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Vladimir I. Arnold Valery V. Kozlov Anatoly I. Neishtadt

Mathematical Aspects of  
Classical and Celestial Mechanics

Third Edition

经典力学与天体力学中的  
数学问题

(第三版)



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# Contents

<b>1</b>	<b>Basic Principles of Classical Mechanics</b> .....	1
1.1	Newtonian Mechanics .....	1
1.1.1	Space, Time, Motion .....	1
1.1.2	Newton–Laplace Principle of Determinacy .....	2
1.1.3	Principle of Relativity .....	9
1.1.4	Principle of Relativity and Forces of Inertia .....	12
1.1.5	Basic Dynamical Quantities. Conservation Laws .....	15
1.2	Lagrangian Mechanics .....	17
1.2.1	Preliminary Remarks .....	17
1.2.2	Variations and Extremals .....	19
1.2.3	Lagrange’s Equations .....	21
1.2.4	Poincaré’s Equations .....	23
1.2.5	Motion with Constraints .....	26
1.3	Hamiltonian Mechanics .....	30
1.3.1	Symplectic Structures and Hamilton’s Equations .....	30
1.3.2	Generating Functions .....	33
1.3.3	Symplectic Structure of the Cotangent Bundle .....	34
1.3.4	The Problem of $n$ Point Vortices .....	35
1.3.5	Action in the Phase Space .....	37
1.3.6	Integral Invariant .....	38
1.3.7	Applications to Dynamics of Ideal Fluid .....	40
1.4	Vakonomic Mechanics .....	41
1.4.1	Lagrange’s Problem .....	42
1.4.2	Vakonomic Mechanics .....	43
1.4.3	Principle of Determinacy .....	46
1.4.4	Hamilton’s Equations in Redundant Coordinates .....	47
1.5	Hamiltonian Formalism with Constraints .....	48
1.5.1	Dirac’s Problem .....	48
1.5.2	Duality .....	50
1.6	Realization of Constraints .....	51
1.6.1	Various Methods of Realization of Constraints .....	51

1.6.2	Holonomic Constraints	52
1.6.3	Anisotropic Friction	54
1.6.4	Adjoint Masses	55
1.6.5	Adjoint Masses and Anisotropic Friction	58
1.6.6	Small Masses	59
<b>2</b>	<b>The <math>n</math>-Body Problem</b>	<b>61</b>
2.1	The Two-Body Problem	61
2.1.1	Orbits	61
2.1.2	Anomalies	67
2.1.3	Collisions and Regularization	69
2.1.4	Geometry of Kepler's Problem	71
2.2	Collisions and Regularization	72
2.2.1	Necessary Condition for Stability	72
2.2.2	Simultaneous Collisions	73
2.2.3	Binary Collisions	74
2.2.4	Singularities of Solutions of the $n$ -Body Problem	78
2.3	Particular Solutions	79
2.3.1	Central Configurations	79
2.3.2	Homographic Solutions	80
2.3.3	Effective Potential and Relative Equilibria	82
2.3.4	Periodic Solutions in the Case of Bodies of Equal Masses	82
2.4	Final Motions in the Three-Body Problem	83
2.4.1	Classification of the Final Motions According to Chazy	83
2.4.2	Symmetry of the Past and Future	84
2.5	Restricted Three-Body Problem	86
2.5.1	Equations of Motion. The Jacobi Integral	86
2.5.2	Relative Equilibria and Hill Regions	87
2.5.3	Hill's Problem	88
2.6	Ergodic Theorems of Celestial Mechanics	92
2.6.1	Stability in the Sense of Poisson	92
2.6.2	Probability of Capture	94
2.7	Dynamics in Spaces of Constant Curvature	95
2.7.1	Generalized Bertrand Problem	95
2.7.2	Kepler's Laws	96
2.7.3	Celestial Mechanics in Spaces of Constant Curvature	97
2.7.4	Potential Theory in Spaces of Constant Curvature	98
<b>3</b>	<b>Symmetry Groups and Order Reduction</b>	<b>103</b>
3.1	Symmetries and Linear Integrals	103
3.1.1	Nöther's Theorem	103
3.1.2	Symmetries in Non-Holonomic Mechanics	107
3.1.3	Symmetries in Vakonomic Mechanics	109
3.1.4	Symmetries in Hamiltonian Mechanics	110
3.2	Reduction of Systems with Symmetries	111

