Non-holonomic geodesic flows on Lie groups and the integrable Suslov problem on $S O(4)$

This article has been downloaded from IOPscience. Please scroll down to see the full text article.
1998 J. Phys. A: Math. Gen. 311415
(http://iopscience.iop.org/0305-4470/31/5/011)
View the table of contents for this issue, or go to the journal homepage for more

Download details:
IP Address: 171.66.16.104
The article was downloaded on 02/06/2010 at 07:21

Please note that terms and conditions apply.

# Non-holonomic geodesic flows on Lie groups and the integrable Suslov problem on $S O$ (4) 

Božidar Jovanović $\dagger$<br>Mathematical Institute SANU, Kneza Mihaila 35, 11000 Belgrade, Serbia, Yugoslavia

Received 5 June 1997, in final form 9 September 1997


#### Abstract

We study geodesic flows on Lie groups with the left-invariant non-holonomic constraint. In the case of the existence of an invariant measure, we find new integrable nonHamiltonian systems on $S O$ (4) and other six-dimensional Lie groups.


## 0. Introduction

Hertz has classified mechanical systems with $n$ degrees of freedom and $k<n$ linear constraints into the holonomic and non-holonomic according to whether constraints are integrable or not. He noticed that non-holonomic equations (derived from the d'AlambertLagrange principle) are not Hamiltonian [1]. It is well known that a Hamiltonian system is integrable if it has $n$ integrals in involution. By the classical Liouville theorem, under the compactness assumption, the motion in the $2 n$-dimensional phase space could be seen as the winding on $n$-dimensional invariant tori [2]

$$
\varphi_{i}=\omega_{i} t+\varphi_{0 i} \bmod (2 \pi) \quad \omega_{i}=\text { constant }, i=1, \ldots, n
$$

In general, we need $2 n-k-1$ integrals of motion for integrating the non-holonomic system. In some solvable problems the behaviour of the system is close to the Hamiltonian integrable system, we need 'only' $2 n-k-2$ integrals, and trajectories in the phase space belong to invariant two-dimensional tori. This is a consequent of the existence of an invariant measure: by using an integrating factor it is possible to find locally one more integral of motion [3, 4]. Moreover, if the invariant manifold is compact, connected, and equations have no singularity upon it, then the invariant manifold is diffeomorphic to a 2-torus. By Kolmogorov's theorem [5] on the reduction of differential equations with smooth invariant measure on the torus, there exist angular coordinates $\varphi_{1}, \varphi_{2} \bmod (2 \pi)$ in which motion takes the form

$$
\dot{\varphi}_{1}=\frac{\omega_{1}}{\Phi\left(\varphi_{1}, \varphi_{2}\right)} \quad \dot{\varphi}_{2}=\frac{\omega_{2}}{\Phi\left(\varphi_{1}, \varphi_{2}\right)}
$$

where $\omega_{1}, \omega_{2}$ are constants and $\Phi$ is a smooth positive function. The reduction of nonholonomic systems with symmetry, as well methods of integration of systems with an invariant measure, can be found in [1, 3, 4, 6, 7].

Veselov and Veselova considered non-holonomic geodesic flows on Lie groups with leftinvariant metrics [6]. They specified a right-invariant constraint. Similar generalizations have been applied to systems with left-invariant constraints (Euler-Poincaré-Suslov

[^0]equations) by Kozlov [8] (also see [9]). Following [6, 8], in this paper, we shall make a careful study of the Euler-Poincaré-Suslov equations for six-dimensional Lie groups.

In section 1 we shall set the notation and definitions. An example of the construction of angular coordinates for the basic integrable case is given in section 2. In section 3 we shall prove the main result of the paper: the integrability of non-holonomic geodesic flows with an invariant measure on two classes of Lie groups.

