

# UNIFIED FORMALISM FOR THE GENERALIZED $k$ th-ORDER HAMILTON-JACOBI PROBLEM

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## Abstract

The geometric formulation of the Hamilton-Jacobi theory enables us to generalize it to systems of higher-order ordinary differential equations. In this work we introduce the unified Lagrangian-Hamiltonian formalism for the geometric Hamilton-Jacobi theory on higher-order autonomous dynamical systems described by regular Lagrangian functions.

*Key words:* Hamilton-Jacobi equation, Higher-order systems, Skinner-Rusk formalism.

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## 1 Introduction

The geometric formulation of the Hamilton-Jacobi theory given in [2] and [4] enables us to generalize it to systems of higher-order ordinary differential equations. This generalization has been done recently for the Lagrangian and Hamiltonian formalism of higher-order autonomous mechanical systems described by regular Lagrangian functions [3]. The aim of this work is to give a unified Lagrangian-Hamiltonian version of this theory for these kinds of systems, using the unified framework introduced by Skinner and Rusk [8]. The advantage of this formulation is that it compresses the Lagrangian and Hamiltonian Hamilton–Jacobi problems into a single formalism which allows to recover both of them in a simple way, and it is specially interesting when dealing with singular systems.

All the manifolds are real, second countable and  $C^\infty$ . The maps and the structures are assumed to be  $C^\infty$ . Sum over repeated indices is understood.

## 2 Higher-order tangent bundles

Let  $Q$  be a  $n$ -dimensional manifold, and  $k \in \mathbb{Z}^+$ . The  $k$ th-order tangent bundle of  $Q$  is the  $(k + 1)n$ -dimensional manifold  $T^kQ$  made of the  $k$ -jets of the bundle  $\pi: \mathbb{R} \times Q \rightarrow \mathbb{R}$  with fixed source point  $t = 0 \in \mathbb{R}$ ; that is,  $T^kQ = J_0^k\pi$ .

We have the following natural projections (for  $r \leq k$ ):

$$\begin{array}{ccc} \rho_r^k: T^kQ & \longrightarrow & T^rQ \\ j_0^k\phi & \longmapsto & j_0^r\phi \end{array} \quad ; \quad \begin{array}{ccc} \beta^k: T^kQ & \longrightarrow & Q \\ j_0^k\phi & \longmapsto & \phi(0) \end{array}$$

where  $j_0^k\phi$  denotes a point in  $T^kQ$ ; that is, the equivalence class of a curve  $\phi: I \subset \mathbb{R} \rightarrow Q$  by the  $k$ -jet equivalence relation. Notice that  $\rho_0^k = \beta^k$ , where  $T^0Q$  is canonically identified with  $Q$ , and  $\rho_k^k = \text{Id}_{T^kQ}$ . Observe also that  $\rho_s^l \circ \rho_l^r = \rho_s^r$ , for  $0 \leq s \leq l \leq r \leq k$ .

If  $\phi: \mathbb{R} \rightarrow Q$  is a curve in  $Q$ , the canonical lifting of  $\phi$  to  $T^kQ$  is the curve  $j^k\phi: \mathbb{R} \rightarrow T^kQ$  defined as the  $k$ -jet lifting of  $\phi$  restricted to  $T^kQ \hookrightarrow J^k\pi$  (see [5]).

### 3 The Hamilton-Jacobi problem in the Lagrangian-Hamiltonian formalism

Let  $Q$  be a  $n$ -dimensional smooth manifold modeling the configuration space of a  $k$ th-order autonomous dynamical system with  $n$  degrees of freedom, and let  $\mathcal{L} \in C^\infty(\mathbb{T}^k Q)$  be a Lagrangian function for this system, which is assumed to be regular. In the Lagrangian-Hamiltonian formalism, we consider the bundle  $\mathcal{W} = \mathbb{T}^{2k-1}Q \times_{\mathbb{T}^{k-1}Q} \mathbb{T}^*(\mathbb{T}^{k-1}Q)$  with canonical projections  $\text{pr}_1: \mathcal{W} \rightarrow \mathbb{T}^{2k-1}Q$  and  $\text{pr}_2: \mathcal{W} \rightarrow \mathbb{T}^*(\mathbb{T}^{k-1}Q)$ . It is clear from the definition that the bundle  $\mathcal{W}$  fibers over  $\mathbb{T}^{k-1}Q$ . Let  $\text{p}: \mathcal{W} \rightarrow \mathbb{T}^{k-1}Q$  be the canonical projection. Obviously, we have  $\text{p} = \rho_{k-1}^{2k-1} \circ \text{pr}_1 = \pi_{\mathbb{T}^{k-1}Q} \circ \text{pr}_2$ . Hence, we have the following commutative diagram

