

11. The Euler-Lagrange EDS.

Given a variational problem (J, ω, φ) on X ,
write the Euler-Lagrange equations at $(N, f) \in V(J, \omega)$

$$f^*(u \lrcorner d(\varphi + \theta)) = 0, \quad \forall u \in C^\infty(N, TX), \text{ and } \theta \in C^\infty(N, W^*)$$

as an EDS (J, ω) on an associated man. Y .

In our application of the following construction, the closed
2-form Ψ will be $d(\varphi + \theta)$.

Let Ψ be a closed 2-form on a manifold Z .

The rank of Ψ at a point $x \in Z$ is the integer $\rho(x)$ s.t.

$$\Psi(x)^{\rho(x)} = \underbrace{\Psi(x) \wedge \dots \wedge \Psi(x)}_{\rho(x) \text{ terms}} \neq 0$$

$$\neq \Psi(x)^{\rho(x)+1} = 0$$

To put the discussion in context, if the rank ρ of Ψ is constant
on Z , then Darboux's Theorem says each point of Z has
a coordinate chart (U, z) about such that

$$z = (u_1, \dots, u_\rho, v_1, \dots, v_\rho, z^{2\rho+1}, \dots, z^n) \quad (n = \dim Z)$$

such that

$$\Psi = du_1 \wedge dv_1 + \dots + du_\rho \wedge dv_\rho \quad \text{on } U.$$

In our applications, the rank of Ψ will generally not be constant.

Def. The Cartan system $C(\Psi)$ is the Pfaffian system on Z generated by all 1-forms

$$\{u \lrcorner \Psi : u \in C^\infty(Z, T_Z)\}.$$

Let ω be a 1-form on Z & consider the EDS $(C(\Psi), \omega)$ on Z ,

For any nonzero vector $v \in T_p Z$, let $[v] \subset T_p Z$ denote the 1-dim subspace spanned by v .

Recall that an integral element of $(C(\Psi), \omega)$ is a pair $(p, [v])$, where $0 \neq v \in T_p Z$, such that $(u \lrcorner \Psi)(v) = 0 \forall u \in C^\infty(Z, T_Z)$ + $v \lrcorner \omega \neq 0$.

Exercise V a vector space over \mathbb{R} , $\Psi \in \Lambda_2 V^*$.

For any $u \in V$, $u \lrcorner \Psi \in V^*$, whose value on $v \in V$ is

$$(u \lrcorner \Psi)(v) = \Psi(u, v) = \langle \Psi, uv \rangle \quad (\text{pairing})$$

We use the pairing given on decomposable elems by $\langle \Lambda_2 V^*, \Lambda_2 V \rangle \rightarrow \mathbb{R}$.

$$\langle \theta^1 \wedge \dots \wedge \theta^k, v_1 \wedge \dots \wedge v_k \rangle = \det(\theta^i(v_j)).$$

$$\begin{aligned} \text{Thus, } 0 &= (u \lrcorner \Psi_p)(v) \quad \forall u \in T_p Z \\ &= \Psi_p(u, v) = -\Psi_p(v, u) = -(v \lrcorner \Psi_p)(u), \quad \forall u \in T_p Z \end{aligned}$$

$$\Leftrightarrow v \lrcorner \Psi_p = 0.$$

Hence, $(p, [v])$ is an integral element of $(C(\Psi), \omega)$ iff

$$v \lrcorner \Psi_p = 0 \quad \& \quad v \lrcorner \omega_p \neq 0.$$

Def. $V(C(\Psi), \omega)$ is the set of all integral elements of $(C(\Psi), \omega)$.

Projection map $\pi: V(C(\Psi), \omega) \rightarrow Z$, $\pi(p, (v)) = p$.

In general, π is not surjective. That is, \exists points $p \in Z$ at which there are no integral elements. $(p, (v))$.

Let $Z_1 =$ the image of π . Assume it is a smooth submanifold of Z .
 $Z_1 =$ set of all points of Z at which $(C(\Psi), \omega)$ has an int. elt.

Let $C_1(\Psi) = C(\Psi)|_{Z_1} = i^* C(\Psi)$ where $i: Z_1 \hookrightarrow Z$ inclusion.

$$\omega = \omega_{Z_1} \in A^1(Z_1)$$

$$\Psi_1 = \Psi|_{Z_1} \in A^2(Z_1)$$

Then $(C_1(\Psi), \omega)$ is the restriction to Z_1 of $(C(\Psi), \omega)$.

Note $C(\Psi) \subset C_1(\Psi)$, but equality may not hold.

Fact. (N, f) is an integral manifold of $(C(\Psi), \omega)$ iff it is an integral manifold of $(C_1(\Psi), \omega)$.

Proof. " \Leftarrow " clear. " \Rightarrow " if $f: N \rightarrow Z$ is an integral manifold of $(C(\Psi), \omega)$, then $\forall x \in N$, $(f(x), [f_* \frac{\partial}{\partial x}])$ is an integral elt. of $(C(\Psi), \omega)$, then $\forall p \in Z_1$, $\therefore f(N) \subset Z_1$, and $\forall \varphi_1 \in C_1(\Psi)$, $\varphi_1 = \varphi|_{Z_1}$, some $\varphi \in C(\Psi)$. $\forall f^* \varphi_1 = f^* \varphi = 0$.

Def. $\pi: V(C_1(\Psi), \omega) \rightarrow Z_1$ might not be surjective.

Let $Z_2 =$ image of π (assume submanifold). $Z_2 \subset Z_1 \subset Z$.

$$C_2(\Psi) = C(\Psi)|_{Z_2}, \quad \omega = \omega_{Z_2}$$

$$\Psi_2 = (\Psi_1)|_{Z_2} = \Psi|_{Z_2}$$

at some step the process stops when $Z_{k+1} = Z_{k_0}$, that is, the projection $\pi(C_{k_0}(\Psi), \omega) \rightarrow Z_{k_0}$ is surjective for the first time.

Let $Y = Z_{k_0}$

$$J = C_{k_0}(\Psi) = C(\Psi)|_Y \quad (= \overset{Y}{i_0^*} C(\Psi), \overset{Y}{i_0}: Y \hookrightarrow Z)$$

$$\omega = \omega|_Y$$

Note: 1) $C(\Psi|_Y) \subset J$, but equality may not hold.

2) $\pi: V(J, \omega) \rightarrow Y$ is surjective.

3) The integral manifolds of $(C(\Psi), \omega)$ in Z coincide with those of (J, ω) in Y .

Def i) (J, ω) on Y called the Euler-Lagrange EDS associated to (J, ω, φ) on X .
 ii) Call Y the momentum space associated to (J, ω, φ) .

Theorem Let (J, ω, φ) be a variational problem on X , with

Euler-Lagrange equations at $(N, f) \in V(J, \omega)$

$$(*) \quad f^*(u \lrcorner d(\varphi + \theta)) = 0, \quad \forall u \in C^\infty(N, TX)$$

for some section θ of W^* ($J =$ Poffian system gen. by sections of $W^* \subset T^*X$).

Let $Z = W^*$, $\varphi = \varphi + \theta$, $\Psi = d(\varphi + \theta)$ on Z .

and let (J, ω) be the EDS on Y constructed as above for the closed 2-form Ψ on Z .

There is a natural 1:1 correspondence between the

$(N, f) \in V(J, \omega)$ satisfying the E-L equations $(*)$

and the integral manifolds of (J, ω) in Y .

Before proving this theorem, we'll construct Y and (J, ω) for the classical var. prob.