A geometric Hamilton–Jacobi theory and Nambu–Poisson structures

Cristina Sardón ICMAT-CSIC

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Contents

- Motivation
- Geometric Classical Mechanics
- Geometric Hamilton–Jacobi equation
- Nambu–Poisson structures
- Hamilton–Jacobi equation on Nambu–Poisson manifolds
- Examples: the N-coupled Riccati equations

What is a Hamilton Jacobi equation?

The Hamilton–Jacobi equation (HJE) is a differential equation in partial derivatives used in Classical Mechanics to obtain equations of motion.

$$H + \frac{\partial S}{\partial t} = 0 \tag{1}$$

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where S is called a **Hamilton's principal function** and it is a function of $S(q_1, \ldots, q_n, t)$ of the *n* coordinates that define the configuration of the system and time. Here *H* is the Hamiltonian of the system

$$H\left(q_1,\ldots,q_n,\frac{\partial S}{\partial q_1},\ldots,\frac{\partial S}{\partial q_1},t\right)$$
(2)

where the conjugate momenta correspond with the first derivatives of the function S with respect to the coordinates.

Where does the HJE derive from?

Their derivation comes from a generating type 2 function, such that

$$(q_1,\ldots,q_n,p_1,\ldots,p_n) \rightarrow (Q_1,\ldots,Q_n,P_1,\ldots,P_n)$$
 (3)

the initial variables are turned into others in which a new Hamiltonian is retrieved as

$$K(Q, P, t) = H(q, p, t) + \frac{\partial F_2(q, P, t)}{\partial t}, \quad p = \frac{\partial F_2}{\partial q}, \quad Q = \frac{\partial F_2}{\partial P}$$
(4)

and the new Hamilton equations take the form

$$\dot{Q} = \frac{\partial K}{\partial P}, \quad \dot{P} = -\frac{\partial K}{\partial Q}$$
 (5)

We choose a F_2 such that K = 0 so the Hamilton equations become trivial

$$\dot{P} = 0, \quad \dot{Q} = 0 \tag{6}$$

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This means that the new coordinates are generalized constants of motion $P = \alpha$ and $Q = \beta$.

Where does the HJE derive from?

Setting $F_2(q, \alpha, t) = S(q, t) + A$, where A is an arbitrary constant, then the HJE appears explicitly,

$$p = \frac{\partial F_2}{\partial q} = \frac{\partial S}{\partial q} \to H(q, p, t) + \frac{\partial F_2}{\partial t} = 0$$
(7)

and then,

$$H\left(q,\frac{\partial S}{\partial q},t\right) + \frac{\partial S}{\partial t} = 0 \tag{8}$$

Hamilton's principal action and the Hamiltonian function are related to action

$$\frac{dS}{dt} = \sum_{i} \frac{\partial S}{\partial q^{i}} \dot{q}^{i} + \frac{\partial S}{\partial t} = \sum_{i=1} p_{i} \dot{q}_{i} - H = L \rightarrow$$
(9)

$$S = \int L dt \tag{10}$$

If the Hamiltonian does not depend on time, then W = S + Et

$$H\left(q,\frac{\partial S}{\partial q},t\right) = E \tag{11}$$

Example: The eikonal equation

The eikonal equation is a nonlinear PDE encountered in problems of wave propagation. It provides a link between physical (wave) optics and geometric (ray) optics. The Hamiltonian is

$$H(t,q,p) = -\sqrt{n^2 - p_1^2 - p_2^2}$$
(12)

The HJE for this Hamiltonian is

$$-\sqrt{n^2 - \left(\frac{\partial \Phi}{\partial q^1}\right)^2 - \left(\frac{\partial \Phi}{\partial q^2}\right)^2 + \frac{\partial \Phi}{\partial t} = 0$$
(13)

which equals

$$\left(\frac{\partial\Phi}{\partial q^1}\right)^2 + \left(\frac{\partial\Phi}{\partial q^2}\right)^2 + \left(\frac{\partial\Phi}{\partial t}\right)^2 = n^2 \tag{14}$$

that is,

$$|\nabla \phi|^2 = n^2 \tag{15}$$

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Geometric Lagrangian Mechanics