3.2.1	Order Reduction (Lagrangian Aspect) . . . . .	111
3.2.2	Order Reduction (Hamiltonian Aspect) . . . . .	116
3.2.3	Examples: Free Rotation of a Rigid Body and the Three-Body Problem. . . . .	122
3.3	Relative Equilibria and Bifurcation of Integral Manifolds . . . . .	126
3.3.1	Relative Equilibria and Effective Potential . . . . .	126
3.3.2	Integral Manifolds, Regions of Possible Motion, and Bifurcation Sets . . . . .	128
3.3.3	The Bifurcation Set in the Planar Three-Body Problem	130
3.3.4	Bifurcation Sets and Integral Manifolds in the Problem of Rotation of a Heavy Rigid Body with a Fixed Point . . . . .	131
<b>4</b>	<b>Variational Principles and Methods . . . . .</b>	<b>135</b>
4.1	Geometry of Regions of Possible Motion . . . . .	136
4.1.1	Principle of Stationary Abbreviated Action . . . . .	136
4.1.2	Geometry of a Neighbourhood of the Boundary . . . . .	139
4.1.3	Riemannian Geometry of Regions of Possible Motion with Boundary . . . . .	140
4.2	Periodic Trajectories of Natural Mechanical Systems . . . . .	145
4.2.1	Rotations and Librations . . . . .	145
4.2.2	Librations in Non-Simply-Connected Regions of Possible Motion . . . . .	147
4.2.3	Librations in Simply Connected Domains and Seifert's Conjecture . . . . .	150
4.2.4	Periodic Oscillations of a Multi-Link Pendulum . . . . .	153
4.3	Periodic Trajectories of Non-Reversible Systems . . . . .	156
4.3.1	Systems with Gyroscopic Forces and Multivalued Functionals . . . . .	156
4.3.2	Applications of the Generalized Poincaré Geometric Theorem . . . . .	159
4.4	Asymptotic Solutions. Application to the Theory of Stability of Motion . . . . .	161
4.4.1	Existence of Asymptotic Motions . . . . .	162
4.4.2	Action Function in a Neighbourhood of an Unstable Equilibrium Position . . . . .	165
4.4.3	Instability Theorem . . . . .	166
4.4.4	Multi-Link Pendulum with Oscillating Point of Suspension . . . . .	167
4.4.5	Homoclinic Motions Close to Chains of Homoclinic Motions . . . . .	168
<b>5</b>	<b>Integrable Systems and Integration Methods . . . . .</b>	<b>171</b>
5.1	Brief Survey of Various Approaches to Integrability of Hamiltonian Systems . . . . .	171

5.1.1	Quadratures . . . . .	171
5.1.2	Complete Integrability . . . . .	174
5.1.3	Normal Forms . . . . .	176
5.2	Completely Integrable Systems . . . . .	179
5.2.1	Action-Angle Variables . . . . .	179
5.2.2	Non-Commutative Sets of Integrals . . . . .	183
5.2.3	Examples of Completely Integrable Systems . . . . .	185
5.3	Some Methods of Integration of Hamiltonian Systems . . . . .	191
5.3.1	Method of Separation of Variables . . . . .	191
5.3.2	Method of $L$ - $A$ Pairs . . . . .	197
5.4	Integrable Non-Holonomic Systems . . . . .	199
5.4.1	Differential Equations with Invariant Measure . . . . .	199
5.4.2	Some Solved Problems of Non-Holonomic Mechanics . . . . .	202
<b>6</b>	<b>Perturbation Theory for Integrable Systems . . . . .</b>	<b>207</b>
6.1	Averaging of Perturbations . . . . .	207
6.1.1	Averaging Principle . . . . .	207
6.1.2	Procedure for Eliminating Fast Variables. Non-Resonant Case . . . . .	211
6.1.3	Procedure for Eliminating Fast Variables. Resonant Case . . . . .	216
6.1.4	Averaging in Single-Frequency Systems . . . . .	217
6.1.5	Averaging in Systems with Constant Frequencies . . . . .	226
6.1.6	Averaging in Non-Resonant Domains . . . . .	229
6.1.7	Effect of a Single Resonance . . . . .	229
6.1.8	Averaging in Two-Frequency Systems . . . . .	237
6.1.9	Averaging in Multi-Frequency Systems . . . . .	242
6.1.10	Averaging at Separatrix Crossing . . . . .	244
6.2	Averaging in Hamiltonian Systems . . . . .	256
6.2.1	Application of the Averaging Principle . . . . .	256
6.2.2	Procedures for Eliminating Fast Variables . . . . .	265
6.3	KAM Theory . . . . .	273
6.3.1	Unperturbed Motion. Non-Degeneracy Conditions . . . . .	273
6.3.2	Invariant Tori of the Perturbed System . . . . .	274
6.3.3	Systems with Two Degrees of Freedom . . . . .	279
6.3.4	Diffusion of Slow Variables in Multidimensional Systems and its Exponential Estimate . . . . .	286
6.3.5	Diffusion without Exponentially Small Effects . . . . .	292
6.3.6	Variants of the Theorem on Invariant Tori . . . . .	294
6.3.7	KAM Theory for Lower-Dimensional Tori . . . . .	297
6.3.8	Variational Principle for Invariant Tori. Cantori . . . . .	307
6.3.9	Applications of KAM Theory . . . . .	311
6.4	Adiabatic Invariants . . . . .	314
6.4.1	Adiabatic Invariance of the Action Variable in Single-Frequency Systems . . . . .	314

