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GAUGE TRANSFORMATION, MOMENTS AND GENERATING FUNCTIONS FOR HIGHER-ORDER LAGRANGIANS

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Abstract

This paper investigates the relations which appear between two higher-order Lagrange functions joined by a transformation of gauge type. Also, in the second part of this work, the change of variables in Hamiltonian and the generating function via higher-order Lagrangians are studied.

1. Introduction

The classical Lagrangian dynamics is governed by second order ordinary differential equations or second order partial differential equations (the multi-time case) of Euler-Lagrange type with boundary conditions. The Euler-Lagrange ODEs (PDEs) solutions are called

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extremals or critical points of the functionals considered (simple, multiple, curvilinear integrals). The integrating functions, named Lagrange functions or Lagrangians, are differentiable functions with vector argument. On the other hand, the classical Hamiltonian dynamics is formulated using first order ordinary differential equations or first order partial differential equations (the multi-time case) arising from second order Euler-Lagrange ODEs (PDEs). This transition is made using the Legendre transformation. For more details regarding the multi-time Lagrange, Hamilton and Hamilton-Jacobi dynamics, the reader is directed to Udrişte and Ţevy [11], [12], Treanţă [8], [10], Motta and Rampazzo [4], and Rochet [5].

The present work represents a natural continuation of a recent paper (Treanţă [8]), where only the case of second-order Lagrangians is considered. Thus, we extend, unify and improve several results in the current literature. Other different but connected ideas to this subject can be read in Miron [3], Krupkova [2], Roman [6], Ibragimov [1], Treanţă and Vârsan [9].

2. Gauge Transformation and Moments Governed by Higher-Order Lagrangians

In this section, we shall study the relations which appear between two Lagrange functions joined by a *gauge transformation*.

The single-time case. Let us consider two single-time higher-order Lagrangians,

$$L^{\zeta}(t, x(t), x^{(1)}(t), x^{(2)}(t), \dots, x^{(k)}(t)), \quad \zeta = 1, 2,$$

with $t \in [t_0, t_1] \subset R$, $x(\cdot) \in R^n$, $k \ge 2$ a fixed natural number, joined by a transformation of *gauge* type (adding a total derivative), i.e.,

$$L^{2} = L^{1} + \frac{d}{dt} f(t, x(t), x^{(1)}(t), x^{(2)}(t), \dots, x^{(k-1)}(t))$$

$$= L^{1} + \frac{\partial f}{\partial t} + \frac{\partial f}{\partial x^{j}} x^{(1)j} + \frac{\partial f}{\partial x^{(1)j}} x^{(2)j} + \dots + \frac{\partial f}{\partial x^{(k-1)j}} x^{(k)j},$$

$$j = \overline{1, n}.$$

The summation over the repeated indices is assumed. Then, the corresponding moments p_{ai}^1 , p_{ai}^2 , $a=\overline{1,\,k}$, $i=\overline{1,\,n}$, satisfy the following relations:

$$\begin{split} p_{ai}^2 &:= \frac{\partial L^2}{\partial x^{(a)i}} = \frac{\partial L^1}{\partial x^{(a)i}} + \frac{d}{dt} \frac{\partial f}{\partial x^{(a)i}} + \frac{\partial f}{\partial x^{(a-1)i}} \\ &= p_{ai}^1 + \frac{d}{dt} \frac{\partial f}{\partial x^{(a)i}} + \frac{\partial f}{\partial x^{(a-1)i}}, \quad a = \overline{1, k-1}, \\ p_{ki}^2 &:= \frac{\partial L^2}{\partial x^{(k)i}} = \frac{\partial L^1}{\partial x^{(k)i}} + \frac{\partial f}{\partial x^{(k-1)i}} = p_{ki}^1 + \frac{\partial f}{\partial x^{(k-1)i}}, \quad a = k. \end{split}$$

The previous computations allow us to establish the following result.

Proposition 2.1. Two single-time higher-order Lagrangians, satisfying $L^2 = L^1 + \frac{d}{dt} f(t, x(t), x^{(1)}(t), x^{(2)}(t), \dots, x^{(k-1)}(t))$, where L^2 , L^1 , and f are considered C^{k+1} -class functions, produce the same Euler-Lagrange ODEs, i.e.,

$$\begin{split} \frac{\partial L^2}{\partial x^i} - \frac{d}{dt} \frac{\partial L^2}{\partial x^{(1)i}} + \frac{d^2}{dt^2} \frac{\partial L^2}{\partial x^{(2)i}} - \dots + (-1)^k \frac{d^k}{dt^k} \frac{\partial L^2}{\partial x^{(k)i}} \\ &= \frac{\partial L^1}{\partial x^i} - \frac{d}{dt} \frac{\partial L^1}{\partial x^{(1)i}} + \frac{d^2}{dt^2} \frac{\partial L^1}{\partial x^{(2)i}} - \dots + (-1)^k \frac{d^k}{dt^k} \frac{\partial L^1}{\partial x^{(k)i}}, \quad i = \overline{1, n}, \end{split}$$

or

$$\sum_{r=1}^{k+1} (-1)^{r-1} \, \frac{d^{r-1}}{dt^{r-1}} \, \frac{\partial L^2}{\partial x^{(r-1)i}} = \sum_{r=1}^{k+1} (-1)^{r-1} \, \frac{d^{r-1}}{dt^{r-1}} \, \frac{\partial L^1}{\partial x^{(r-1)i}} \, , \quad i = \overline{1, \, n}.$$