## 1. Euler-Poincaré equations with constraint

Let $Q$ be the $n$-dimensional manifold, $L(\dot{x}, x)$ a Lagrangian function and let $D \subset T Q$ be the non-integrable distribution of a tangent bundle. The smooth path $x(t), t \in \Delta$, is admissible (allowed by the constraint) if $\dot{x} \in D_{x}, t \in \Delta$. The admissible path is a motion of the non-holonomic Lagrangian system $(Q, L, D)$ if it satisfies the d'Alambert-Lagrange principle [1]

$$
\left(\frac{\partial L}{\partial x}-\frac{\mathrm{d}}{\mathrm{~d} t} \frac{\partial L}{\partial \dot{x}}, \xi\right)=0 \quad \text { for all } \xi \in D_{x}
$$

Now, let $Q$ be a real Lie group $G, \mathcal{G}=T_{e} G$ its Lie algebra, and $\mathcal{G}^{*}=T_{e}^{*} G$ the dual vector space of $\mathcal{G}$. Let $\langle.,$.$\rangle be the left-invariant metric on G$ given with the symmetric operator $I: \mathcal{G} \rightarrow \mathcal{G}^{*}$ and let $A=I^{-1}: \mathcal{G}^{*} \rightarrow \mathcal{G}$. If $g(t), t \in \Delta$ is a smooth path, as usual [2], we introduce $\omega(t)=\left(L_{g-1}\right)_{*} \dot{g} \in \mathcal{G}, M(t)=I \omega(t) \in \mathcal{G}^{*}$. Then the metric is $\langle\dot{g}, \dot{g}\rangle=(I \omega, \omega)=(M, A M)$.

We shall consider the non-holonomic geodesic flow on $G$ with the constraint defined by the left-invariant 1 -form $\alpha\left(N=\left(L_{g}\right)^{*} \alpha=\right.$ constant $)$ :

$$
\begin{equation*}
(\alpha, \dot{g})=\left(\alpha,\left(L_{g}\right)_{*} \omega\right)=\left(\left(L_{g}\right)^{*} \alpha, \omega\right)=(N, \omega)=(N, A M)=0 \tag{1}
\end{equation*}
$$

i.e. inertial motion of a mechanical system with the configuration space $G$, kinetic energy $\frac{1}{2}\langle\dot{g}, \dot{g}\rangle$ and the constraint (1). Equations of the motion, derived from the d'AlambertLagrange principle, are reduced to $\mathcal{G}^{*}$ (or precisely, they are reduced to $(N, A M)=0 \subset \mathcal{G}^{*}$ ):

$$
\begin{equation*}
\dot{M}=\mathrm{ad}_{d H}^{*} M+\lambda N \quad(N, \omega)=(N, A M)=0 \tag{2}
\end{equation*}
$$

where the Hamiltonian if $H=\frac{1}{2}(M, A M)$ and $\operatorname{ad}_{\xi}^{*}: \mathcal{G}^{*} \rightarrow \mathcal{G}^{*}, \xi \in \mathcal{G}$ is the co-adjoint action of the Lie algebra $\mathcal{G}$ on $\mathcal{G}^{*}:\left(\operatorname{ad}_{\xi}^{*} M, \eta\right)=(M,[\xi, \eta])$ for all $\eta \in \mathcal{G}, M \in \mathcal{G}^{*}[2,7]$. From the constraint we can find the Lagrange multiplier

$$
\begin{equation*}
\lambda=-\left(N, A\left(\operatorname{ad}_{A M}^{*} M\right)\right) /(N, A N)=(M,[A N, A M]) /(N, A N) \tag{3}
\end{equation*}
$$

Let $e_{1}, \ldots, e_{n}$ be the base of the Lie algebra $\mathcal{G}$ with structural constants $\left[e_{i}, e_{j}\right]=\sum_{k} C_{i j}^{k} e_{k}$, and let $e^{1}, \ldots, e^{n}$ be the dual base of $\mathcal{G}^{*}$. Also, let $\omega^{j}, M_{i}$ be coordinates of $\omega$ and $M$ according to those bases, and let $A^{i j}=\left(e^{i}, A e_{j}\right)$. With such a notation, coordinately equations (2) take the form
$\dot{M}_{k}=\left\{M_{k}, H\right\}+\lambda N_{k}=\sum_{i, j, l} C_{i k}^{l} M_{l} A^{i j} M_{j}+\lambda N_{k} \quad \sum_{i, j} N_{i} A^{i j} M_{j}=0$
where Lie-Poisson brackets on $\mathcal{G}^{*}$ are

$$
\{F, G\}=\sum_{i, j, l}-C_{i j}^{l} M_{l} \partial_{i} F \partial_{j} G \quad F, G \in C^{\infty}\left(\mathcal{G}^{*}\right)
$$