6.4.2	Adiabatic Invariants of Multi-Frequency Hamiltonian Systems . . . . .	323
6.4.3	Adiabatic Phases . . . . .	326
6.4.4	Procedure for Eliminating Fast Variables. Conservation Time of Adiabatic Invariants . . . . .	332
6.4.5	Accuracy of Conservation of Adiabatic Invariants . . . . .	334
6.4.6	Perpetual Conservation of Adiabatic Invariants . . . . .	340
6.4.7	Adiabatic Invariants in Systems with Separatrix Crossings . . . . .	342
<b>7</b>	<b>Non-Integrable Systems . . . . .</b>	<b>351</b>
7.1	Nearly Integrable Hamiltonian Systems . . . . .	351
7.1.1	The Poincaré Method . . . . .	352
7.1.2	Birth of Isolated Periodic Solutions as an Obstruction to Integrability . . . . .	354
7.1.3	Applications of Poincaré's Method . . . . .	358
7.2	Splitting of Asymptotic Surfaces . . . . .	360
7.2.1	Splitting Conditions. The Poincaré Integral . . . . .	360
7.2.2	Splitting of Asymptotic Surfaces as an Obstruction to Integrability . . . . .	366
7.2.3	Some Applications . . . . .	370
7.3	Quasi-Random Oscillations . . . . .	373
7.3.1	Poincaré Return Map . . . . .	375
7.3.2	Symbolic Dynamics . . . . .	378
7.3.3	Absence of Analytic Integrals . . . . .	380
7.4	Non-Integrability in a Neighbourhood of an Equilibrium Position (Siegel's Method) . . . . .	381
7.5	Branching of Solutions and Absence of Single-Valued Integrals . . . . .	385
7.5.1	Branching of Solutions as Obstruction to Integrability . . . . .	385
7.5.2	Monodromy Groups of Hamiltonian Systems with Single-Valued Integrals . . . . .	388
7.6	Topological and Geometrical Obstructions to Complete Integrability of Natural Systems . . . . .	391
7.6.1	Topology of Configuration Spaces of Integrable Systems . . . . .	392
7.6.2	Geometrical Obstructions to Integrability . . . . .	394
7.6.3	Multidimensional Case . . . . .	396
7.6.4	Ergodic Properties of Dynamical Systems with Multivalued Hamiltonians . . . . .	396
<b>8</b>	<b>Theory of Small Oscillations . . . . .</b>	<b>401</b>
8.1	Linearization . . . . .	401
8.2	Normal Forms of Linear Oscillations . . . . .	402
8.2.1	Normal Form of a Linear Natural Lagrangian System . . . . .	402