Proof. By direct computation, we get

$$\begin{split} \frac{\partial L^2}{\partial x^i} - \frac{d}{dt} \frac{\partial L^2}{\partial x^{(1)i}} + \frac{d^2}{dt^2} \frac{\partial L^2}{\partial x^{(2)i}} - \dots + (-1)^k \frac{d^k}{dt^k} \frac{\partial L^2}{\partial x^{(k)i}} \\ = \sum_{r=1}^k (-1)^{r-1} \frac{d^{r-1}}{dt^{r-1}} \frac{\partial L^2}{\partial x^{(r-1)i}} + (-1)^k \frac{d^k}{dt^k} \frac{\partial L^2}{\partial x^{(k)i}} \end{split}$$

$$\begin{split} &= \frac{\partial L^2}{\partial x^i} + \sum_{r=2}^k (-1)^{r-1} \frac{d^{r-1}}{dt^{r-1}} \left(\frac{\partial L^1}{\partial x^{(r-1)i}} + \frac{d}{dt} \frac{\partial f}{\partial x^{(r-1)i}} + \frac{\partial f}{\partial x^{(r-2)i}} \right) \\ &\quad + (-1)^k \frac{d^k}{dt^k} \left(\frac{\partial L^1}{\partial x^{(k)i}} + \frac{\partial f}{\partial x^{(k-1)i}} \right) \\ &= \frac{\partial L^1}{\partial x^i} + \frac{d}{dt} \frac{\partial f}{\partial x^i} + \sum_{r=2}^k (-1)^{r-1} \frac{d^{r-1}}{dt^{r-1}} \frac{\partial L^1}{\partial x^{(r-1)i}} + (-1)^k \frac{d^k}{dt^k} \frac{\partial L^1}{\partial x^{(k)i}} \\ &\quad + (-1)^k \frac{d^k}{dt^k} \frac{\partial f}{\partial x^{(k-1)i}} - \frac{d}{dt} \frac{\partial f}{\partial x^i} + (-1)^{k-1} \frac{d^k}{dt^k} \frac{\partial f}{\partial x^{(k-1)i}} \\ &= \sum_{r=1}^k (-1)^{r-1} \frac{d^{r-1}}{dt^{r-1}} \frac{\partial L^1}{\partial x^{(r-1)i}} + (-1)^k \frac{d^k}{dt^k} \frac{\partial L^1}{\partial x^{(k)i}} \\ &= \frac{\partial L^1}{\partial x^i} - \frac{d}{dt} \frac{\partial L^1}{\partial x^{(1)i}} + \frac{d^2}{dt^2} \frac{\partial L^1}{\partial x^{(2)i}} - \dots + (-1)^k \frac{d^k}{dt^k} \frac{\partial L^1}{\partial x^{(k)i}}, \quad i = \overline{1, n}, \end{split}$$

and the proof is complete.

The multi-time case. Consider two multi-time higher-order Lagrangians,

$$L^{\zeta}(t,\,x(t),\,x_{\alpha_1}(t),\,\ldots,\,x_{\alpha_1\ldots\alpha_k}(t)),\quad \zeta=1,\,2,$$

that are joined by a transformation of gauge type (adding a total derivative), i.e.,

$$L^{2} = L^{1} + D_{\eta} f^{\eta}(t, x(t), x_{\alpha_{1}}(t), \dots, x_{\alpha_{1} \dots \alpha_{k-1}}(t))$$

$$= L^{1} + \frac{\partial f^{\eta}}{\partial t^{\eta}} + \frac{\partial f^{\eta}}{\partial x^{j}} x^{j}_{\eta} + \frac{\partial f^{\eta}}{\partial x^{j}_{\alpha_{1}}} x^{j}_{\alpha_{1}\eta} + \frac{1}{n(\alpha_{1}, \alpha_{2})} \frac{\partial f^{\eta}}{\partial x^{j}_{\alpha_{1}\alpha_{2}}} x^{j}_{\alpha_{1}\alpha_{2}\eta}$$

$$+ \dots + \frac{1}{n(\alpha_{1}, \dots, \alpha_{k-1})} \frac{\partial f^{\eta}}{\partial x^{j}_{\alpha_{1} \dots \alpha_{k-1}}} x^{j}_{\alpha_{1} \dots \alpha_{k-1}\eta}, \quad \eta = \overline{1, m}, \quad j = \overline{1, n}.$$