$$\begin{array}{ccc}
 & \mathcal{W} & \\
 \text{pr}_1 \swarrow & & \searrow \text{pr}_2 \\
 \mathbb{T}^{2k-1}Q & & \mathbb{T}^*(\mathbb{T}^{k-1}Q) \\
 \rho_r^{2k-1} \searrow & \downarrow \text{p} & \swarrow \pi_{\mathbb{T}^{k-1}Q} \\
 & \mathbb{T}^{k-1}Q & 
 \end{array}$$

We consider in  $\mathcal{W}$  the presymplectic form  $\Omega = \text{pr}_2^* \omega_{k-1} \in \Omega^2(\mathcal{W})$ , where  $\omega_{k-1}$  is the canonical symplectic form in  $\mathbb{T}^*(\mathbb{T}^{k-1}Q)$ . In addition, from the Lagrangian function  $\mathcal{L}$ , and using the canonical coupling function  $\mathcal{C} \in C^\infty(\mathcal{W})$ , we construct a Hamiltonian function  $H \in C^\infty(\mathcal{W})$  as  $H = \mathcal{C} - \mathcal{L}$ . Thus, the dynamical equation for the system is

$$i(X_{LH})\Omega = \text{d}H, \quad X_{LH} \in \mathfrak{X}(\mathcal{W}). \quad (1)$$

Following the constraint algorithm in [5], a solution to the equation (1) exists on the points of a submanifold  $j_o: \mathcal{W}_o \hookrightarrow \mathcal{W}$  which can be identified with the graph of the Legendre-Ostrogradsky map  $\mathcal{FL}: \mathbb{T}^{2k-1}Q \rightarrow \mathbb{T}^*(\mathbb{T}^{k-1}Q)$  associated to  $\mathcal{L}$ . If the Lagrangian function is regular, then there exists a unique vector field  $X_{LH}$  solution to (1) and tangent to  $\mathcal{W}_o$  (see [8]).

#### 3.1 The generalized Hamilton-Jacobi problem

We first state the generalized version of the Hamilton-Jacobi problem. Following the same patterns as in [2], [3] and [4] (see also an approach to the problem for higher-order field theories in [9]), the natural definition for the generalized Hamilton-Jacobi problem in the Skinner-Rusk setting [7], [8] is the following.

**Definition 1** *The generalized kth-order Lagrangian-Hamiltonian Hamilton-Jacobi problem (or generalized kth-order unified Hamilton-Jacobi problem) consists in finding a section  $s \in \Gamma(\text{p})$  and a vector field  $X \in \mathfrak{X}(\mathbb{T}^{k-1}Q)$  such that the following conditions are satisfied:*

1. *The submanifold  $\text{Im}(s) \hookrightarrow \mathcal{W}$  is contained in  $\mathcal{W}_o$ .*
2. *If  $\gamma: \mathbb{R} \rightarrow \mathbb{T}^{k-1}Q$  is an integral curve of  $X$ , then  $s \circ \gamma: \mathbb{R} \rightarrow \mathcal{W}$  is an integral curve of  $X_{LH}$ , that is,*

$$X \circ \gamma = \dot{\gamma} \implies X_{LH} \circ (s \circ \gamma) = \overline{s \circ \dot{\gamma}}. \quad (2)$$

It is clear that the vector field  $X \in \mathfrak{X}(\mathbb{T}^{k-1}Q)$  cannot be chosen independently from the section  $s \in \Gamma(\text{p})$ . Indeed, following the same pattern as in [2] we can prove:

**Proposition 1** *The pair  $(s, X) \in \Gamma(\mathfrak{p}) \times \mathfrak{X}(\mathbb{T}^{k-1}Q)$  satisfies the two conditions in Definition 1 if, and only if,  $X_{LH}$  and  $X$  are  $s$ -related.*