8.2.2	Rayleigh–Fisher–Courant Theorems on the Behaviour of Characteristic Frequencies when Rigidity Increases or Constraints are Imposed . . . . .	403
8.2.3	Normal Forms of Quadratic Hamiltonians . . . . .	404
8.3	Normal Forms of Hamiltonian Systems near an Equilibrium Position . . . . .	406
8.3.1	Reduction to Normal Form . . . . .	406
8.3.2	Phase Portraits of Systems with Two Degrees of Freedom in a Neighbourhood of an Equilibrium Position at a Resonance . . . . .	409
8.3.3	Stability of Equilibria of Hamiltonian Systems with Two Degrees of Freedom at Resonances . . . . .	416
8.4	Normal Forms of Hamiltonian Systems near Closed Trajectories . . . . .	417
8.4.1	Reduction to Equilibrium of a System with Periodic Coefficients . . . . .	417
8.4.2	Reduction of a System with Periodic Coefficients to Normal Form . . . . .	418
8.4.3	Phase Portraits of Systems with Two Degrees of Freedom near a Closed Trajectory at a Resonance . . . . .	419
8.5	Stability of Equilibria in Conservative Fields . . . . .	422
8.5.1	Lagrange–Dirichlet Theorem . . . . .	422
8.5.2	Influence of Dissipative Forces . . . . .	426
8.5.3	Influence of Gyroscopic Forces . . . . .	427
<b>9</b>	<b>Tensor Invariants of Equations of Dynamics . . . . .</b>	<b>431</b>
9.1	Tensor Invariants . . . . .	431
9.1.1	Frozen-in Direction Fields . . . . .	431
9.1.2	Integral Invariants . . . . .	433
9.1.3	Poincaré–Cartan Integral Invariant . . . . .	436
9.2	Invariant Volume Forms . . . . .	438
9.2.1	Liouville’s Equation . . . . .	438
9.2.2	Condition for the Existence of an Invariant Measure . . . . .	439
9.2.3	Application of the Method of Small Parameter . . . . .	442
9.3	Tensor Invariants and the Problem of Small Denominators . . . . .	445
9.3.1	Absence of New Linear Integral Invariants and Frozen-in Direction Fields . . . . .	445
9.3.2	Application to Hamiltonian Systems . . . . .	446
9.3.3	Application to Stationary Flows of a Viscous Fluid . . . . .	449
9.4	Systems on Three-Dimensional Manifolds . . . . .	451
9.5	Integral Invariants of the Second Order and Multivalued Integrals . . . . .	455
9.6	Tensor Invariants of Quasi-Homogeneous Systems . . . . .	457
9.6.1	Kovalevskaya–Lyapunov Method . . . . .	457
9.6.2	Conditions for the Existence of Tensor Invariants . . . . .	459

9.7	General Vortex Theory .....	461
9.7.1	Lamb's Equation .....	461
9.7.2	Multidimensional Hydrodynamics .....	463
9.7.3	Invariant Volume Forms for Lamb's Equations .....	465
<b>Recommended Reading</b> .....		471
<b>Bibliography</b> .....		475
<b>Index of Names</b> .....		507
<b>Subject Index</b> .....		511

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# Basic Principles of Classical Mechanics

For describing the motion of a mechanical system various mathematical models are used based on different “principles” – laws of motion. In this chapter we list the basic objects and principles of classical dynamics. The simplest and most important model of the motion of real bodies is Newtonian mechanics, which describes the motion of a free system of interacting points in three-dimensional Euclidean space. In §1.6 we discuss the suitability of applying Newtonian mechanics when dealing with complicated models of motion.

## 1.1 Newtonian Mechanics

### 1.1.1 Space, Time, Motion

The space where the motion takes place is three-dimensional and Euclidean with a fixed orientation. We shall denote it by  $E^3$ . We fix some point  $o \in E^3$  called the “origin of reference”. Then the position of every point  $s$  in  $E^3$  is uniquely determined by its position vector  $o\vec{s} = \mathbf{r}$  (whose initial point is  $o$  and end point is  $s$ ). The set of all position vectors forms the three-dimensional vector space  $\mathbb{R}^3$ , which is equipped with the scalar product  $\langle \cdot, \cdot \rangle$ .

Time is one-dimensional; it is denoted by  $t$  throughout. The set  $\mathbb{R} = \{t\}$  is called the *time axis*.

A *motion* (or *path*) of the point  $s$  is a smooth map  $\Delta \rightarrow E^3$ , where  $\Delta$  is an interval of the time axis. We say that the motion is defined on the interval  $\Delta$ . If the origin (point  $o$ ) is fixed, then every motion is uniquely determined by a smooth vector-function  $\mathbf{r}: \Delta \rightarrow \mathbb{R}^3$ .

The image of the interval  $\Delta$  under the map  $t \mapsto \mathbf{r}(t)$  is called the *trajectory* or *orbit of the point s*.

The *velocity*  $\mathbf{v}$  of the point  $s$  at an instant  $t \in \Delta$  is by definition the derivative  $d\mathbf{r}/dt = \dot{\mathbf{r}}(t) \in \mathbb{R}^3$ . Clearly the velocity is independent of the choice of the origin.