$$(2.1)$$

Here $t=(t^1,\ldots,t^m)\in\Omega_{t_0,t_1}\subset R^m$ (see Ω_{t_0,t_1} as the hyperparallelepiped determined by diagonal opposite points t_0,t_1 from R^m), $x_{\alpha_1}(t)\coloneqq\frac{\partial x}{\partial t^{\alpha_1}}(t),\ldots,x_{\alpha_1\ldots\alpha_k}(t)\coloneqq\frac{\partial^k x}{\partial t^{\alpha_1}\ldots\partial t^{\alpha_k}}(t),\,\alpha_j\in\{1,2,\ldots,m\},\,j=\overline{1,\overline{k}},\,x:\Omega_{t_0,t_1}\subset R^m\to R^n,\,x=(x^i),\,i\in\{1,2,\ldots,n\},\,$ and $n(\alpha_1,\alpha_2,\ldots,\alpha_k)=\frac{|1_{\alpha_1}+1_{\alpha_2}+\ldots+1_{\alpha_k}|!}{(1_{\alpha_1}+1_{\alpha_2}+\ldots+1_{\alpha_k})!}$ (for more detail, see Saunders [7] and Treanță [8]). The summation over the repeated indices is assumed.

The corresponding moments $p_{i1}^{\alpha_1...\alpha_j}$, $p_{i2}^{\alpha_1...\alpha_j}$, $j=\overline{1,\,k}$, $i=\overline{1,\,n}$, satisfy the following relations:

$$\begin{split} p_{i2}^{\alpha_1 \dots \alpha_j} &\coloneqq \frac{\partial L^2}{\partial x_{\alpha_1 \dots \alpha_j}^i} = \frac{\partial L^1}{\partial x_{\alpha_1 \dots \alpha_j}^i} + \frac{\partial}{\partial x_{\alpha_1 \dots \alpha_j}^i} (D_{\eta} f^{\eta}) \\ &= p_{i1}^{\alpha_1 \dots \alpha_j} + D_{\eta} \frac{\partial f^{\eta}}{\partial x_{\alpha_1 \dots \alpha_j}^i} + \frac{1}{n(\alpha_1, \dots, \alpha_{j-1})} \frac{\partial f^{\alpha_j}}{\partial x_{\alpha_1 \dots \alpha_{j-1}}^i}, \quad j = \overline{1, k-1}, \\ p_{i2}^{\alpha_1 \dots \alpha_k} &\coloneqq \frac{\partial L^2}{\partial x_{\alpha_1 \dots \alpha_k}^i} = \frac{\partial L^1}{\partial x_{\alpha_1 \dots \alpha_k}^i} + \frac{1}{n(\alpha_1, \dots, \alpha_{k-1})} \frac{\partial f^{\alpha_k}}{\partial x_{\alpha_1 \dots \alpha_{k-1}}^i} \\ &= p_{i1}^{\alpha_1 \dots \alpha_k} + \frac{1}{n(\alpha_1, \dots, \alpha_{k-1})} \frac{\partial f^{\alpha_k}}{\partial x_{\alpha_1 \dots \alpha_{k-1}}^i}, \quad j = k. \end{split}$$

Taking into account the previous computations, we establish the following result.

Proposition 2.2. Two multi-time higher-order Lagrangians, satisfying $L^2 = L^1 + D_{\eta} f^{\eta}(t, x(t), x_{\alpha_1}(t), \dots, x_{\alpha_1 \dots \alpha_{k-1}}(t))$, where L^2, L^1 , and f are considered C^{k+1} -class functions, produce the same PDEs, i.e.,

$$\begin{split} \frac{\partial L^2}{\partial x^i} - D_{\alpha_1} \, \frac{\partial L^2}{\partial x^i_{\alpha_1}} + D^2_{\alpha_1 \alpha_2} \, \frac{\partial L^2}{\partial x^i_{\alpha_1 \alpha_2}} - D^3_{\alpha_1 \alpha_2 \alpha_3} \, \frac{\partial L^2}{\partial x^i_{\alpha_1 \alpha_2 \alpha_3}} \\ &+ \ldots + (-1)^k D^k_{\alpha_1 \alpha_2 \ldots \alpha_k} \, \frac{\partial L^2}{\partial x^i_{\alpha_1 \alpha_2 \ldots \alpha_k}} \\ &= \frac{\partial L^1}{\partial x^i} - D_{\alpha_1} \, \frac{\partial L^1}{\partial x^i_{\alpha_1}} + D^2_{\alpha_1 \alpha_2} \, \frac{\partial L^1}{\partial x^i_{\alpha_1 \alpha_2}} - D^3_{\alpha_1 \alpha_2 \alpha_3} \, \frac{\partial L^1}{\partial x^i_{\alpha_1 \alpha_2 \alpha_3}} \\ &+ \ldots + (-1)^k D^k_{\alpha_1 \alpha_2 \ldots \alpha_k} \, \frac{\partial L^1}{\partial x^i_{\alpha_1 \alpha_2 \ldots \alpha_k}} \, , \quad i \in \{1, \, 2, \, \ldots, \, n\}, \end{split}$$