**Corollary 1** *If  $s \in \Gamma(\mathfrak{p})$  and  $X \in \mathfrak{X}(\mathbb{T}^{k-1}Q)$  satisfy the two conditions in Definition 1, then  $X = \text{Tp} \circ X_{LH} \circ s$ .*

That is, the vector field  $X \in \mathfrak{X}(\mathbb{T}^{k-1}Q)$  is completely determined by the section  $s \in \Gamma(\mathfrak{p})$ , and it is called the *vector field associated to  $s$* . Therefore, the search of a pair  $(s, X) \in \Gamma(\mathfrak{p}) \times \mathfrak{X}(\mathbb{T}^{k-1}Q)$  satisfying the two conditions in Definition 1 is equivalent to the search of a section  $s \in \Gamma(\mathfrak{p})$  such that the pair  $(s, \text{Tp} \circ X_{LH} \circ s)$  satisfies the same condition. Thus, we can give the following definition.

**Definition 2** *The generalized kth-order unified Hamilton-Jacobi problem for  $X_{LH}$  consists in finding a section  $s \in \Gamma(\mathfrak{p})$  satisfying the following conditions:*

1. *The submanifold  $\text{Im}(s) \hookrightarrow \mathcal{W}$  is contained in  $\mathcal{W}_o$ .*
2. *If  $\gamma: \mathbb{R} \rightarrow \mathbb{T}^{k-1}Q$  is an integral curve of  $\text{Tp} \circ X_{LH} \circ s \in \mathfrak{X}(\mathbb{T}^{k-1}Q)$ , then  $s \circ \gamma: \mathbb{R} \rightarrow \mathcal{W}$  is an integral curve of  $X_{LH}$ , that is*

$$\text{Tp} \circ X_{LH} \circ s \circ \gamma = \dot{\gamma} \implies X_{LH} \circ (s \circ \gamma) = \overline{s \circ \dot{\gamma}}.$$

**Proposition 2** *The following assertions on a section  $s \in \Gamma(\mathfrak{p})$  are equivalent.*

1.  *$s$  is a solution to the generalized kth-order unified Hamilton-Jacobi problem.*
2. *The submanifold  $\text{Im}(s) \hookrightarrow \mathcal{W}$  is invariant under the flow of the vector field  $X_{LH}$  solution to equation (1) (that is,  $X_{LH}$  is tangent to the submanifold  $\text{Im}(s)$ ).*
3. *The section  $s$  satisfies the dynamical equation  $i(X)(s^*\Omega) = d(s^*H)$ , where  $X = \text{Tp} \circ X_{LH} \circ s$  is the vector field associated to  $s$ .*

(Proof) The proof is analogous to that of Proposition 6 and Theorem 2 in [2]. ■

**Coordinate expression.** Let  $(q_0^A)$  be a set of local coordinates in  $Q$ , with  $1 \leq A \leq n$ , and  $(q_0^A, \dots, q_{2k-1}^A, p_A^0, \dots, p_A^{k-1})$  the induced local coordinates in  $\mathcal{W}$  (see [7] for details). Then, local coordinates in  $\mathcal{W}$  adapted to the  $\mathfrak{p}$ -bundle structure are  $(q_i^A, q_j^A, p_A^i)$ , where  $0 \leq i \leq k-1$ ,  $k \leq j \leq 2k-1$ . Hence, a section  $s \in \Gamma(\mathfrak{p})$  is given locally by  $s(q_i^A) = (q_i^A, s_j^A, \alpha_A^i)$ , where  $s_j^A, \alpha_A^i$  are local functions in  $\mathbb{T}^{k-1}Q$ .