Consider the triple $(Q, TQ, \tau_Q : TQ \to Q)$. A Lagrangian is a function $L: TQ \to \mathbb{R}$, where $L = L(q^i, \dot{q}^i)$ with (q^i) being coordinates on the manifold Q and (\dot{q}^i) are the corresponding velocities. We introduce the *Poincaré–Cartan* 1-form

$$heta_L = S^*(dL) = rac{\partial L}{\partial \dot{q}^i} dq^i,$$

where $S = \frac{\partial}{\partial \dot{q}^i} \otimes dq^i$ and *Poincaré–Cartan two-form* is defined as $\omega_L = -d\theta_L$ The total energy of the system corresponds with

$$E_L = \Delta(L) - L \in C^{\infty}(TQ),$$

with $\Delta = \dot{q}^i \frac{\partial}{\partial \dot{q}^i}$. We say that $L(q, \dot{q}^i)$ is *regular* if the Hessian matrix

$$(W_{ij}) = \left(\frac{\partial^2 L}{\partial \dot{q}^i \partial \dot{q}^j}\right)$$
(16)

is invertible. From here, we recover classical expressions

$$\omega_L = dq^i \wedge dp_i$$
, such that $p_i = \frac{\partial L}{\partial \dot{q}^i}$, $E_L = \dot{q}^i p_i - L$.

Geometric Euler-Lagrange equations

The Euler-Lagrange equations can be written in the symplectic way as

$$\iota_{\xi_L}\omega_L = dE_L \tag{17}$$

whose solution ξ_L is called the *Euler–Lagrange vector field*. If we write the Euler–Lagrange vector field,

$$\xi_{L} = \dot{q}^{i} \frac{\partial}{\partial q^{i}} + \xi_{i}(q_{i}, \dot{q}_{i}) \frac{\partial}{\partial \dot{q}^{i}}$$
(18)

its integral curves $(q^i(t), \dot{q}^i(t))$ are lifts of their projections q(t) on Q and are solutions of the system of differential equations

$$rac{dq^i(t)}{dt}=\dot{q}^i,\quad rac{d\dot{q}^i(t)}{dt}=\xi^i,$$

The curves q(t) in Q are called the solutions of ξ_L that correspond with the solutions of the Euler–Lagrange equation

$$\frac{d}{dt}\left(\frac{\partial L}{\partial \dot{q}^{i}}\right) = \frac{\partial L}{\partial q^{i}}, \quad 1 \leqslant i \leqslant n = \dim Q \tag{19}$$

Geometric Hamiltonian Mechanics

The passing from the Lagrangian to the Hamiltonian setting $(Q, T^*Q, \pi_Q : T^*Q \rightarrow Q)$ is introduced by a Legendre transformation, as the fibered mapping $FL : TQ \rightarrow T^*Q$ such that $\pi_Q \circ FL = \tau_Q$. The Hamiltonian is retrieved through $H = E_L \circ FL^{-1}$. If ω_Q is the canonical sympletic form on T^*Q where (q^i, p_i) are the canonical coordinates T^*Q . then $\omega_Q = dq^i \wedge dp_i$ and therefore

$$\iota_{X_H}\omega_Q = dH \tag{20}$$

and it provides the Hamiltonian vector field X_H on T^*Q such that its integral curves $(q^i(t), p_i(t))$ satisfy the Hamilton equations

$$\begin{cases} \dot{q}^{i} = \frac{\partial H}{\partial p_{i}}, \\ \dot{p}_{i} = -\frac{\partial H}{\partial q^{i}} \end{cases}$$
(21)

for all i = 1, ..., n. The Legendre transformation maps solutions ξ_L to solutions of X_H since $(FL)^* \omega_Q = \omega_L$ and that ξ_I and X_H are *FL*-related.