For the case $G=S O$ (3), (4) becomes

$$
\begin{equation*}
\dot{M}=M \times A M+\lambda N \quad(N, \omega)=(N, A M)=0 \tag{5}
\end{equation*}
$$

where $\times$ is a usual vector product in $R^{3}$. Equations (5) describe rotation of a rigid body fixed at a point and subject to the non-integrable constraint $(N, \omega)=0 . N$ is the constant vector, $\omega$ is the angular velocity, $M$ the angular momentum in body coordinates and $I=A^{-1}$ is the inertia operator of a rigid body. This problem was first studied and solved by Suslov [10]. Thus, equations (2) are called Euler-Poincaré-Suslov (EPS) equations.

Generalizations of the Suslov problem, supposing that the body rotates in an axiallysymmetric potential force field, can be found in [3, 4, 11].

## 2. Conditions for the existence of an integral invariant-example

Kozlov gave necessary and sufficient conditions for the existence of an invariant measure of EPS equations in the case of compact groups [8]. We shall need similar results for non-compact groups as well. It can be proved that equations (2) have an invariant measure if and only if

$$
\begin{equation*}
K \operatorname{ad}_{A N}^{*} N+T=\mu N \quad \mu \in R \tag{6}
\end{equation*}
$$

where $K=1 /(N, A N), T \in \mathcal{G}^{*},(T, \xi)=\operatorname{Tr}\left(\operatorname{ad}_{\xi}\right), \xi \in \mathcal{G}$, or in coordinate notation

$$
K \sum_{i, g, k} C_{i j}^{k} A^{i g} N_{g} N_{k}+\sum_{k} C_{j k}^{k}=\mu N_{j} \quad \mu \in R
$$

If we have $n-3$ integrals, then the EPS equations, with an integral invariant, are integrable. The Hamiltonian function is always the first integral. Thus, we need two additional integrals (independent of the constraint and Hamiltonian) for six-dimensional groups.

The following lemma is a modification of the well known involutive condition on a function to be the integral in Hamiltonian systems.

Lemma 1. If $F$ satisfies $\{F, H\}+\left.\lambda \mathrm{d} F(N)\right|_{(N, A M)=0}=0$ ( $\lambda$ is given with (3)) then $F$ is the integral of equations (2). In particular, all invariant $I$ on $\mathcal{G}^{*}$ with the condition $\left.\mathrm{d} I(N)\right|_{(N, A M)=0}=0$ are integrals of (2).

To illustrate the behaviour of integrable systems we start with the following example on $S O$ (4).

Example 1. We can choose the base $e_{i}^{ \pm}, i=1,2,3$, in which $\omega \in S O$ (4) has the following representation

$$
\omega=\sum_{i=1}^{3}\left(\omega^{i} e_{i}^{+}+\omega^{i+3} e_{i}^{-}\right)=\left(\begin{array}{cccc}
0 & -\omega^{3} & \omega^{2} & -\omega^{4} \\
\omega^{3} & 0 & -\omega^{1} & -\omega^{5} \\
-\omega^{2} & \omega^{1} & 0 & -\omega^{6} \\
\omega^{4} & \omega^{5} & \omega^{6} & 0
\end{array}\right)
$$