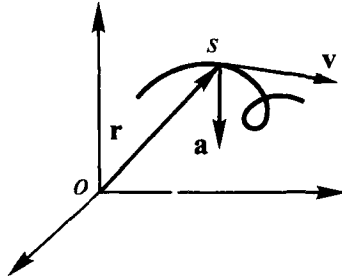


Fig. 1.1.

The *acceleration* of the point is by definition the vector  $\mathbf{a} = \dot{\mathbf{v}} = \ddot{\mathbf{r}} \in \mathbb{R}^3$ . The velocity and acceleration are usually depicted as vectors with initial point at the point  $s$  (see Fig. 1.1).

The set  $E^3$  is also called the *configuration space* of the point  $s$ . The pair  $(s, \mathbf{v})$  is called the *state* of the point, and the set  $E^3 \times \mathbb{R}^3\{\mathbf{v}\}$ , the *phase* (or *state*) *space*.

Now consider a more general case when there are  $n$  points  $s_1, \dots, s_n$  moving in the space  $E^3$ . The set  $E^{3n} = E^3\{s_1\} \times \dots \times E^3\{s_n\}$  is called the configuration space of this “free” system. If it is necessary to exclude collisions of the points, then  $E^{3n}$  must be diminished by removing from it the union of diagonals

$$\Delta = \bigcup_{i < j} \{s_i = s_j\}.$$

Let  $(\mathbf{r}_1, \dots, \mathbf{r}_n) = \mathbf{r} \in \mathbb{R}^{3n}$  be the position vectors of the points  $s_1, \dots, s_n$ . A motion of the free system is given by smooth vector-functions  $\mathbf{r}(t) = (\mathbf{r}_1(t), \dots, \mathbf{r}_n(t))$ . We define in similar fashion the velocity

$$\mathbf{v} = \dot{\mathbf{r}} = (\dot{\mathbf{r}}_1, \dots, \dot{\mathbf{r}}_n) = (\mathbf{v}_1, \dots, \mathbf{v}_n) \in \mathbb{R}^{3n}$$

and the acceleration

$$\mathbf{a} = \ddot{\mathbf{r}} = (\ddot{\mathbf{r}}_1, \dots, \ddot{\mathbf{r}}_n) = (\mathbf{a}_1, \dots, \mathbf{a}_n) \in \mathbb{R}^{3n}.$$

The set  $E^{3n} \times \mathbb{R}^{3n}\{\mathbf{v}\}$  is called the phase (or state) space, and the pair  $(s, \mathbf{v})$ , the state of the system.

### 1.1.2 Newton–Laplace Principle of Determinacy

This principle (which is an experimental fact) asserts that the state of the system at any fixed moment of time uniquely determines all of its motion (both in the future and in the past).

Suppose that we know the state of the system  $(\mathbf{r}_0, \mathbf{v}_0)$  at an instant  $t_0$ . Then, according to the principle of determinacy, we know the motion  $\mathbf{r}(t)$ ,

$t \in \Delta \subset \mathbb{R}$ ;  $\mathbf{r}(t_0) = \mathbf{r}_0$ ,  $\dot{\mathbf{r}}(t_0) = \dot{\mathbf{r}}_0 = \mathbf{v}_0$ . In particular, we can calculate the acceleration  $\ddot{\mathbf{r}}$  at the instant  $t = t_0$ .<sup>1</sup> Then  $\ddot{\mathbf{r}}(t_0) = \mathbf{f}(t_0, \mathbf{r}_0, \dot{\mathbf{r}}_0)$ , where  $\mathbf{f}$  is some function whose existence follows from the Newton–Laplace principle. Since the time  $t_0$  can be chosen arbitrarily, we have the equation

$$\ddot{\mathbf{r}} = \mathbf{f}(t, \mathbf{r}, \dot{\mathbf{r}})$$

for all  $t$ .

This differential equation is called the *equation of motion* or *Newton’s equation*. The existence of Newton’s equation (with a smooth vector-function  $\mathbf{f}: \mathbb{R}\{t\} \times \mathbb{R}^{3n}\{\mathbf{r}\} \times \mathbb{R}^{3n}\{\dot{\mathbf{r}}\} \rightarrow \mathbb{R}^{3n}$ ) is equivalent to the principle of determinacy. This follows from the existence and uniqueness theorem in the theory of differential equations. The function  $\mathbf{f}$  in Newton’s equations is usually determined in experiments. The definition of a mechanical system includes specifying this function.

