannot cross.

The later comes from a simple observation that to particles having the same values of coordinates and momenta $\{q_i, P_i\}$ at the same moment of time (s), will follow identical trajectories! Note, that this is very general statement – it does not rely on Hamiltonian mechanics, but only on the assumption that full set of coordinates and momenta $\{q_i, P_i\}$ fully describes the initial conditions for a particle.

If we take out the independent variable s axis from the set of the axes, than trajectories can, in principle, cross if the Hamiltonian is s - dependent.





Example of $\{x, P_x\}$ phase-space diagram showing trace of the particles motion in accelerators: a set of particles with initial coordinate were seeded in the plot and then traced for a large number of turns. Stable motion results in periodic and semi-periodic results in “orbits – semi-closed trajectories” in the phase space.

A simple example will be a

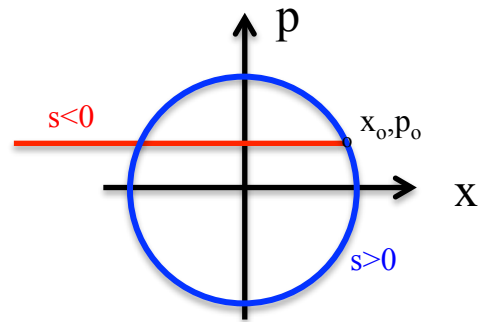
$$H = \left\{ \begin{array}{l} \frac{p^2}{2}, s < 0 \\ \frac{p^2}{2} + \frac{x^2}{2}, s < 0 \end{array} \right\} \quad (\text{x})$$

One can easily see that for $s < 0$, the solution is

$$p = p_o; x = x_o + p_o s \quad (\text{xx})$$

and for $s > 0$:

$$\begin{aligned} p &= a \cdot \cos(s + \varphi); x = a \cdot \sin(s + \varphi); \\ a &= \sqrt{x_o^2 + p_o^2}; \tan \varphi = \frac{x_o}{p_o} \end{aligned} \quad (\text{xxx})$$

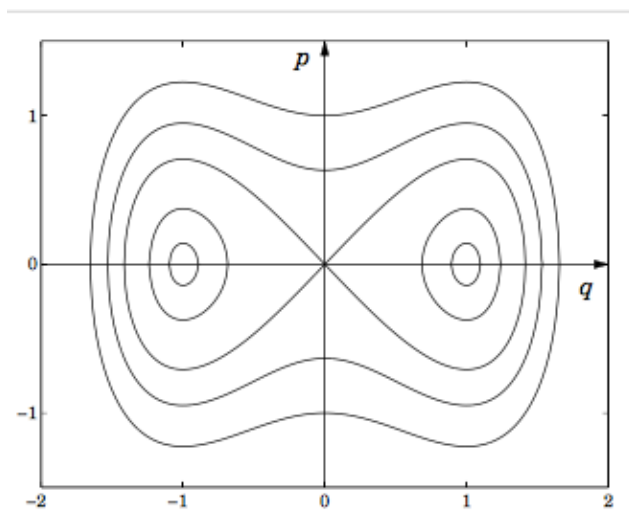


Clearly this two trajectories cross.

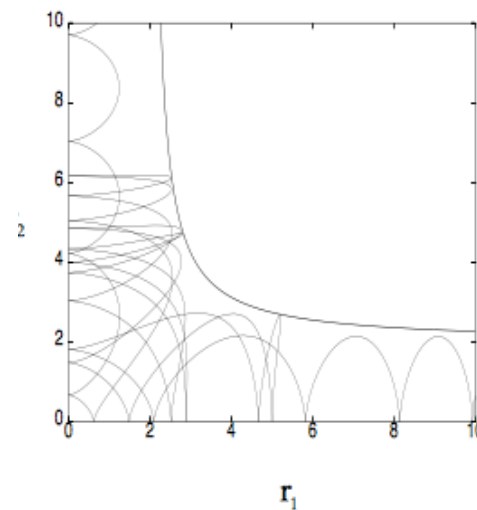
When Hamiltonian does not depend on s , situation is simpler and trajectories do not cross in the phase space. The argument is the same – trajectory is determined by the initial conditions and, in this case, simply shifted in s , but not in the phase space.

It not true for motion in coordinate space – particle's trajectory can cross since at the same point they may have different momenta. The same is true for projection of phase diagram for 2D or 3D motion on any subset of coordinate and momenta $\{x, P_x, y, P_y\}$ - $\rightarrow \{x, y\}$ or $\{x, P_x\}$ or $\{y, P_x\}$...