or, shortly,

$$\sum_{r=0}^k (-1)^r D^r_{\alpha_1\alpha_2...\alpha_r} \, \frac{\partial L^2}{\partial x^i_{\alpha_1\alpha_2...\alpha_r}} = \sum_{r=0}^k (-1)^r D^r_{\alpha_1\alpha_2...\alpha_r} \, \frac{\partial L^1}{\partial x^i_{\alpha_1\alpha_2...\alpha_r}} \, , \quad i = \overline{1, \, n},$$

if and only if the total divergence of f is defined as

$$\begin{split} D_{\eta}f^{\eta}(t,\,x(t),\,x_{\alpha_{1}}(t),\,\ldots,\,x_{\alpha_{1}\ldots\alpha_{k-1}}(t)) \\ &= \frac{\partial f^{\eta}}{\partial t^{\eta}} + \frac{\partial f^{\eta}}{\partial x^{j}}\,x^{j}_{\eta} + \frac{\partial f^{\eta}}{\partial x^{j}_{\alpha_{1}}}\,x^{j}_{\alpha_{1}\eta} + \frac{\partial f^{\eta}}{\partial x^{j}_{\alpha_{1}\alpha_{2}}}\,x^{j}_{\alpha_{1}\alpha_{2}\eta} \\ &+ \ldots + \frac{\partial f^{\eta}}{\partial x^{j}_{\alpha_{1}\ldots\alpha_{k-1}\eta}}\,x^{j}_{\alpha_{1}\ldots\alpha_{k-1}\eta}, \quad \eta = \overline{1,\,m}, \quad j = \overline{1,\,n}. \end{split}$$

Otherwise, (i.e., if the total divergence of f is defined as in (2.1)) the following equality is true (i.e., L^2 and L^1 produce the same PDEs):

$$\sum_{r=0}^k (-1)^r D^r_{\alpha_1 \dots \alpha_r} \, \frac{\partial L^2}{\partial x^i_{\alpha_1 \dots \alpha_r}} = \sum_{r=0}^k (-1)^r D^r_{\alpha_1 \dots \alpha_r} \, \frac{\partial L^1}{\partial x^i_{\alpha_1 \dots \alpha_r}} \,, \quad i \in \{1, \, 2, \, \dots, \, n\},$$

if and only if

$$\sum_{r=2}^{k-1} (-1)^r D_{\alpha_1 \dots \alpha_r \eta}^{r+1} \frac{\partial f^{\eta}}{\partial x_{\alpha_1 \dots \alpha_r}^i}$$

$$= \sum_{r=3}^k (-1)^{r+1} \frac{1}{n(\alpha_1, \dots, \alpha_{r-1})} D_{\alpha_1 \dots \alpha_{r-1} \alpha_r}^r \frac{\partial f^{\alpha_r}}{\partial x_{\alpha_1 \dots \alpha_{r-1}}^i},$$

$$i \in \{1, 2, \dots, n\}.$$

Proof. Direct calculation.

Corollary 2.1. Let us consider that the relation (2.1) is verified. Then, L^2 and L^1 produce the same multi-time Euler-Lagrange PDEs, i.e.,

$$\begin{split} \sum_{r=0}^k (-1)^r \, \frac{1}{n(\alpha_1,\,\ldots,\,\alpha_r)} \, D^r_{\alpha_1\ldots\alpha_r} \, \frac{\partial L^2}{\partial x^i_{\alpha_1\ldots\alpha_r}} \\ &= \sum_{r=0}^k (-1)^r \, \frac{1}{n(\alpha_1,\,\ldots,\,\alpha_r)} \, D^r_{\alpha_1\ldots\alpha_r} \, \frac{\partial L^1}{\partial x^i_{\alpha_1\ldots\alpha_r}} \,, \quad i \in \{1,\,2,\,\ldots,\,n\}, \end{split}$$

if and only if

$$\begin{split} \sum_{r=1}^{k-1} (-1)^r & \frac{1}{n(\alpha_1, \dots, \alpha_r)} D_{\alpha_1 \dots \alpha_r \eta}^{r+1} \frac{\partial f^{\eta}}{\partial x_{\alpha_1 \dots \alpha_r}^i} \\ & = \sum_{r=2}^{k} (-1)^{r+1} \frac{1}{n(\alpha_1, \dots, \alpha_r)} \frac{1}{n(\alpha_1, \dots, \alpha_{r-1})} D_{\alpha_1 \dots \alpha_{r-1} \alpha_r}^r \frac{\partial f^{\alpha_r}}{\partial x_{\alpha_1 \dots \alpha_{r-1}}^i}, \\ & i = \overline{1, n}. \end{split}$$

Remark 2.1. The previous multi-time case takes into account the total divergence of f. As well, we can consider multi-time higher-order Lagrangian 1-forms, $L_{\zeta}^{\varepsilon}(t, x(t), x_{\alpha_{1}}(t), \ldots, x_{\alpha_{1} \ldots \alpha_{k}}(t))dt^{\zeta}$, $\varepsilon = 1, 2$, and

the transformation of gauge type becomes $L_{\zeta}^2 = L_{\zeta}^1 + D_{\zeta} f(t, x(t), x_{\alpha_1}(t), \dots, x_{\alpha_1 \dots \alpha_{k-1}}(t)), \zeta = \overline{1, m}.$

