

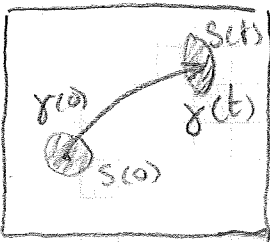
Symplectic dynamics

recall dynamical system:

(phase space  $\Gamma$ , coordinate  $y$   
eqs of motion  $\dot{y} = f(y, t)$ )

$y$  in our case =  $r_1, r_2, \dots, r_N, v_1, v_2, \dots, v_N$

Numerical & integration errors mean you are never exactly in the right spot. So let's look at the neighbourhood.

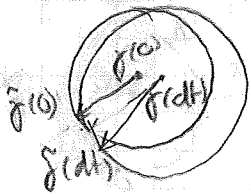


$\Gamma$ : small volume  $S(0)$  around  $y(0)$

$y(0) \rightarrow y(t) : S(0) \rightarrow S(t)$

$S(t)?$

$y(dt) = y(0) + dt \frac{dy}{dt} \Big|_{y=y_0} \text{ tho.}$   
 $= y(0) + dt f(y_0)$   
 $\tilde{y}(dt) = \tilde{y}(0) + dt f(\tilde{y}(0))$



$y(t) + \delta y(t) = \tilde{y}(t)$

$\delta y(dt) = \tilde{y}(dt) - y(dt)$

$= \tilde{y}(0) + dt f(\tilde{y}(0)) - y(0) - dt f(y(0))$

$= \delta y(0) + dt [f(\tilde{y}(0)) - f(y(0))]$  Taylor in  $y(0)$

$= \delta y(0) + dt \frac{df}{dy} \Big|_{y=y(0)} \delta y(0) = \left( \mathbb{1} + dt \frac{df}{dy} \Big|_{y=y_0} \right) \cdot \delta y(0)$

Volume spanned by  $\delta y$  vectors

is multiplied by  $\det M$   $S(t) = S(0) \det M$

$M \leftarrow$  Jacobian

$\frac{d}{dt} \ln S = \frac{1}{dt} [\ln S(dt) - \ln S(0)] \text{ tho.}$   
 $= \frac{1}{dt} \ln \det M$

$= \frac{1}{dt} \ln \prod_i (1 + dt \lambda_i) = \frac{1}{dt} \sum_i dt \lambda_i = \text{Tr} \frac{df}{dy} \Big|_{y=y_0}$

eigenvalues of  $\frac{df}{dy} \Big|_{y=y_0}$  are  $\lambda_1, \lambda_2, \dots$

Hamiltonian dynamical systems (conserved E)

$\dot{p} = -\frac{\partial H}{\partial q} \quad \dot{q} = \frac{\partial H}{\partial p}$

$y = (p, q) \quad f(y) = \left( -\frac{\partial H}{\partial q}, \frac{\partial H}{\partial p} \right)$

$\frac{d}{dt} S = \frac{d}{dy} \cdot f(y, t) = \frac{\partial}{\partial p} \cdot \left( -\frac{\partial H}{\partial q} \right) + \frac{\partial}{\partial q} \cdot \frac{\partial H}{\partial p} = 0$

explain a bit more

Conserving phase space volume = symplectic.

- if contraction: areas the system eventually will no longer visit.

- time reversal symmetry.

## Verlet integration and phase space volume

$$\left. \begin{aligned} r(t+h) &= r(t) + h v(t) + h^2 a(t)/2 \\ v(t+h) &= v(t) + h [a(t+h) + a(t)]/2 \end{aligned} \right\} \text{velocity verlet}$$

Volume change: Jacobian

$$\det \begin{pmatrix} \frac{\partial r(t+h)}{\partial r(t)} & \frac{\partial v(t+h)}{\partial r(t)} \\ \frac{\partial r(t+h)}{\partial v(t)} & \frac{\partial v(t+h)}{\partial v} \end{pmatrix} = \begin{matrix} 1 + \frac{1}{2} h^2 \frac{da}{dr} \\ // \end{matrix}$$

$$\det \begin{pmatrix} 1 + \frac{1}{2} h^2 \frac{da}{dr} & \frac{1}{2} h \frac{da}{dr} \left[ \frac{\partial r(t+h)}{\partial r} + \frac{da}{dr}(t) \right] \\ h & 1 + \frac{1}{2} h \frac{da}{dr} h \end{pmatrix}$$

$$= 1 + h^2 \frac{da}{dr} + \frac{1}{4} h^4 \left( \frac{da}{dr} \right)^2 - \frac{1}{2} h^2 \frac{da}{dr} \left[ \left( 1 + \frac{1}{2} h^2 \frac{da}{dr} \right) + 1 \right]$$

$$= 1 + \text{everything cancels}$$

⇒ conserves phase space volume exactly,  
dynamics really act Hamiltonian

⇒ There is another, similar Hamiltonian  $\hat{M}$ , which describes the calculated trajectory exactly

⇒ Error in  $E$  is bounded ⇒ no silly blowups

## Overview algorithms.

## Verlet

- less work / time step
- error  $O(h^4)$
- only Hamiltonian systems or simple modifications of those
- symplectic ⇒ robust

## RK4

- error  $O(h^5)$ , so time step can be larger ⇒ fewer time steps
- any eqs. of motion
- suitable for variable time step (RK-Fehlberg)

use if  $E$  conserved or viscous damping otherwise

There are other options as well