From Proposition 2, an equivalent condition for a section  $s \in \Gamma(\mathfrak{p})$  to be a solution of the generalized kth-order unified Hamilton-Jacobi problem is that the dynamical vector field  $X_{LH}$  is tangent to the submanifold  $\text{Im}(s) \hookrightarrow \mathcal{W}$ , which is defined locally by the constraints  $q_j^A - s_j^A = 0$  and  $p_A^i - \alpha_A^i = 0$ . From [7], the vector field  $X_{LH}$  solution to equation (1) is given locally by

$$X_{LH} = \sum_{l=0}^{2k-2} q_{l+1}^A \frac{\partial}{\partial q_l^A} + F^A \frac{\partial}{\partial q_{2k-1}^A} + \frac{\partial \mathcal{L}}{\partial q_0^A} \frac{\partial}{\partial p_A^0} + \left( \frac{\partial \mathcal{L}}{\partial q_i^A} - p_A^{i-1} \right) \frac{\partial}{\partial p_A^i},$$

where  $F^A$  are the functions solution to the following system of  $n$  equations

$$(-1)^k (F^B - d_T(q_{2k-1}^B)) \frac{\partial^2 \mathcal{L}}{\partial q_k^B \partial q_k^A} + \sum_{i=0}^k (-1)^i d_T^i \left( \frac{\partial \mathcal{L}}{\partial q_i^A} \right) = 0.$$

Hence, requiring  $X_{LH}(q_j^A - s_j^A) = 0$  and  $X_{LH}(p_A^i - \alpha_A^i) = 0$  we obtain the following system of  $2kn$  partial differential equations on  $\text{Im}(s)$

$$\begin{aligned} s_{j+1}^A - q_{i+1}^B \frac{\partial s_j^A}{\partial q_i^B} - s_k^B \frac{\partial s_j^A}{\partial q_{k-1}^B} &= 0; \quad F^A - q_{i+1}^B \frac{\partial s_{2k-1}^A}{\partial q_i^B} - s_k^B \frac{\partial s_{2k-1}^A}{\partial q_{k-1}^B} = 0 \\ \frac{\partial \mathcal{L}}{\partial q_A^0} - q_{i+1}^B \frac{\partial \alpha_A^0}{\partial q_i^B} - s_k^B \frac{\partial \alpha_A^0}{\partial q_{k-1}^B} &= 0; \quad \frac{\partial \mathcal{L}}{\partial q_A^l} - \alpha_A^{l-1} - q_{i+1}^B \frac{\partial \alpha_A^l}{\partial q_i^B} - s_k^B \frac{\partial \alpha_A^l}{\partial q_{k-1}^B} = 0. \end{aligned} \quad (3)$$

This is a system of  $2kn$  partial differential equations with  $2kn$  unknown function  $s_j^A, \alpha_A^i$ . Hence, a section  $s \in \Gamma(\mathfrak{p})$  is a solution to the generalized  $k$ th-order Lagrangian-Hamiltonian Hamilton-Jacobi problem if, and only if, its component functions satisfy the local equations (3).

### 3.2 The Hamilton-Jacobi problem

In general, to solve the generalized  $k$ th-order Hamilton-Jacobi problem is a difficult task since we must find  $kn$ -dimensional submanifolds of  $\mathcal{W}$  contained in the submanifold  $\mathcal{W}_o$  and invariant by the dynamical vector field  $X_{LH}$ . Hence, it is convenient to consider a less general problem and require some additional conditions to the section  $s \in \Gamma(\mathfrak{p})$  [1],[2].

**Definition 3** *The  $k$ th-order Lagrangian-Hamiltonian Hamilton-Jacobi problem consists in finding sections  $s \in \Gamma(\mathfrak{p})$  solution to the generalized  $k$ th-order unified Hamilton-Jacobi problem such that  $s^*\Omega = 0$ . Such a section is called a solution to the  $k$ th-order Lagrangian-Hamiltonian Hamilton-Jacobi problem.*

From the definition of  $\Omega \in \Omega^2(\mathcal{W})$  we have

$$s^*\Omega = s^*(\text{pr}_2^* \omega_{k-1}) = (\text{pr}_2 \circ s)^* \omega_{k-1}.$$

Hence,  $s^*\Omega = 0$  if, and only if,  $(\text{pr}_2 \circ s)^* \omega_{k-1} = 0$ . As  $\Gamma(\pi_{T^{k-1}Q}) = \Omega^1(T^{k-1}Q)$ , the section  $\text{pr}_2 \circ s \in \Gamma(\pi_{T^{k-1}Q})$  is a 1-form in  $T^{k-1}Q$ , and from the properties of the tautological form  $\theta_{k-1}$  of the cotangent bundle  $T^*(T^{k-1}Q)$  we have

$$(\text{pr}_2 \circ s)^* \omega_{k-1} = (\text{pr}_2 \circ s)^*(-d\theta_{k-1}) = -d((\text{pr}_2 \circ s)^* \theta_{k-1}) = -d(\text{pr}_2 \circ s)$$

Hence, the condition  $s^*\Omega = 0$  is equivalent to  $\text{pr}_2 \circ s \in \Omega^1(T^{k-1}Q)$  being a closed 1-form. Therefore, Definition 3 can be rewritten as follows.