The corresponding moments $p_{i\zeta,1}^{\alpha_1...\alpha_j}$, $p_{i\zeta,2}^{\alpha_1...\alpha_j}$, $j=\overline{1,k}$, $i=\overline{1,n}$, satisfy the following relations:

$$\begin{split} p_{i\zeta,2}^{\alpha_1\dots\alpha_j} &\coloneqq \frac{\partial L_\zeta^2}{\partial x_{\alpha_1\dots\alpha_j}^i} = \frac{\partial L_\zeta^1}{\partial x_{\alpha_1\dots\alpha_j}^i} + \frac{\partial}{\partial x_{\alpha_1\dots\alpha_j}^i} (D_\zeta f) \\ &= p_{i\zeta,1}^{\alpha_1\dots\alpha_j} + D_\zeta \frac{\partial f}{\partial x_{\alpha_1\dots\alpha_j}^i} + \frac{1}{n(\alpha_1,\,\dots,\,\alpha_p)} \frac{\partial f}{\partial x_{\alpha_1\dots\alpha_p}^i} \delta_\zeta^{\alpha_{p+1}\dots\alpha_j}, \\ j &= \overline{1,\,k-1},\,\, p = j-1, \\ p_{i\zeta,2}^{\alpha_1\dots\alpha_k} &\coloneqq \frac{\partial L_\zeta^2}{\partial x_{\alpha_1\dots\alpha_k}^i} = \frac{\partial L_\zeta^1}{\partial x_{\alpha_1\dots\alpha_k}^i} + \frac{\partial}{\partial x_{\alpha_1\dots\alpha_k}^i} (D_\zeta f) \\ &= p_{i\zeta,1}^{\alpha_1\dots\alpha_k} + \frac{1}{n(\alpha_1,\,\dots,\,\alpha_{k-1})} \frac{\partial f}{\partial x_{\alpha_1\dots\alpha_k}^i} \delta_\zeta^{\alpha_k}, \quad j = k. \end{split}$$

Using the previous relations and $\frac{\partial L_{\zeta}^{2}}{\partial x^{i}} = \frac{\partial L_{\zeta}^{1}}{\partial x^{i}} + D_{\zeta} \frac{\partial f}{\partial x^{i}}$, we establish the following result.

Proposition 2.3. Two multi-time higher-order Lagrangian 1-forms, satisfying $L_{\zeta}^2 = L_{\zeta}^1 + D_{\zeta}f$, where L_{ζ}^2 , L_{ζ}^1 , and f are considered C^{k+1} -class functions, produce the same PDEs, i.e.,

$$\sum_{r=0}^k (-1)^r D^r_{\alpha_1\alpha_2...\alpha_r} \frac{\partial L^2_\zeta}{\partial x^i_{\alpha_1\alpha_2...\alpha_r}} = \sum_{r=0}^k (-1)^r D^r_{\alpha_1\alpha_2...\alpha_r} \frac{\partial L^1_\zeta}{\partial x^i_{\alpha_1\alpha_2...\alpha_r}}, \quad i = \overline{1, n},$$

if and only if

$$\begin{split} \sum_{r=2}^{k-1} (-1)^r D_{\alpha_1 \alpha_2 \dots \alpha_r \zeta}^{r+1} & \frac{\partial f}{\partial x_{\alpha_1 \alpha_2 \dots \alpha_r}^i} \\ &= \sum_{r=3}^k (-1)^{r+1} \frac{1}{n(\alpha_1, \dots, \alpha_p)} D_{\alpha_1 \alpha_2 \dots \alpha_r}^r & \frac{\partial f}{\partial x_{\alpha_1 \alpha_2 \dots \alpha_p}^i} \delta_{\zeta}^{\alpha_{p+1} \dots \alpha_r}, \\ & i = \overline{1, n}, \ p = r - 1. \end{split}$$

Proof. Direct computation.

Corollary 2.2. The multi-time higher-order Lagrangian 1-forms, L_{ζ}^2 and L_{ζ}^1 , joined by a transformation of gauge type, produce the same multi-time Euler-Lagrange PDEs, i.e.,

$$\sum_{r=0}^{k} (-1)^r \frac{1}{n(\alpha_1, \dots, \alpha_r)} D_{\alpha_1 \dots \alpha_r}^r \frac{\partial L_{\zeta}^2}{\partial x_{\alpha_1 \dots \alpha_r}^i}$$

$$= \sum_{r=0}^{k} (-1)^r \frac{1}{n(\alpha_1, \dots, \alpha_r)} D_{\alpha_1 \dots \alpha_r}^r \frac{\partial L_{\zeta}^1}{\partial x_{\alpha_1 \dots \alpha_r}^i}, \quad i \in \{1, 2, \dots, n\},$$

if and only if

2.1. The adding of the dissipative forces

The single-time case. Let us consider the function

$$R(t, x(t), x^{(1)}(t), ..., x^{(k)}(t)), k \ge 1,$$

that determines the generalized dissipative force $-\frac{\partial R}{\partial x^{(k)i}}$. Such type of forces, for a fixed k, changes the ODEs of Hamiltonian type as

$$\sum_{a=1}^{k} (-1)^{a+1} \frac{d^a}{dt^a} p_{ai} = -\frac{\partial H}{\partial x^i} - \frac{\partial R}{\partial x^{(k)i}}, \quad \frac{d^a}{dt^a} x^i = \frac{\partial H}{\partial p_{ai}}.$$