A geometric HJE

If the principal function is separable in time dependence, then we can make the Ansatz $S = W(q^1, \ldots, q^n) - Et$ where E is the total energy of the system.

$$H\left(q^{i},\frac{\partial W}{\partial q^{i}}\right)=E.$$
(22)

If we find a solution W, then any solution of the Hamilton equations is retrieved by $p_i = \frac{\partial W}{\partial q^i}$. Geometrically, this can be interpreted through a diagram



Nambu–Poisson structures

Nambu–Poisson structures (NP) arose to deal with Hamiltonian systems equipped with two or more Hamiltonian functions.

$$[A, B, C] = \frac{\partial(A, B, C)}{\partial(x, y, z)}$$

with the canonical variables satisfying [x, y, z] = 1, that could be interpreted as a bracket defined by the canonical volume form in \mathbb{R}^3 . This bracket attracted a lot of scientific attention at that time.

An extension to manifolds has been developed by L. Takhtajan. Here, the geometric structure is provided by a contravariant tensor field Λ of order *n*.

Euler equations for a rotator

This generalization was thought in terms of two Hamiltonians and three dimensional phase space. The potential usefulness of this formalism was rooted in the Euler equations of a rotator.

$$\dot{x} = \frac{\partial(H,G)}{\partial(y,z)}, \quad \dot{y} = \frac{\partial(H,G)}{\partial(x,z)}, \quad \dot{z} = \frac{\partial(H,G)}{\partial(x,y)}$$
 (24)

The evolution of a quantity F is given by

$$\frac{dF}{dt} = \nabla F(\nabla H \times \nabla G) = \frac{\partial (F.G.H)}{\partial (x, y, z)}$$
(25)

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and the Hamiltonians are

$$G = \frac{1}{2} \left(\frac{L_x^2}{I_x} + \frac{L_y^2}{I_y} + \frac{L_z^2}{I_z} \right), \quad H = \frac{1}{2} (L_x^2 + L_y^2 + L_z^2)$$
(26)

An almost NP structure

Let us consider an **almost NP**, i.e., the pair (E, Λ) where *E* is a differentiable manifold of dimension *m* equipped with a (n, 0)-skew symmetric contravariant tensor Λ ($m \ge n$). The tensor Λ defines the vector bundle morphism $\sharp : \Lambda^{n-1}(T^*E) \to TE$ by $\langle \sharp(\alpha), \beta \rangle = \Lambda(\alpha, \beta)$, where $\alpha \in \Lambda^{n-1}(T^*E)$ and $\beta \in T^*E$.

The bracket induced by Λ on $C^{\infty}(E)$ is defined as

$$\{f_1,\ldots,f_n\}=\Lambda(df_1,\ldots,df_n), \qquad f_1,\ldots,f_n\in C^\infty(E)$$
(27)

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This bracket has the following properties

1. $\{f_1, \ldots, f_n\} = (-1)^{\epsilon(\sigma)} \{f_{\sigma(1)}, \ldots, f_{\sigma(n)}\}$, with $\sigma \in \text{Symm}(n)$ and $\epsilon(\sigma)$ is the parity of the permutation;

2.
$$\{f_1g_1,\ldots,f_n\} = f_1\{g_1,\ldots,f_n\} + g_1\{f_1,\ldots,f_n\},\$$

which are the skew-symmetry and Leibnitz rule, correspondingly.

Nambu–Poisson tensors

Consider now an **almost Nambu–Poisson manifold** (E, Λ) with $m \ge n \ge 3$. To have dynamics, we are provided with $C^{\infty}(E)$ hamiltonian functions $f_1, \ldots, f_{n-1} : E \to \mathbb{R}$ whose corresponding vector field is the Hamiltonian vector field

$$X_{f_1,\ldots,f_{n-1}} = \sharp (df_1 \wedge \cdots \wedge df_{n-1}).$$

When all these vector fields are derivations of the algebra $C^{\infty}(E) \times \cdots \times C^{\infty}(E)$, that is, the following identity, known as *fundamental identity* introduced by Takhtajan, holds

$$X_{f_1,\ldots,f_{n-1}}\{g_1,\ldots,g_n\} = \sum_{i=1}^n \{g_1,\ldots,X_{f_1,\ldots,f_{n-1}}g_i,\ldots,g_n\}$$
(28)

for all functions $f_1, \ldots, f_{n-1}, g_1, \ldots, g_n \in C^{\infty}(E)$ on E, then, (E, Λ) is called a **Nambu–Poisson manifold** and Λ is a **Nambu–Poisson tensor**.