We now consider examples of Newton’s equations.

a) The equation of a point in free fall in vacuum near the surface of the Earth (obtained experimentally by Galileo) has the form  $\ddot{\mathbf{r}} = -g\mathbf{e}_z$ , where  $g \approx 9.8 \text{ m/s}^2$  (the acceleration of gravity) and  $\mathbf{e}_z$  is the vertical unit vector. The trajectory of a falling point is a parabola.

b) Hooke showed that the equation of small oscillations of a body attached to the end of an elastic spring has the form  $\ddot{x} = -\alpha x$ ,  $\alpha > 0$ . The constant coefficient  $\alpha$  depends on the choice of the body and spring. This mechanical system is called a *harmonic oscillator* (see Fig. 1.2).

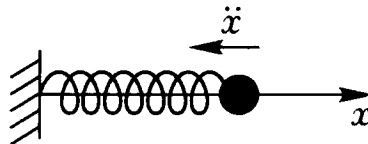


Fig. 1.2. Harmonic oscillator

It turned out that in experiments, rather than finding the acceleration  $\mathbf{f}$  on the right-hand side of Newton’s equations, it is more convenient to determine the product  $m\mathbf{f} = \mathbf{F}$ , where  $m$  is some positive number called the mass of the point (an instructive discussion of the physical meaning of the notion of mass can be found in [601, 401, 310]). For example, in Hooke’s experiments the constant  $m\alpha = c$  depends on the properties of the elastic spring, but not on the choice of the body. This constant is called the coefficient of elasticity.

The pair  $(s, m)$  (or  $(\mathbf{r}, m)$ , where  $\mathbf{r}$  is the position vector of the point  $s$ ) is called a *material point* of mass  $m$ . In what follows we shall often denote a point  $s$  and its mass  $m$  by one and the same symbol  $m$ . If a system of material

<sup>1</sup> We assume that all the functions occurring in dynamics are smooth.

points consists of  $n$  points with masses  $m_1, \dots, m_n$ , then Newton's equations

$$\ddot{\mathbf{r}}_i = \mathbf{f}_i(t, \mathbf{r}_1, \dots, \mathbf{r}_n, \dot{\mathbf{r}}_1, \dots, \dot{\mathbf{r}}_n), \quad 1 \leq i \leq n,$$

can be rewritten as

$$m_i \ddot{\mathbf{r}}_i = \mathbf{F}_i(t, \mathbf{r}, \dot{\mathbf{r}}), \quad 1 \leq i \leq n.$$

The vector  $\mathbf{F}_i = m_i \mathbf{f}_i$  is called the *force* acting on the point  $m_i$ . "The word *force* does not occur in the principles of Dynamics, as we have just presented it. One can, in effect, bypass it."<sup>2</sup> The last equations are also called Newton's equations.

c) As established by Newton (in development of earlier ideas of Kepler), if there are  $n$  material points  $(\mathbf{r}_1, m_1), \dots, (\mathbf{r}_n, m_n)$  in space, then the  $i$ th point is acted upon by the force  $\mathbf{F}_i = \sum_{i \neq j} \mathbf{F}_{ij}$ , where

$$\mathbf{F}_{kl} = -\frac{\gamma m_k m_l}{|\mathbf{r}_{kl}|^3} \mathbf{r}_{kl}, \quad \mathbf{r}_{kl} = \mathbf{r}_l - \mathbf{r}_k, \quad \gamma = \text{const} > 0.$$

This is the *law of universal gravitation*.

d) When a body is moving fast through the air, the resistance force is proportional to the square of the velocity (Stokes' law). Hence the equation of a body falling in the air has the form  $m\ddot{z} = mg - c\dot{z}^2$ ,  $c > 0$ . It turns out that there always exists the limit  $\lim_{t \rightarrow \infty} v(t)$  equal to  $\sqrt{mg/c}$  and independent of the initial state.

When a body moves slowly in a resisting medium, the friction force is a linear function of the velocity. The idea of approximating the resistance force by the formula

$$F = -\alpha v - cv^2, \quad \alpha, c = \text{const} > 0,$$

goes back to Huygens; this formula takes into account both limiting cases. The vertical fall of a heavy body is described by the equation

$$m\ddot{z} = mg - \alpha\dot{z} - c\dot{z}^2.$$

It is easy to show that

$$\lim_{t \rightarrow \infty} v(t) = \frac{\sqrt{\alpha^2 + 4mgc} - \alpha}{2c}.$$

For  $\alpha > 0$  this quantity is clearly less than  $\sqrt{mg/c}$ .