(a)



(b)

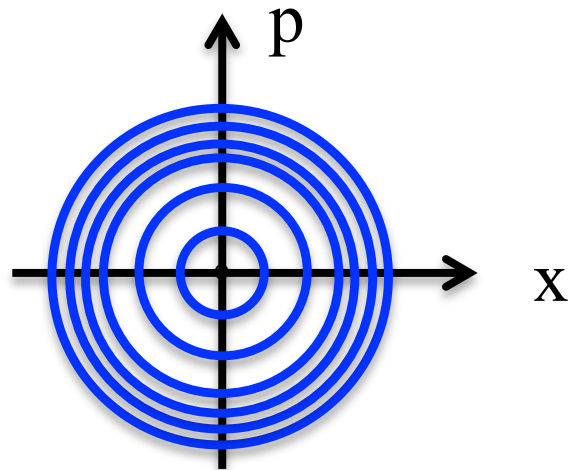


(a) Phase plot of decoupled motion with constant Hamiltonian – no crossing. A special unstable point at zero correspond to a stopping point – e.g. two trajectories approach each other but never cross!; (b) Projection of 4D phase-space trajectories on (q_1, q_2) coordinates – naturally they can cross.

Let's explore this case a notch further. For an oscillator Hamiltonian

$$H = \frac{p^2}{2} + \frac{x^2}{2} \quad (\text{iv})$$

(use $H = \frac{p^2}{2m} + k\frac{x^2}{2}$ if you need more constants) – it just a set of boring concentric circles.



Maps- following trajectories.

Maps. Let's follow particle' trajectory originated at an arbitrary point in the phase-space X_1 at s_1 and finishing at X_2 at s_2 . Solution X_2 is unique and depends (in general case) on X_1 , s_1 and s_2 .

$$X_2(s_2) = F(X_1, s_1, s_2)$$

When X_1 runs through the entire phase space \mathbf{R}^{2n} , then the above equation is nothing that a function defined at the entire phase space. It is frequently called map, e.g. a transformation of the phase in the interval s_1 to s_2 :

$$X(s_2) = \mathbf{M}_{(s_1|s_2)}(X(s_1)) \equiv \mathbf{M} : X(s_1) \quad (155)$$

which can be locally linearized in proximity of any trajectory $X_o(s)$:

$$\delta X(s_2) = M_{X_o}(s_1|s_2) \cdot \delta X(s_1) + O(\delta^2)$$

$$M_{X_o}(s_1|s_2) = \left. \frac{\partial \mathbf{M}_{(s_1|s_2)}(X)}{\partial X} \right|_{X=X_o} \quad (156)$$

As we discussed above, this matrix is symplectic. We will call map (155) symplectic if it is locally symplectic, e.g.

$$M_{X_o}^T(s_1|s_2) \cdot S \cdot M_{X_o}(s_1|s_2) = S \quad \forall X_o, s_1, s_2 \quad (157)$$

Just to reinforce – any map generated by Hamiltonian motion, is symplectic.

Now, instead of talking about particle motion, we can consider transformation of various volumes in the phase space or transformation of functions, such as particle's density. First, let's consider a space phase volume (dimension $2n$) occupied by particles having an arbitrary hyper-surface Ω . Then the hyper-surface can undergo and transformation, but

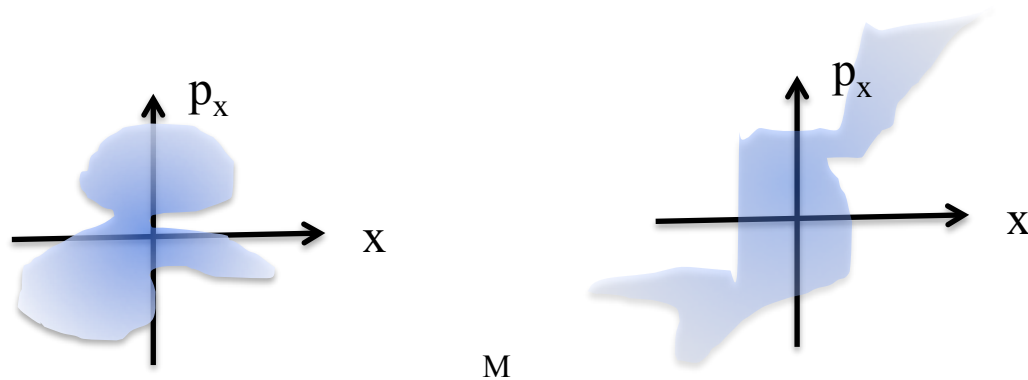
$$\text{it's the value of the volume inside } \int_{\Omega} \prod_{i=1}^n dq_i dP^i = \text{inv} \quad (158)$$

would not change – this is known as Liouville theorem. The prove is easy

$$\begin{aligned} V(s) &= \int_{\Omega} \prod_{i=1}^n dq_i dP^i \equiv \int_{\Omega} dX(s) \equiv \int_{\Omega} dV(s) \\ V(s_2) &= \int_{\Omega} dX(s_2) \equiv \int_{\Omega} \det M(s_1|s_2) \cdot dX(s_1) = \int_{\Omega} dX(s_1) = V(s_1) \end{aligned} \quad (159)$$

where use the fact that transformation is symplectic.

If particles do not decay or disappear in any other way (scatter on residual gas and fly away!), then number of particles inside any hyper-surface transforming according to the map (155) is preserved. Remember, that trajectories can not cross in the phase space – it also means that particle can not cross a boundary which moving according to the particle's motion. In accelerator physics it is called water-bag. You can deform it, twist and turn, but can not change its volume. The phase-space liquid is in-compressible



We did this in last class.