**Definition 4** *The  $k$ th-order unified Hamilton-Jacobi problem consists in finding sections  $s \in \Gamma(\mathfrak{p})$  solution to the generalized  $k$ th-order unified Hamilton-Jacobi problem such that  $\text{pr}_2 \circ s$  is a closed 1-form in  $T^{k-1}Q$ .*

As a consequence of Proposition 2, we have the following result.

**Proposition 3** *The following assertions on a section  $s \in \Gamma(\mathfrak{p})$  satisfying  $s^*\Omega = 0$  are equivalent:*

1.  $s$  is a solution to the  $k$ th-order unified Hamilton-Jacobi problem.
2.  $d(s^*H) = 0$ .
3.  $\text{Im}(s)$  is an isotropic submanifold of  $\mathcal{W}$  invariant by  $X_{LH}$ .
4. The integral curves of  $X_{LH}$  with initial conditions in  $\text{Im}(s)$  project onto the integral curves of  $X = \text{Tp} \circ X_{LH} \circ s$ .

**Coordinate expression.** From [7], the Hamiltonian function in  $\mathcal{W}$  has coordinate expression  $H = q_{i+1}^A p_A^i - \mathcal{L}(q_0^A, \dots, q_k^A)$ . Thus, its differential is given locally by

$$dH = -\frac{\partial \mathcal{L}}{\partial q_0^A} dq_0^A + \left( p_A^i - \frac{\partial \mathcal{L}}{\partial q_{i+1}^A} \right) dq_{i+1}^A + q_{i+1}^A dp_A^i.$$

Hence, the condition  $d(s^*H) = 0$  in Proposition 3 holds if, and only if, the following  $kn$  partial differential equations are satisfied

$$\begin{aligned} q_{i+1}^B \frac{\partial \alpha_B^i}{\partial q_0^A} + s_k^B \frac{\partial \alpha_B^{k-1}}{\partial q_0^A} + \alpha_B^{k-1} \frac{\partial s_k^B}{\partial q_0^A} - \left( \frac{\partial \mathcal{L}}{\partial q_0^A} + \frac{\partial \mathcal{L}}{\partial q_k^B} \frac{\partial s_k^B}{\partial q_0^A} \right) &= 0, \\ q_{i+1}^B \frac{\partial \alpha_B^i}{\partial q_l^A} + s_k^B \frac{\partial \alpha_B^{k-1}}{\partial q_l^A} + \alpha_A^{l-1} + \alpha_B^{k-1} \frac{\partial s_k^B}{\partial q_l^A} - \left( \frac{\partial \mathcal{L}}{\partial q_l^A} + \frac{\partial \mathcal{L}}{\partial q_k^B} \frac{\partial s_k^B}{\partial q_l^A} \right) &= 0, \end{aligned} \quad (4)$$

where  $1 \leq l \leq k-1$ .

Equivalently, we can require the 1-form  $\text{pr} \circ s \in \Omega^1(\mathbb{T}^{k-1}Q)$  to be closed, that is,  $d(\text{pr} \circ s) = 0$ . Locally, this condition reads

$$\frac{\partial \alpha_A^i}{\partial q_j^B} - \frac{\partial \alpha_B^j}{\partial q_i^A} = 0; \quad \frac{\partial \alpha_A^i}{\partial q_i^B} = 0, \text{ if } A \neq B \quad (5)$$

Therefore, a section  $s \in \Gamma(\mathfrak{p})$  is a solution to the  $k$ th-order Lagrangian-Hamiltonian Hamilton-Jacobi problem if, and only if, the local functions  $s_j^A, \alpha_A^i$  satisfy the system of partial differential equations given by (3) and (4), or, equivalently (3) and (5). Observe that the system of partial differential equations may not be  $C^\infty(U)$ -linearly independent.