Then $\left[e_{i}^{+}, e_{j}^{+}\right]=\varepsilon_{i j k} e_{k}^{+},\left[e_{i}^{-}, e_{j}^{-}\right]=\varepsilon_{i j k} e_{k}^{+},\left[e_{i}^{+}, e_{j}^{-}\right]=\varepsilon_{i j k} e_{k}^{-}$, and invariants on $\operatorname{so}(4)^{*}$ become $I_{1}=\sum_{k=1}^{6} M_{k}^{2}, I_{2}=\sum_{k=1}^{3} M_{k} M_{k+3}$. For diagonal metrics, the Hamiltonian is $H=\frac{1}{2} \sum_{i=1}^{6} A^{i} M_{i}^{2}$ and if we define $A_{i j}=A^{i}-A^{j}$, equations (4) take the form
$\dot{M}_{1}=M_{2} M_{3} A_{32}+M_{5} M_{6} A_{65}+\lambda N_{1} \quad \dot{M}_{4}=M_{5} M_{3} A_{35}+M_{2} M_{6} A_{62}+\lambda N_{4}$
$\dot{M}_{2}=M_{3} M_{1} A_{13}+M_{6} M_{4} A_{46}+\lambda N_{2} \quad \dot{M}_{5}=M_{3} M_{4} A_{43}+M_{6} M_{1} A_{16}+\lambda N_{5}$
$\dot{M}_{3}=M_{1} M_{2} A_{21}+M_{4} M_{5} A_{54}+\lambda N_{3} \quad \dot{M}_{6}=M_{4} M_{2} A_{24}+M_{1} M_{5} A_{51}+\lambda N_{6}$
$\sum_{k=1}^{6} A^{k} N_{k} M_{k}=0$.

The basic integrable non-holonomic example is $N$ being the eigenvector of the operator $A$. Without loss of generality, suppose $N=e_{-}^{3}$. Then equations (7) preserve the measure on $(N, \omega)=\omega^{6}=A^{6} M_{6}=0 \subset \operatorname{so(4)^{*}}$ and they have three independent first integrals: the invariant $I_{1}$, and two new ones

$$
\begin{equation*}
F_{2}=A_{13} M_{1}^{2}-A_{32} M_{2}^{2} \quad F_{3}=A_{43} M_{4}^{2}-A_{35} M_{5}^{2} \tag{8}
\end{equation*}
$$

The Hamiltonian is a linear combination of $I_{1}, F_{2}$ and $F_{3}$. We define new variables $u$ and $v$ by

$$
\begin{equation*}
u=A_{13} M_{1}^{2}+A_{32} M_{2}^{2} \quad v=A_{43} M_{4}^{2}+A_{35} M_{5}^{2} \tag{9}
\end{equation*}
$$

For the sake of simplicity, we suppose $A_{13}, A_{23}, A_{43}, A_{53}>0$. On the invariant manifold

$$
M_{c}=\left\{M \in \operatorname{so}(4)^{*} \mid I_{1}=c_{1}, F_{2}=c_{2}, F_{3}=c_{3}\right\}
$$

equations (7) do not have a singularity (for example, if $c_{1}$ is big enough). Thus, $M_{c}$ is diffeomorphic to the 2-torus. In variables $u^{*}, v$ equations (7) on $M_{c}$ are

$$
\begin{align*}
\dot{u} & = \pm \sqrt{A_{13} A_{23}} \sqrt{c_{2}^{2}-u^{2}} M_{3}(u, v) \\
\dot{v} & = \pm \sqrt{A_{43} A_{53}} \sqrt{c_{3}^{2}-v^{2}} M_{3}(u, v) \tag{10}
\end{align*}-c_{3} \leqslant v \leqslant c_{3} .
$$

We shall introduce angular variables $\varphi_{1}, \varphi_{2} \bmod (2 \pi)$ with formulae

$$
\begin{equation*}
\varphi_{1}=\int_{-c_{2}}^{u} \frac{\mathrm{~d} z}{ \pm \sqrt{c_{2}^{2}-z^{2}}} \quad \varphi_{2}=\int_{-c_{3}}^{v} \frac{\mathrm{~d} z}{ \pm \sqrt{c_{3}^{2}-z^{2}}} \tag{11}
\end{equation*}
$$

The sign (positive or negative) in the integrals depends on whether $u(v)$ increases or decreases. In angular coordinates $\varphi_{1} \varphi_{2}$ the motion on the torus $M_{c}$ gets the form

$$
\begin{equation*}
\dot{\varphi}_{1}=\frac{\omega_{1}}{\Phi\left(\varphi_{1}, \varphi_{2}\right)} \quad \dot{\varphi}_{2}=\frac{\omega_{2}}{\Phi\left(\varphi_{1}, \varphi_{2}\right)} \tag{12}
\end{equation*}
$$

where $\omega_{1}=2 \sqrt{A_{13} A_{23}}, \omega_{2}=2 \sqrt{A_{43} A_{53}}, \Phi\left(\varphi_{1}, \varphi_{2}\right)=M_{3}^{-1}\left(\varphi_{1}, \varphi_{2}\right)$, according to Kolmogorov's theorem. It is interesting that if trajectories are closed on one torus $M_{c}$, then they are closed on all tori, and this happens when $\sqrt{A_{13} A_{23} / A_{43} A_{53}}$ is a rational number.