It means that phase space density of an ensemble of particles is invariant:

$$f(X, s)_{def} = \frac{dN}{dX^{2n}} \Rightarrow f(\mathbf{M}: X) \equiv f(X) \quad (160)$$

$$f\left(\mathbf{M}_{(s_1|s_2)}(X(s_1)), s_2\right) \equiv f(X(s_1), s_1)$$

In other words, the phase space density is preserved along the trajectories. This is the foundation for one of the most used equations in accelerator and plasma physics – the Vlasov equation:

$$\frac{df(X(s), s)}{ds} = \frac{\partial f(X, s)}{\partial s} + \frac{\partial f(X, s)}{\partial X} \frac{dX}{ds} = 0$$

$$\frac{dX}{ds} = S \cdot \frac{\partial H(X, s)}{\partial X} \quad (160eq)$$

$$\frac{\partial f(X, s)}{\partial s} + \frac{\partial f(X, s)}{\partial X} \cdot S \cdot \frac{\partial H(X, s)}{\partial X} = 0$$

It is also referred to as the method of trajectories – now you know what it is about. We will return to this equation when we will study collective effects.

Since symplecticity of the map and corresponding matrices, there are $n*(2n-1)$ total conditions. One of them is $detM=1$ we already put in use. The rest of the invariants are called after French mathematician/physicist Poincaré.

The other invariants preserved by symplectic transformations were found by Poincaré and they are the sum of projections onto an appropriate manifold in two, four.... $(2n-2)$ dimensions. In integral form it is

$$\sum_{i=1}^n \iint dq_i dP^i = inv; \sum_{i \neq j} \iint \iint dq_i dP^i dq_j dP^j = inv \dots \dots \quad (161)$$

If you count the number of Poincaré invariants (including Liouville!) you should not be surprised to find that there is $n*(2n-1)$.

Why these invariants are important? is a very good question. The main reason is that frequently they can be useful to solve problem analytically – the same way as energy conservation completely solves problem in 1D potential. The other important reason is that they actually restrict what one can do with beams of particles, e.g. does not allows us to compress “waterbag”.

The look of these invariants is deceivingly simple. Let just discuss one of them – sum of the projections on 2D surfaces for $n=2$ case, e.g. a classical accelerator problem with couples transverse (x and y) motion:

$$\sum_{i=1}^2 \iint dq_i dP^i = \iint dx dP_x + \iint dy dP_y = inv \quad (162)$$

It states that sum of projections of phase space volume onto two one dimensional “phase-plots” is invariant of motion. But in some cases one of the projection can have negative value.... We will discuss this in more details later when discussing linear coupling.

To finish our first glance onto the phase space and phase space plots, let's focus on a simple case of time independent Hamiltonian for 1D motion

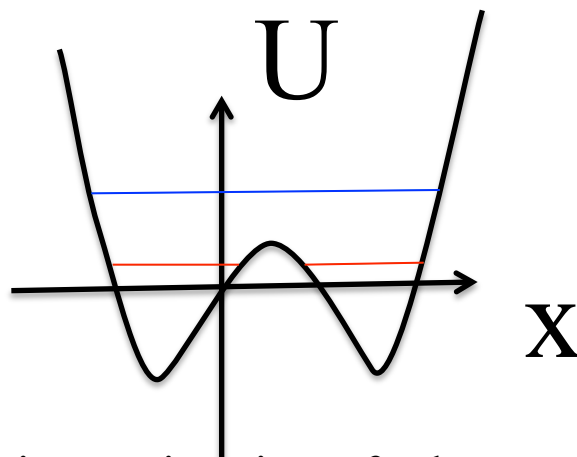
$$H = H(x, p) \quad (\text{y})$$

It means that since the energy (Hamiltonian) is preserved, all possible trajectories are defined by particle energy level

$$H(x, p) = H_0 \rightarrow p = p(x, H_0) \quad (\text{yy})$$

One should note that the above solution may have many branches – e.g. the function $p = p(x, H_0)$ is not unique and number of completely separate (not connected)

trajectories can exist. A simplest example is $H = \frac{p^2}{2} + U(x)$ with potential in the figure



While for high energies (blue) trajectory is unique, for lower energies (red) there are two distantly separated areas of the motion.

Stationary points are playing very important role in phase diagram. They are naturally are possible solution of Hamiltonian equations

$$\frac{\partial H}{\partial q_i} = 0; \quad \frac{\partial H}{\partial P^i} = 0; \quad i = 1, \dots, n \quad (\text{yyy})$$

In general, they may exist or not. For 1D case above they are solution of a simple equation

$$p = 0; \quad \frac{dU}{dx} = 0;$$

If stationary point exist, it can be stable or unstable. Expanding Hamiltonian around the stationary point allows to define if solutions are stable (oscillatory) or unstable (exponentially or linearly growing, etc)

Home work gives you a chance to explore phase space for 1D case.