We obtain

$$\begin{split} \frac{dH}{dt} &= \frac{\partial H}{\partial x^i} \, x^{(1)i} \, + \frac{\partial H}{\partial p_{ai}} \, \frac{dp_{ai}}{dt} \, + \frac{\partial H}{\partial t} \\ &= \left[\sum_{a=1}^k (-1)^a \, \frac{d^a}{dt^a} \, p_{ai} \, - \frac{\partial R}{\partial x^{(k)i}} \right] \! x^{(1)i} \, + x^{(a)i} \, \frac{dp_{ai}}{dt} \, + \frac{\partial H}{\partial t} \\ &= \left(- \frac{\partial L}{\partial x^i} - \frac{\partial R}{\partial x^{(k)i}} \right) \! x^{(1)i} \, + x^{(a)i} \, \frac{dp_{ai}}{dt} \, + \frac{\partial H}{\partial t} \, , \end{split}$$

(summation over the repeated indices!) and $\frac{\partial H}{\partial t} = 0$ implies

$$\frac{dH}{dt} = 0 \iff x^{(a)i} \frac{dp_{ai}}{dt} = \left(\frac{\partial L}{\partial x^i} + \frac{\partial R}{\partial x^{(k)i}}\right) x^{(1)i}.$$

The multi-time case. Let assume that the function

$$R(t,\,x(t),\,x_{\alpha_1}(t),\,\ldots,\,x_{\alpha_1\ldots\alpha_k}(t)),\quad k\geq 1,$$

determines the generalized multi-time $\alpha_1 \dots \alpha_k$ -dissipative force $-\frac{\partial R}{\partial x^i_{\alpha_1 \dots \alpha_k}}, \text{ where } \alpha_1, \dots, \alpha_k \in \{1, 2, \dots, m\} \text{ are fixed. The PDEs of }$

Hamiltonian type becomes

$$\sum_{j=1}^k (-1)^{j+1} D^j_{\alpha_1 \dots \alpha_j} p_i^{\alpha_1 \dots \alpha_j} = -\frac{\partial H}{\partial x^i} - \frac{\partial R}{\partial x^i_{\alpha_1 \dots \alpha_k}},$$

$$x^i_{\alpha_1...\alpha_j} = \frac{\partial H}{\partial p_i^{\alpha_1...\alpha_j}}, \quad j = \overline{1, k}, \quad i = \overline{1, n}.$$

$$\text{Here,}\quad p_i^{\alpha_1...\alpha_j} \coloneqq \frac{1}{n(\alpha_1,\,\ldots,\,\alpha_j)} \frac{\partial L}{\partial x^i_{\alpha_1...\alpha_j}},\, i \in \{1,\,2,\,\ldots,\,n\},\, j \in \{1,\,2,\ldots,\,k\},$$

$$\alpha_j \in \{1, 2, ..., m\}.$$

Computing the total derivative of H, we find

$$\begin{split} D_{\zeta}H &= \frac{\partial H}{\partial x^{i}} \frac{\partial x^{i}}{\partial t^{\zeta}} + \sum_{j=1}^{k} \frac{\partial H}{\partial p_{i}^{\alpha_{1} \dots \alpha_{j}}} \frac{\partial p_{i}^{\alpha_{1} \dots \alpha_{j}}}{\partial t^{\zeta}} + \frac{\partial H}{\partial t^{\zeta}} \\ &= \left(\sum_{j=1}^{k} (-1)^{j} D_{\alpha_{1} \dots \alpha_{j}}^{j} p_{i}^{\alpha_{1} \dots \alpha_{j}} - \frac{\partial R}{\partial x_{\alpha_{1} \dots \alpha_{k}}^{i}} \right) x_{\zeta}^{i} \\ &+ \sum_{j=1}^{k} \frac{\partial H}{\partial p_{i}^{\alpha_{1} \dots \alpha_{j}}} \frac{\partial p_{i}^{\alpha_{1} \dots \alpha_{j}}}{\partial t^{\zeta}} + \frac{\partial H}{\partial t^{\zeta}}, \end{split}$$

and
$$\frac{\partial H}{\partial t^{\zeta}} = 0$$
 implies

$$D_{\zeta}H = \left(-\frac{\partial R}{\partial x_{\alpha_{1}...\alpha_{k}}^{i}} - \frac{\partial L}{\partial x^{i}}\right) x_{\zeta}^{i} + \sum_{j=1}^{k} x_{\alpha_{1}...\alpha_{j}}^{i} \frac{\partial p_{i}^{\alpha_{1}...\alpha_{j}}}{\partial t^{\zeta}}.$$