### 3.3 Relation with the Lagrangian and Hamiltonian formalisms

Finally, we state the relation between the solutions of the Hamilton-Jacobi problem in the unified formalism and the solutions of the problem in the Lagrangian and Hamiltonian settings given in [3].

**Theorem 1** *Let  $\mathcal{L} \in C^\infty(\mathbb{T}^k Q)$  be a hyperregular Lagrangian function.*

1. If  $s \in \Gamma(\mathfrak{p})$  is a solution to the (generalized)  $k$ th-order Lagrangian-Hamiltonian Hamilton-Jacobi problem, then the sections  $s_{\mathcal{L}} = \text{pr}_1 \circ s \in \Gamma(\rho_{k-1}^{2k-1})$  and  $\alpha = \text{pr}_2 \circ s \in \Omega^1(\mathbb{T}^{k-1}Q)$  are solutions to the (generalized)  $k$ th-order Lagrangian and Hamiltonian Hamilton-Jacobi problems, respectively.

2. If  $s_{\mathcal{L}} \in \Gamma(\rho_{k-1}^{2k-1})$  is a solution to the (generalized)  $k$ th-order Lagrangian Hamilton-Jacobi problem, then  $s = j_o \circ \overline{\text{pr}}_1^{-1} \circ s_{\mathcal{L}} \in \Gamma(\mathfrak{p})$  is a solution to the (generalized)  $k$ th-order Lagrangian-Hamiltonian Hamilton-Jacobi problem.

If  $\alpha \in \Omega^1(\mathbb{T}^{k-1}Q)$  is a solution to the (generalized)  $k$ th-order Hamiltonian Hamilton-Jacobi problem, then  $s = j_o \circ \overline{\text{pr}}_2^{-1} \circ \alpha \in \Gamma(\mathfrak{p})$  is a solution to the (generalized)  $k$ th-order Lagrangian-Hamiltonian Hamilton-Jacobi problem.

(Proof) The proof of the first item follows the same patterns that the proof of Theorem 1 in [3]. For the second item, the key point is to take into account that the maps  $\overline{\text{pr}}_1: \mathcal{W} \rightarrow \mathbb{T}^{2k-1}Q$  and  $\overline{\text{pr}}_2: \mathcal{W} \rightarrow \mathbb{T}^*(\mathbb{T}^{k-1}Q)$  are diffeomorphisms, and that the dynamical vector field  $X_{LH} \in \mathfrak{X}(\mathcal{W})$  solution to equation (1) is tangent to  $\mathcal{W}_o$ , and therefore is  $j_o$ -related to a vector field  $X_o \in \mathfrak{X}(\mathcal{W}_o)$  for which it is possible to state an equivalent Hamilton-Jacobi problem. ■

### 3.4 An example: A (homogeneous) deformed elastic cylindrical beam with fixed ends

Consider a deformed elastic cylindrical beam with both ends fixed (see [7] and references therein). The problem is to determinate its shape; that is, the width of every section transversal to the axis. This gives rise to a 1-dimensional second-order dynamical system, which is autonomous if we require the beam to be homogeneous. Let  $Q$  be the 1-dimensional smooth manifold modeling the configuration space of the system with local coordinate  $(q_0)$ . Then, in the natural coordinates of  $\mathbb{T}^2Q$ , the Lagrangian function for this system is

$$\mathcal{L}(q_0, q_1, q_2) = \frac{1}{2}\mu q_2^2 + \rho q_0,$$

where  $\mu, \rho \in \mathbb{R}$  are constants, and  $\mu \neq 0$ . This a regular Lagrangian function because the Hessian matrix

$$\left( \frac{\partial^2 \mathcal{L}}{\partial q_2 \partial q_2} \right) = \mu$$

has maximum rank equal to 1 when  $\mu \neq 0$ .