Key theorem

Theorem

Let (E, Λ) be a generalized m-dimensional almost Poisson manifold of order $n \ge 3$.

- If Λ is an almost NP tensor, \mathcal{D} is not involutive.
- ▶ If Λ is a NP tensor, then the distribution \mathcal{D} is completely integrable and defines a foliation on E st. when Λ is restricted to leaves of the foliation, there exist induced NP structures in each leaf. The leaves are of two kinds, for a point $x \in E$, if $\Lambda(x) \neq 0$, then the leave passing through x has dimension n and the induced NP structure derives from a volume form.

$$\Lambda = \frac{\partial}{\partial x^1} \wedge \dots \wedge \frac{\partial}{\partial x^n}.$$
 (29)

Associated with this tensor, there exists a volume form which can be locally written as

$$\Omega = dx^1 \wedge \dots \wedge dx^n. \tag{30}$$

If $\Lambda = 0$, then the leaf reduces to a point x and the induced Nambu–Poisson structure is trivial.

Lagrangian submanifolds

Let (E, Λ) be a Nambu–Poisson manifold with $m > n \ge 3$, we say that a submanifold $N \subset E$ is *j*-Lagrangian $\forall x \in N, 1 \le j \le n-1$ if

$$\sharp \operatorname{Ann}^{j}(T_{x}N) = \sharp(\Lambda^{n-1}(T_{x}^{*}E)) \cap T_{x}N, \qquad (31)$$

where the annihilator is defined as

$$\operatorname{Ann}^{j}(T_{x}N) = \{ \alpha \in \Lambda^{n-1}(T_{x}^{*}E) | \quad \iota_{v_{1} \wedge \cdots \wedge v_{j}} \alpha = 0, \forall v_{1}, \ldots, v_{j} \in T_{x}N \}.$$
(32)

The following inclusions are clearly fulfilled

$$\operatorname{Ann}^{1}(T_{x}N) \subseteq \operatorname{Ann}^{2}(T_{x}N) \subseteq \cdots \subseteq \operatorname{Ann}^{n-1}(T_{x}N).$$
(33)

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Volume NP structures

We consider a **volume manifold** as a pair (E, Ω) , where Ω is a volume form on the differentiable *n* dimensional manifold *E*. There is an associated (n, 0)-skew symmetric tensor Λ_{Ω} defined as

$$\Lambda_{\Omega}(df_1\dots df_n) = \{f_1,\dots,f_n\}$$
(34)

where the bracket is defined by

$$\{f_1,\ldots,f_n\}\Omega=df_1\wedge\cdots\wedge df_n.$$
(35)

A particular example is $E \simeq \mathbb{R}^n$ with canonical coordinates $\{x^i, i = 1, ..., n\}$. Here, the canonical volume form is written as $\Omega_{\mathbb{R}^n} = dx^1 \wedge \cdots \wedge dx^n$ and

$$\{f_1, \dots, f_n\} = \begin{vmatrix} \frac{\partial f_1}{\partial x^1} & \cdots & \frac{\partial f_1}{\partial x^n} \\ \frac{\partial f_2}{\partial x^1} & \cdots & \frac{\partial f_2}{\partial x^n} \\ \cdots & \cdots & \cdots \\ \frac{\partial f_n}{\partial x^1} & \cdots & \frac{\partial f_n}{\partial x^n} \end{vmatrix}$$
(36)

HJE on volume NP

Theorem

Given a volume Nambu–Poisson structure (E, Ω) of dimension n, every submanifold of codimension 1 is (n - 1)-Lagrangian.