3. The Change of Variables in Hamiltonian and the Generating Function via Higher-Order Lagrangians

The single-time case. Let $H = x^{(a)i}p_{ai} - L$ be the Hamiltonian and

$$\sum_{a=1}^{k} (-1)^{a+1} \frac{d^a}{dt^a} p_{ai}(t) = -\frac{\partial H}{\partial x^i} (x(t), p_1(t), \dots, p_k(t), t), \tag{3.1}$$

$$\frac{d^a}{dt^a} x^i(t) = \frac{\partial H}{\partial p_{ai}}(x(t), p_1(t), \dots, p_k(t), t), \quad i = \overline{1, n},$$

the associated ODEs. Let assume that we want to pass from our coordinates $(x^i, p_{1i}, ..., p_{ki}, t)$ to the coordinates $(X^i, P_{1i}, ..., P_{ki}, t)$ with the following change of variables (diffeomorphism):

$$\begin{split} X^{\eta} &= X^{\eta}(x^i, \, p_{1i}, \, \ldots, \, p_{ki}, \, t), \quad P_{1\eta} &= P_{1\eta}(x^i, \, p_{1i}, \, \ldots, \, p_{ki}, \, t), \\ &\ldots, \, P_{k\eta} &= P_{k\eta}(x^i, \, p_{1i}, \, \ldots, \, p_{ki}, \, t), \quad \eta \in \{1, \, 2, \, \ldots, \, n\}. \end{split}$$

Then, the Hamiltonian $H(x, p_1, ..., p_k, t)$ changes in $K(X, P_1, ..., P_k, t)$. The above change of variables is called *canonical transformation* if there is a Hamiltonian, $K(X, P_1, ..., P_k, t)$, such that the associated ODEs

$$\sum_{a=1}^{k} (-1)^{a+1} \frac{d^{a}}{dt^{a}} p_{ai}(t) = -\frac{\partial K}{\partial X^{i}} (X(t), P_{1}(t), \dots, P_{k}(t), t),$$

$$\frac{d^a}{dt^a}X^i(t) = \frac{\partial K}{\partial P_{ai}}(X(t), P_1(t), \dots, P_k(t), t), \quad i = \overline{1, n},$$

and the ODEs (3.1) take place simultaneously. This thing is possible if the functions

$$x^{(a)i}(t)p_{ai}(t) - H(x(t), p_1(t), ..., p_k(t), t),$$

and

$$X^{(\alpha)i}(t)P_{\alpha i}(t) - K(X(t), P_1(t), \dots, P_k(t), t),$$

differ by a total derivative $\frac{dW}{dt}(t, x(t), x^{(1)}(t), \dots, x^{(k-1)}(t))$.

Lemma 3.1. If the Lagrangians

$$L_1 := x^{(a)i} p_{ai} - H, \quad L_2 := X^{(a)i} P_{ai} - K,$$

produce the same Euler-Lagrange ODEs, then the change of variables

$$(x^{i}, p_{1i}, ..., p_{ki}, t) \hookrightarrow (X^{i}, P_{1i}, ..., P_{ki}, t), \quad i = \overline{1, n},$$

is a canonical transformation.

Proof. Using Proposition 2.1, the result is obvious.

The function W is called the (higher-order) generating function of the canonical transformation.

The multi-time case. Let $H=x^i_{\alpha_1...\alpha_j}p^{\alpha_1...\alpha_j}_i-L$ be the Hamiltonian and

$$\sum_{j=1}^{k} (-1)^{j+1} D_{\alpha_1 \dots \alpha_j}^{j} p_i^{\alpha_1 \dots \alpha_j}(t) = -\frac{\partial H}{\partial x^i}(x(t), p^{\alpha_1}(t), \dots, p^{\alpha_1 \dots \alpha_k}(t), t), (3.2)$$

$$x_{\alpha_1...\alpha_j}^i(t) = \frac{\partial H}{\partial p_i^{\alpha_1...\alpha_j}}(x(t), p^{\alpha_1}(t), ..., p^{\alpha_1...\alpha_k}(t), t), \quad i = \overline{1, n},$$

the associated PDEs. The summation over the repeated indices is assumed. Let assume that we want to pass from our coordinates $(x^i, p_i^{\alpha_1}, \ldots, p_i^{\alpha_1 \ldots \alpha_k}, t)$ to the coordinates $(X^i, P_i^{\alpha_1}, \ldots, P_i^{\alpha_1 \ldots \alpha_k}, t)$ with the following change of variables (diffeomorphism):

$$\begin{split} X^{\eta} &= X^{\eta}(x^{i}, \, p_{i}^{\alpha_{1}}, \, \ldots, \, p_{i}^{\alpha_{1} \ldots \alpha_{k}}, \, t), \quad P_{\eta}^{\alpha_{1}} &= P_{\eta}^{\alpha_{1}}(x^{i}, \, p_{i}^{\alpha_{1}}, \, \ldots, \, p_{i}^{\alpha_{1} \ldots \alpha_{k}}, \, t), \\ &\ldots, \, P_{\eta}^{\alpha_{1} \ldots \alpha_{k}} &= P_{\eta}^{\alpha_{1} \ldots \alpha_{k}}(x^{i}, \, p_{i}^{\alpha_{1}}, \, \ldots, \, p_{i}^{\alpha_{1} \ldots \alpha_{k}}, \, t), \quad \eta \in \{1, \, 2, \, \ldots, \, n\}. \end{split}$$