<sup>2</sup> Appell ([5], p. 94). In Newton's time the word "force" (*vis* in Latin) was used for various objects, for example, the acceleration of a point. Leibnitz called the product of the mass of a point and the square of its velocity *vis viva* (live force). The modern term "force" corresponds to Newton's *vis motrix* (accelerating force).

Suppose that a material point  $(\mathbf{r}, m)$  is moving under the action of a force  $\mathbf{F}$ . Let

$$\mathbf{r} = x\mathbf{e}_x + y\mathbf{e}_y + z\mathbf{e}_z, \quad \mathbf{F} = X\mathbf{e}_x + Y\mathbf{e}_y + Z\mathbf{e}_z,$$

where  $\mathbf{e}_x, \mathbf{e}_y, \mathbf{e}_z$  is a fixed orthonormal frame of reference. Then Newton's equation  $m\ddot{\mathbf{r}} = \mathbf{F}$  is equivalent to the three scalar equations

$$m\ddot{x} = X, \quad m\ddot{y} = Y, \quad m\ddot{z} = Z.$$

This self-evident trick, which was suggested by Maclaurin for describing the motion of a point in three-dimensional space, was not evident to the classics. Before Maclaurin the so-called *natural equations of motion* were usually used.

Let  $s$  be the natural parameter along the trajectory of motion of the point. The trajectory is given by the correspondence  $s \mapsto \mathbf{r}(s)$ . The unit vector  $\boldsymbol{\tau} = \mathbf{r}'$  (prime denotes differentiation with respect to the natural parameter) is tangent to the trajectory. The vector

$$\frac{\mathbf{r}''}{|\mathbf{r}''|} = \boldsymbol{\nu}$$

defines the normal, and the vector  $\boldsymbol{\beta} = \boldsymbol{\tau} \times \boldsymbol{\nu}$ , the binormal, to the trajectory. The vectors  $\boldsymbol{\tau}, \boldsymbol{\nu}, \boldsymbol{\beta}$  are functions of  $s$ . Their evolution is described by the *Frenet formulae*, which are well-known in geometry:

$$\begin{aligned} \boldsymbol{\tau}' &= k\boldsymbol{\nu} \\ \boldsymbol{\nu}' &= -k\boldsymbol{\tau} + \kappa\boldsymbol{\beta} \\ \boldsymbol{\beta}' &= -\kappa\boldsymbol{\nu}. \end{aligned}$$

The quantities  $k$  and  $\kappa$  depend on the point of the trajectory; they are called the curvature and the torsion of the trajectory at this point. The motion of the point  $\mathbf{r}: \Delta \rightarrow E^3$  can be represented as the composition  $t \mapsto \mathbf{r}(s(t))$ . Then  $\mathbf{v} = \mathbf{r}'\dot{s}$  and  $\mathbf{a} = \mathbf{r}''\dot{s}^2 + \mathbf{r}'\ddot{s}$ . Since  $\mathbf{r}' = \boldsymbol{\tau}$  and  $\mathbf{r}'' = \boldsymbol{\tau}' = k\boldsymbol{\nu}$  (Frenet formula), we have

$$\mathbf{a} = \ddot{s}\boldsymbol{\tau} + k\dot{s}^2\boldsymbol{\nu}.$$

This formula was essentially known already to Huygens. Multiplying it by  $m$  and setting  $\mathbf{F} = F_\tau\boldsymbol{\tau} + F_\nu\boldsymbol{\nu} + F_\beta\boldsymbol{\beta}$  we arrive at the natural equations of motion

$$m\ddot{s} = F_\tau, \quad mks^2 = F_\nu, \quad F_\beta = 0. \quad (1.1)$$

Since  $s$  is the arc length,  $\dot{s} = v$  is the speed of motion of the point. Then the first two equations (1.1) are usually written in the form

$$m\dot{v} = F_\tau, \quad \frac{mv^2}{\rho} = F_\nu, \quad (1.2)$$

where  $\rho = k^{-1}$  is the radius of curvature of the trajectory.

We now consider some more examples of application of Newton's equation.

e) It is known [4] that a charge  $e$  placed in an electro-magnetic field is acted upon by the force

$$\mathbf{F} = e \left( \mathbf{E} + \frac{1}{c} (\mathbf{v} \times \mathbf{H}) \right),$$

where  $\mathbf{E}$ ,  $\mathbf{H}$  are the strengths of the electric and magnetic fields (they satisfy the Maxwell system of equations) and  $c$  is the speed of light. This force is called the Lorentz force.