In the induced natural coordinates  $(q_0, q_1, q_2, q_3, p^0, p^1)$  of  $\mathcal{W}$ , the coordinate expressions of the presymplectic form  $\Omega = \text{pr}_2^* \omega_1 \in \Omega^2(\mathcal{W})$  and the Hamiltonian function  $H = \mathcal{C} - \mathcal{L} \in C^\infty(\mathcal{W})$  are

$$\Omega = dq_0 \wedge dp^0 + dq_1 \wedge dp^1 \quad ; \quad H = q_1 p^0 + q_2 p^1 - \frac{1}{2}\mu q_2^2 - \rho q_0.$$

Thus, the semispray of type 1  $X_{LH} \in \mathfrak{X}(\mathcal{W})$  solution to the dynamical equation (1) and tangent to the submanifold  $\mathcal{W}_o = \text{graph}(\mathcal{FL}) \hookrightarrow \mathcal{W}$  has the following coordinate expression

$$X_{LH} = q_1 \frac{\partial}{\partial q_0} + q_2 \frac{\partial}{\partial q_1} + q_3 \frac{\partial}{\partial q_2} - \frac{\rho}{\mu} \frac{\partial}{\partial q_3} + \rho \frac{\partial}{\partial p^0} - p^0 \frac{\partial}{\partial p^1}.$$

In the following we state the equations for the (generalized) Lagrangian-Hamiltonian Hamilton-Jacobi problem for this dynamical system.

In the generalized Lagrangian-Hamiltonian Hamilton-Jacobi problem we look for sections  $s \in \Gamma(\mathfrak{p})$ , given locally by  $s(q_0, q_1) = (q_0, q_1, s_2, s_3, \alpha^0, \alpha^1)$ , such that the submanifold  $\text{Im}(s) \hookrightarrow \mathcal{W}$  is invariant under the flow of  $X_{LH} \in \mathfrak{X}(\mathcal{W})$ . Since the constraints defining locally  $\text{Im}(s)$  are

$q_2 - s_2 = 0$ ,  $q_3 - s_3 = 0$ ,  $p^0 - \alpha^0 = 0$ ,  $p^1 - \alpha^1 = 0$ , then the equations for the section  $s$  are

$$\begin{aligned} s_3 - q_1 \frac{\partial s_2}{\partial q_0} - s_2 \frac{\partial s_2}{\partial q_1} &= 0 ; & -\frac{\rho}{\mu} - q_1 \frac{\partial s_3}{\partial q_0} - s_2 \frac{\partial s_3}{\partial q_1} &= 0 \\ \rho - q_1 \frac{\partial \alpha^0}{\partial q_0} - s_2 \frac{\partial \alpha^0}{\partial q_1} &= 0 ; & -\alpha^0 - q_1 \frac{\partial \alpha^1}{\partial q_0} - s_2 \frac{\partial \alpha^1}{\partial q_1} &= 0. \end{aligned}$$

For the Lagrangian-Hamiltonian Hamilton-Jacobi problem, we require in addition the section  $s \in \Gamma(\rho_1^{\mathcal{W}})$  to satisfy  $s^*\Omega = 0$  or, equivalently, the form  $\text{pr}_2 \circ s \in \Omega^1(\text{T}Q)$  to be closed. In coordinates, if  $s = (q_0, q_1, s_2, s_3, \alpha^0, \alpha^1)$ , then the 1-form  $\text{pr}_2 \circ s$  is given by  $\text{pr}_2 \circ s = \alpha^0 dq_0 + \alpha^1 dq_1$ . Hence, a section  $s \in \Gamma(\text{p})$  solution to the unified Hamilton-Jacobi problem for this system must satisfy the following system of 5 partial differential equations

$$\begin{aligned} s_3 - q_1 \frac{\partial s_2}{\partial q_0} - s_2 \frac{\partial s_2}{\partial q_1} &= 0 ; & -\frac{\rho}{\mu} - q_1 \frac{\partial s_3}{\partial q_0} - s_2 \frac{\partial s_3}{\partial q_1} &= 0 ; & \frac{\partial \alpha^1}{\partial q_0} - \frac{\partial \alpha^0}{\partial q_1} &= 0 \\ \rho - q_1 \frac{\partial \alpha^0}{\partial q_0} - s_2 \frac{\partial \alpha^0}{\partial q_1} &= 0 ; & -\alpha^0 - q_1 \frac{\partial \alpha^1}{\partial q_0} - s_2 \frac{\partial \alpha^1}{\partial q_1} &= 0 \end{aligned}$$

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