## 3. Integrable non-Hamiltonian systems on $S O(4)$ and other six-dimensional Lie groups

Now, we adapt this approach to derive the integrability for a more general situation. We are going to consider two classes $\mathcal{A}$ and $\mathcal{B}$ of six-dimensional Lie algebras $\mathcal{G}$, in which there are bases $e_{i}^{ \pm}$and $f_{i}^{ \pm}, i=1,2,3$, with commutators [12]
class $\mathcal{A}$
$\left[e_{i}^{+}, d_{j}^{+}\right]=n_{k} \varepsilon_{i j k} e_{k}^{+} \quad\left[e_{i}^{-}, e_{j}^{-}\right]=q n_{k} \varepsilon_{i j k} e_{k}^{+} \quad\left[e_{i}^{+}, e_{j}^{-}\right]=n_{k} \varepsilon_{i j k} e_{k}^{-}$
class $\mathcal{B}$

$$
\begin{equation*}
\left[f_{i}^{+}, f_{j}^{+}\right]=n_{k} \varepsilon_{i j k} f_{k}^{+} \quad\left[f_{i}^{-}, f_{j}^{-}\right]=m_{k} \varepsilon_{i j k} f_{k}^{-} \quad\left[f_{i}^{+}, f_{j}^{-}\right]=0 \tag{14}
\end{equation*}
$$

where $n_{k}, m_{k}$ and $q$ are (structural) constants.

In class $\mathcal{A}$ there are Lie algebras $\operatorname{so(4)}\left(n_{k}=1, q=1\right)$, $\operatorname{so}(3.1)\left(n_{1}=n_{2}=1\right.$, $\left.n_{3}=-1, q=-1\right)$, $\operatorname{so}(2.2)\left(n_{1}=n_{2}=1, n_{3}=-1, q=1\right), e(3)\left(n_{k}=1, q=0\right)$, $l(3)\left(n_{1}=n_{2}=1, n_{3}=-1, q=0\right)$ etc. $E(3)$ and $L(3)$ are groups of motions of the three-dimensional Euclidean and the pseudo-Euclidean spaces. In class $\mathcal{B}$ there are Lie algebras $\operatorname{so}(4)=\operatorname{so}(3) \oplus \operatorname{so}(3)\left(n_{k}=1, m_{k}=1\right), \operatorname{sl}(2, R) \oplus \operatorname{sl}(2, R)$ ( $n_{1}=n_{2}=m_{1}=m_{2}=1, n_{3}=m_{3}=-1$ ) etc. Bases $e_{i}^{ \pm}$and $f_{i}^{ \pm}$, for the group $S O(4)$ are related by $f_{i}^{ \pm}=\frac{1}{2}\left(e_{i}^{+} \pm e_{i}^{-}\right)$.

Let $e_{ \pm}^{i}$ and $f_{+}^{i}$ be dual bases in $\mathcal{G}^{*}$, and let $M_{i}^{ \pm}, i=1,2$, 3 , be coordinates of $M \in \mathcal{G}^{*}$ according to those bases. Then invariants on $\mathcal{G}^{*}$ are
class $\mathcal{A}$

$$
\begin{equation*}
I_{1}=\sum_{k=1}^{3}\left(q n_{k}\left(M_{k}^{+}\right)^{2}+n_{k}\left(M_{k}^{-}\right)^{2}\right) \quad I_{2}=\sum_{k=1}^{3} n_{k} M_{k}^{+} M_{k}^{-} \tag{15}
\end{equation*}
$$

class $\mathcal{B}$

$$
\begin{equation*}
I_{1}=\sum_{k=1}^{3} n_{k}\left(M_{k}^{+}\right)^{2} \quad I_{2}=\sum_{k=1}^{3} m_{k}\left(M_{k}^{-}\right)^{2} \tag{16}
\end{equation*}
$$