Given a Nambu–Poisson structure (E, Λ) , consider the map $\sharp : \Lambda^{n-1}(E) \to \mathfrak{X}(E)$ induced by Λ . Let us choose a set of functions f_1, \ldots, f_{n-1} in $C^{\infty}(E)$ and define the pairing

$$\langle \sharp(df_1 \wedge \cdots \wedge df_{n-1}), df_n \rangle = \Lambda(df_1, \ldots, df_{n-1}, df_n),$$

where $df_1, \ldots, df_{n-1}, df_n \in \Omega^1(E)$ are one-forms in E. The characteristic distribution in this case is $\mathcal{D}_x = \sharp \Lambda^{n-1}(\mathcal{T}_x^* E)$ and the associated Hamiltonian vector field is defined by

$$X_{f_1,\ldots,f_{n-1}}=\sharp(df_1\wedge\cdots\wedge df_{n-1}).$$

HJE on volume NP

In particular, we are interested in scenarios with a volume Nambu–Poisson structure (E, Ω) with $\dim E = n$, whose dynamics is interpreted in terms of (n - 1)-Hamiltonian functions $H_1, \ldots, H_{n-1} \in C^{\infty}(E)$, in which the Hamilton–Jacobi theory is applicable.

Here, we assume that the *n*-dimensional manifold *E* fibers over a manifold *N* of dimension n-1, say $\pi: E \to N$ is a fibration. Given a section γ of π , that is, $\gamma: N \longrightarrow E$ is such that $\pi \circ \gamma = Id_N$, then $\gamma(N)$ is a submanifold of *E* with codimension 1. The vector field $X_{H_1,\ldots,H_{n-1}}^{\gamma}$ is then defined as

$$X_{H_1,\dots,H_{n-1}}^{\gamma} = T\pi \circ X_{H_1,\dots,H_{n-1}} \circ \gamma$$
(37)

Theorem

The vector fields $X_{H_1,...,H_{n-1}}$ and $X_{H_1,...,H_{n-1}}^{\gamma}$ are γ -related if and only if the following equation is satisfied

$$d(H_1 \circ \gamma) \wedge \cdots \wedge d(H_{n-1} \circ \gamma) = 0.$$
(38)

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Geometric diagram for NP

The following diagram summarizes the above construction



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The first-order Riccati equations appear as a system of equations containing n copies of same Ricatti equation. This system is

$$\dot{x}^{i_k} = a_0(t) + a_1(t)x^{i_k} + a_2(t)x^{i_k}^2, \qquad i_k = 1, \dots, n$$
 (39)

defined on $\mathcal{O} = \{(x_1, \ldots, x_n) | (x_1 - x_2) \ldots (x_{n-1} - x_n) \neq 0 \subset \mathbb{R}^n \}$. The associated *t*-dependent vector field with this system is

$$X_t = \sum_{i_k=1}^n \left(a_0(t) + a_1(t) x^{i_k} + a_2(t) x^{i_k^2} \right) \frac{\partial}{\partial x^{i_k}}.$$

A method to obtain n-1 presymplectic forms from which to derive Hamiltonians, is the permutation of indices. By fixing one of the coordinates, let us say *I*, with I = 1, ..., n-1

$$\omega^{[l]} = \sum_{k < l}^{l-1} \frac{dx^k \wedge dx^l}{(x^k - x^l)^2} + \sum_{k > l}^n \frac{dx^l \wedge dx^k}{(x^l - x^k)^2},$$
(40)

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for a fixed *I*.

Due to its own construction, these are closed forms $d\omega^{[l]} = 0$. Equivalently, we can derive Hamiltonian functions associated with each $\omega^{[l]}$

$$h^{[l]} = a_0(t) \left(\sum_{k>l}^n \frac{1}{x^l - x^k} + \sum_{kl}^n \frac{x^l + x^k}{x^l - x^k} + \sum_{kl}^n \frac{x^l x^k}{x^l - x^k} + \sum_{k$$

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for every fixed $l = 1, \ldots, n - 1$.