Consider a special case of motion where the electric field is absent. Then the Lorentz force is orthogonal to the velocity of the charge and therefore  $F_\tau = 0$  in equations (1.2). Consequently, the charge is moving with constant speed.

Suppose in addition that the magnetic field is homogeneous ( $\mathbf{H} = \text{const}$ ), and at the initial instant the velocity of the charge is orthogonal to the magnetic force lines. Then, as can be easily seen, the trajectory of the charge is a planar curve orthogonal to  $\mathbf{H}$ . Since

$$|F_\nu| = \frac{e|\mathbf{v}|H}{c}, \quad \text{where } H = |\mathbf{H}|,$$

it follows from the second of equations (1.2) that the charge is moving along a circle of radius

$$\rho = \frac{mvc}{eH}.$$

This quantity is called the *Larmor radius*.

More interesting is the problem of motion of a charge in the field of a magnetic pole, which was considered by Poincaré. If  $\mathbf{E} = 0$ , then the magnetic field is stationary and satisfies the Maxwell equations

$$\text{curl } \mathbf{H} = 0, \quad \text{div } \mathbf{H} = 0.$$

It follows from the first equation that  $\mathbf{H}$  is locally conservative ( $\mathbf{H} = \text{grad } U$ ), and the second equation shows that the potential is a harmonic function ( $\Delta U = 0$ , where  $\Delta$  is the Laplace operator). Poincaré considered the only potential depending only on the distance:

$$U = \frac{k}{|\mathbf{r}|}, \quad k = \text{const}.$$

In this case,

$$\mathbf{H} = -\frac{k\mathbf{r}}{|\mathbf{r}|^3}$$

and therefore the equation of motion of the charge has the form

$$\mu \ddot{\mathbf{r}} = \frac{\mathbf{r} \times \dot{\mathbf{r}}}{|\mathbf{r}|^3}, \quad \mu = \frac{mc}{ek}.$$



It is equivalent to the following relation:

$$\mu(\mathbf{r} \times \dot{\mathbf{r}}) = -\frac{\mathbf{r}}{|\mathbf{r}|} + \mathbf{a}, \quad \mathbf{a} = \text{const.}$$

Consequently,

$$(\mathbf{a}, \mathbf{r}) = |\mathbf{r}|. \tag{1.3}$$

This is the equation of a cone of revolution whose symmetry axis is parallel to the vector  $\mathbf{a}$ . We demonstrate that the charged particle moves along the geodesics on this cone. Indeed,  $\mathbf{r}$  and  $\dot{\mathbf{r}}$  are tangent to the cone (1.3). Consequently, the acceleration vector is orthogonal to this cone. Since the speed of motion is constant, by Huygens' formula the normal to the trajectory coincides with the normal to the cone. Therefore the trajectories are geodesics.

This result of Poincaré explains the phenomenon of cathode rays being drawn in by a magnetic pole discovered in 1895 by Birkeland [501].

f) We consider in addition the problem of external ballistics: a material point  $(\mathbf{r}, m)$  is moving along a curvilinear orbit near the surface of the Earth experiencing the air resistance. We assume that the resistance force  $\mathbf{F}$  has opposite direction to the velocity and its magnitude can be represented in the form

$$|\mathbf{F}| = mg\varphi(v),$$

where  $\varphi$  is a monotonically increasing function such that  $\varphi(0) = 0$  and  $\varphi(v) \rightarrow +\infty$  as  $v \rightarrow +\infty$ .

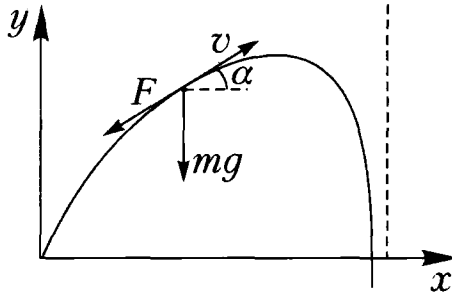


Fig. 1.3. Ballistic trajectory

Since at every moment of time the vectors of the velocity of the point, its weight, and the resistance force lie in the same vertical plane, the trajectory of the point is a planar curve. In the plane of the orbit we introduce Cartesian coordinates  $x, y$  such that the  $y$ -axis is directed vertically upwards. Let  $\alpha$  be the angle between the velocity of the point  $\mathbf{v}$  and the horizon (Fig. 1.3). The first of equations (1.2) gives the relation

$$\dot{v} = -g[\sin \alpha + \varphi(v)]. \tag{1.4}$$