

Rolling Sphere Problems and Elastic Curves:
Completely Integrable Hamiltonian Systems

by

V. Jurdjevic

Department of Mathematics , University of Toronto

1 Abstract.

In this lecture I will define a class of variational problems, called the rolling sphere problems (**RSP**) on spaces of constant curvature. These problems can be reformulated as optimal control problems on Lie groups G_ϵ , $\epsilon = 0, 1, -1$, with $G_0 = \mathbb{R}^n \times SO_{n+1}$ and $\mathbb{R}^n \times SO(1, n)$ for the Euclidean cases, $G_1 = SO_{n+1} \times SO_{n+1}$ in the spherical case and $G_{-1} = SO_0(1, n) \times SO_0(1, n)$ in the hyperbolic case.

The Maximum Principle then singles out the appropriate Hamiltonian vector fields on the cotangent bundle T^*G , realized as the product $G \times \mathfrak{g}^*$ with \mathfrak{g}^* equal to the dual of the Lie algebra \mathfrak{g} of G , whose integral curves (extremals) project onto the optimal trajectories (minimizers). We show that each minimizer is the projection of a normal extremal curve, and hence the study reduces to the analysis of a single Hamiltonian vector field \vec{H} on T^*G .

Remarkably, the Hamiltonian equations associated with each of the above mentioned rolling sphere problems are governed by a single set of equations on \mathfrak{g}_ϵ , $\epsilon = \pm 1$ with $\mathfrak{g}_1 = so_{n+1}(R)$ and $\mathfrak{g}_{-1} = so(1, n)$, expressed through the Cartan decomposition $\mathfrak{g}_\epsilon = \mathfrak{p}_\epsilon \oplus \mathfrak{k}$ as follows:

$$\frac{dA}{dt} = 0 \quad \frac{dK}{dt} = [U_\epsilon, P] \quad \frac{dP}{dt} = [U_\epsilon, K] \quad U_\epsilon = A + P, \quad (1)$$

where A and P belong to Cartan space \mathfrak{p}_ϵ and K belongs to the subalgebra \mathfrak{k} .

The above equations admit a Laxian representation

$$\frac{dL_\lambda}{dt} = [\lambda^{-1}(A + P), L_\lambda] \quad (2)$$

with $L_\lambda = A + P + \lambda K - \lambda^2 A$ that generate constants of motion

$$\phi_{\lambda, k} = tr \left((P + \lambda K + (1 - \lambda^2)A)^k \right). \quad (3)$$

This observation makes contact with the theory of integrable Hamiltonian systems from which it follows that (**RSP**) are completely integrable. Among these integrals of motion

$$I_4 = \|K\|^2 \|A + P\|^2 - \|[A + P, K]\|^2 \quad (4)$$

is particularly significant in the sense that the projections of the extremal curves of **RSP** on the stationary manifold M_ϵ that conform to $I_4 = 0$ coincide with the elastic curves.

The solutions make connections with mechanical tops, planar pendulum for $n = 2$, and spherical pendulum for $n = 3$.