Then, the Hamiltonian $H(x, p^{\alpha_1}, ..., p^{\alpha_1...\alpha_k}, t)$ changes in

$$K(X, P^{\alpha_1}, \ldots, P^{\alpha_1 \ldots \alpha_k}, t).$$

The above change of variables is called *canonical transformation* if there is a Hamiltonian, $K(X, P^{\alpha_1}, ..., P^{\alpha_1...\alpha_k}, t)$, such that the associated PDEs

$$\sum_{i=1}^{k} (-1)^{j+1} D_{\alpha_1 \dots \alpha_j}^j p_i^{\alpha_1 \dots \alpha_j}(t) = -\frac{\partial K}{\partial X^i} (X(t), P^{\alpha_1}(t), \dots, P^{\alpha_1 \dots \alpha_k}(t), t),$$

$$X^i_{\alpha_1...\alpha_j}(t) = \frac{\partial K}{\partial P^{\alpha_1...\alpha_j}_{::}}(X(t), P^{\alpha_1}(t), \ldots, P^{\alpha_1...\alpha_k}(t), t), \quad i = \overline{1, n},$$

and the PDEs (3.2) take place simultaneously. This thing is possible if the functions

$$x_{\alpha_1...\alpha_j}^i(t)p_i^{\alpha_1...\alpha_j}(t) - H(x(t), p^{\alpha_1}(t), ..., p^{\alpha_1...\alpha_k}(t), t),$$

and

$$X_{\alpha_1...\alpha_j}^i(t)P_i^{\alpha_1...\alpha_j}(t) - K(X(t), P^{\alpha_1}(t), ..., P^{\alpha_1...\alpha_k}(t), t),$$

differ by a total divergence $D_{\zeta}W^{\zeta}(x(t), x_{\alpha_1}(t), \dots, x_{\alpha_1 \dots \alpha_{k-1}}(t), t),$ $\zeta = \overline{1, m},$ and

$$\sum_{r=1}^{k-1} (-1)^r \frac{1}{n(\alpha_1, \dots, \alpha_r)} D_{\alpha_1 \dots \alpha_r \zeta}^{r+1} \frac{\partial W^{\zeta}}{\partial x_{\alpha_1 \dots \alpha_r}^i}$$

$$=\sum_{r=2}^{k}(-1)^{r+1}\frac{1}{n(\alpha_1,\ldots,\alpha_r)}\frac{1}{n(\alpha_1,\ldots,\alpha_{r-1})}D^r_{\alpha_1\ldots\alpha_{r-1}\alpha_r}\frac{\partial W^{\alpha_r}}{\partial x^i_{\alpha_1\ldots\alpha_{r-1}}},$$

$$i = \overline{1, n}$$

Lemma 3.2. If the Lagrangians

$$L_1 \coloneqq x^i_{\alpha_1 \dots \alpha_j} p_i^{\alpha_1 \dots \alpha_j} - H, \quad L_2 \coloneqq X^i_{\alpha_1 \dots \alpha_j} P_i^{\alpha_1 \dots \alpha_j} - K,$$

produce the same multi-time Euler-Lagrange PDEs [see $L_2 = L_1 + D_{\zeta}W^{\zeta}$,

$$\sum_{r=1}^{k-1} (-1)^r \frac{1}{n(\alpha_1, \ldots, \alpha_r)} D_{\alpha_1 \ldots \alpha_r \zeta}^{r+1} \frac{\partial W^{\zeta}}{\partial x_{\alpha_1 \ldots \alpha_r}^i}$$

$$=\sum_{r=2}^k (-1)^{r+1}\,\frac{1}{n(\alpha_1,\,\ldots,\,\alpha_r)}\,\frac{1}{n(\alpha_1,\,\ldots,\,\alpha_{r-1})}\,D^r_{\alpha_1\ldots\alpha_{r-1}\alpha_r}\,\frac{\partial W^{\alpha_r}}{\partial x^i_{\alpha_1\ldots\alpha_{r-1}}}\,,\quad i=\overline{1,\,n}\big],$$

then the change of variables

$$(x^i, p_i^{\alpha_1}, \ldots, p_i^{\alpha_1 \ldots \alpha_k}, t) \hookrightarrow (X^i, P_i^{\alpha_1}, \ldots, P_i^{\alpha_1 \ldots \alpha_k}, t), \quad i = \overline{1, n},$$

is a canonical transformation.

Proof. Using Corollary 2.1, the result is obvious.

The vector function W is called the (higher-order) multi-time generating function of the canonical transformation.

4. Conclusion

In the present paper, we have studied (in a mathematical framework governed by higher-order Lagrangians) the relations which appear between two Lagrangians joined by a gauge transformation, the change of variables in Hamiltonian and the generating function. In this way, we have extended and improved the results in Treantă [8].

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