According to the Nambu–Poisson theory, equations (39) must be retrived through the computation

$$\dot{x}^{i_k} = \{h^{[1]}, \dots, h^{[n-1]}, x^{i_k}\}, \quad i_k = 1, \dots, n.$$
 (41)

and the *n*-dimensional bracket (36) takes the form

$$\dot{x}^{i_k} = \{h^{[1]}, h^{[2]}, \dots, h^{[n-1]}, x^{i_k}\} = \begin{vmatrix} \frac{\partial h^{[1]}}{\partial x^1} & \frac{\partial h^{[1]}}{\partial x^2} & \cdots & \frac{\partial h^{[1]}}{\partial x^n} \\ \cdots & \cdots & \cdots & \cdots \\ \frac{\partial h^{[k]}}{\partial x^1} & \frac{\partial h^{[k]}}{\partial x^2} & \cdots & \frac{\partial h^{[k]}}{\partial x^n} \\ \cdots & \cdots & \cdots & \cdots \\ \frac{\partial h^{[n-1]}}{\partial x^1} & \frac{\partial h^{[n-1]}}{\partial x^2} & \cdots & \frac{\partial h^{[n-1]}}{\partial x^n} \\ \frac{\partial x^{i_k}}{\partial x^1} & \frac{\partial x^{i_k}}{\partial x^2} & \cdots & \frac{\partial x^{i_k}}{\partial x^n} \end{vmatrix}$$

such that if we compute the determinant, we obtain

$$\dot{x}^{i_{k}} = (-1)^{i_{k}+n} \sum_{\sigma_{i_{1},\ldots,i_{n}}} (-1)^{\left(\frac{n(n-1)}{2} + i_{1} + \cdots + i_{n}\right)} \frac{\partial h^{[1]}}{\partial x^{i_{1}}} \cdots \frac{\partial h^{[n-1]}}{\partial x^{i_{n}}},$$
(42)

when $i_1, \ldots, i_{n-1} = 1, \ldots, n \neq i_k$ and a particular i_k that takes any value $1, \ldots, n.$

We need to conformally transform the canonical volume form $\Omega = dx^1 \wedge \cdots \wedge dx^n$ associated with the former problem (39) into another volume form $\overline{\Omega}$ corresponding with (42). There exists a change of coordinates $\overline{x}^{\hat{j}} = f_i(x^j)x^j$ for all $\hat{j} = 1, \ldots, n$ through

which we derive a compatible $\overline{\Omega}$ compatible with (42) that maps (42) into (39). It takes the following form

$$\overline{\Omega} = \prod_{\hat{j}=1,\dots,n} f_{\hat{j}} dx^1 \wedge \dots \wedge dx^n$$
(43)

with

$$f_{\hat{j}} = \delta_{\hat{j}}^{[l]} \left(\sum_{l>k}^{l-1} \frac{1}{(x^k - x^l)^2} - \sum_{k>l}^n \frac{1}{(x^l - x^k)^2} \right) + \bar{\delta}_{\hat{j}}^{[l]} \left(\sum_{k>l}^n \frac{1}{(x^l - x^k)^2} - \sum_{k$$

Therefore, the canonical *n*-dimensional Nambu–Poisson bracket takes the expression

$$\{x^1, \dots, x^n\} = \frac{1}{\prod_{\hat{j}=1,\dots,n} f_j}.$$
(44)

HJE for ND Riccati equations

If we want to apply the Hamilton–Jacobi theory to this example, we have the diagram



The vector field $X_{h^1...h^{n-1}}$ can be obtained by performing the calculation

$$X_{h^1\dots h^{n-1}} = \sharp(dh^1 \wedge \dots \wedge dh^{n-1})$$
(45)

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HJE for ND Riccati equations

In this way, it takes the expression

$$X_{h^1\dots h^{n-1}} = \sharp \left(\sum_{\sigma_{i_1\dots i_n}} (-1)^{\frac{n(n-1)}{2} + 1_1 + \dots + i_n} \frac{\partial h^{[1]}}{\partial x^{i_1}} \dots \frac{\partial h^{[n-1]}}{\partial x^{i_n}} \frac{dx^{i_1} \wedge \dots \wedge dx^{i_n}}{(\prod f^{i_1\dots i_n})_{i_1,\dots,i_n}} \right)$$
$$\sum_{\sigma_{i_1\dots i_n}} (-1)^{\frac{n(n-1)}{2} + 1_1 + \dots + i_n} \frac{\partial h^{[1]}}{\partial x^{i_1}} \dots \frac{\partial h^{[n-1]}}{\partial x^{i_n}} \frac{\partial_1^{i_1} \dots \partial_{i_{n-1}}^{i_n}}{(\prod f^{i_1\dots i_n})_{i_1,\dots,i_n}} \frac{\partial}{\partial x^{i_k}}$$

where $i_1, \ldots, i_n \neq i_k = 1, \ldots, n$. On the other hand, the vector field

$$\mathsf{T}_{\gamma}\left(X_{h^{1}\dots h^{n-1}}^{\gamma}\right) = \sharp\left(\sum_{\sigma_{i_{1}\dots i_{n}}} (-1)^{\frac{n(n-1)}{2}+1_{1}+\dots+i_{n}} \frac{\partial h^{[1]}}{\partial x^{i_{1}}}\dots \frac{\partial h^{[n-1]}}{\partial x^{i_{n}}} \frac{dx^{i_{1}}\wedge\dots\wedge dx^{i_{n}}}{(\prod f^{i_{1}\dots i_{n}})_{i_{1},\dots,i_{n}}}\right)$$
$$\sum_{\sigma_{i_{1}\dots i_{n}}} (-1)^{\frac{n(n-1)}{2}+1_{1}+\dots+i_{n}} \frac{\partial h^{[1]}}{\partial x^{i_{1}}}\dots \frac{\partial h^{[n-1]}}{\partial x^{i_{n}}} \frac{\delta_{1}^{i_{1}}\dots\delta_{n-1}^{i_{n}}}{(\prod f^{i_{1}\dots i_{n}})_{i_{1},\dots,i_{n}}} \left(\frac{\partial}{\partial x^{i_{k}}}+\frac{\partial \gamma^{n}}{\partial x^{i_{k}}} \frac{\partial}{\partial x^{n}}\right)$$

where $i_1, \ldots, i_n \neq i_k$ and $i_k = 1, \ldots, n-1$ whilst $i_1, \ldots, i_n = 1, \ldots, n$.

HJE for ND Riccati equations

And we have chosen γ in such a way as $\gamma(x^1, \ldots, x^{n-1}, \gamma^n(x^1, \ldots, x^{n-1}))$. So, the **Hamilton–Jacobi equation** for this case reads

$$\sum_{i_{k}}^{n-1} \sum_{\sigma_{i_{1}...i_{n}}}^{1 \le i_{j} \le n-1} (-1)^{\frac{n(n-1)}{2} + i_{1}+\dots+i_{n}} \frac{\partial h^{[1]}}{\partial x^{i_{1}}} \dots \frac{\partial h^{[n-1]}}{\partial x^{i_{n}}} \frac{\delta_{1}^{i_{1}} \dots \delta_{n-1}^{i_{n}}}{(\prod f^{i_{1}...i_{n}})_{i_{1},\dots,i_{n}}} \gamma_{i_{k}}^{n} + \sum_{\sigma_{i_{1}...i_{n}}}^{1 \le i_{j} \le n} (-1)^{\frac{n(n-1)}{2} + i_{1}+\dots+i_{n}} \frac{\partial h^{[1]}}{\partial x^{i_{1}}} \dots \frac{\partial h^{[n-1]}}{\partial x^{i_{n}}} \frac{\delta_{1}^{i_{1}} \dots \delta_{n-1}^{i_{n}}}{(\prod f^{i_{1}...i_{n}})_{i_{1},\dots,i_{n}}} = 0,$$

where $\gamma_{i_k}^n$ means $\frac{\partial \gamma^n}{\partial x_{i_k}}$.

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