The general metric is given with the Hamiltonian

$$
\begin{equation*}
H=\frac{1}{2}\left(B_{+} M^{+}, M^{+}\right)+\left(C M^{+}, M^{-}\right)+\frac{1}{2}\left(B_{-} M^{-}, M^{-}\right) \tag{17}
\end{equation*}
$$

where $B_{+}$and $B_{-}$are symmetric and $C$ arbitrary. For

$$
\begin{equation*}
\omega_{+}=\frac{\partial H}{\partial M^{+}}=B_{+} M^{+}+C M^{-} \quad \omega_{-}=\frac{\partial H}{\partial M^{-}}=B_{-} M^{-}+C M^{+} \tag{18}
\end{equation*}
$$

we can write equations (4) as follows [12],
class $\mathcal{A}$

$$
\begin{align*}
& \dot{M}^{+}=\bar{M}^{+} \times \omega_{+}+\bar{M}^{-} \times \omega_{-}+\lambda N^{+} \\
& \dot{M}^{-}=\bar{M}^{-} \times \omega_{+}+q \bar{M}^{+} \times \omega_{-}+\lambda N^{-} \\
& \bar{M}_{k}^{+}=n_{k} M_{k}^{+} \quad \bar{M}_{k}^{-}=n_{k} M_{k}^{-} \quad k=1,2,3 \tag{19}
\end{align*}
$$

class $\mathcal{B}$

$$
\begin{align*}
& \dot{M}^{+}=\bar{M}^{+} \times \omega_{+}+\lambda N^{+} \\
& \dot{M}^{-}=\bar{M}^{-} \times \omega_{-}+\lambda N^{-} \\
& \bar{M}_{k}^{+}=n_{k} M_{k}^{+} \quad \bar{M}_{k}^{-}=m_{k} M_{k}^{-} \quad k=1,2,3 \tag{20}
\end{align*}
$$

where $\times$ is a usual vector product in $R^{3}$, and the Lagrange multiplier is determined from the constraint $\left(N^{+}, \omega_{+}\right)+\left(N^{-}, \omega_{-}\right)=0$. Equations (7) correspond to the case in which $B_{+}$and $B_{-}$are diagonal, and $C=0$.

If $B_{+}, B_{-}$, and $C$ are diagonal, and $N^{+}=\sigma_{+} e_{+}^{k}, N^{-}=\sigma_{-} e_{-}^{k}, \sigma_{ \pm} \in R, \sigma_{+}^{2}+\sigma_{-}^{2}>0$ in the case of $\mathcal{G} \in \mathcal{A}$ (or $N^{+}=\sigma_{+} f_{+}^{k}, N^{-}=\sigma_{-} f_{-}^{k}$ in the case of $\mathcal{G} \in \mathcal{B}$ ), we can get from (6) that the EPS equations have an integral invariant. Then the non-holonomic constraint is
$\left(N^{+}, \omega_{+}\right)+\left(N^{-}, \omega_{-}\right)=M_{k}^{+}\left(\sigma_{+} B_{+}^{k}+\sigma_{-} C^{k}\right)+M_{k}^{-}\left(\sigma_{+} C^{k}+\sigma_{-} B_{-}^{k}\right)=0$.
The measure could be preserved for other constraints as well, but under supplementary conditions for $B_{ \pm}$and $C$. We shall restrict ourselves to the case in which the constraint is given by (21).

Proposition 1. The Euler-Poincaré-Suslov equations on $\mathcal{G}^{*}$, where $\mathcal{G} \in \mathcal{A}$ or $\mathcal{G} \in \mathcal{B}$ with Hamiltonian (17) where $B_{+}, B_{-}, C$ are diagonal, and the non-holonomic constraint (21) are integrable.

Proof. Without loss of generality, suppose $N^{ \pm}=\sigma_{ \pm} e_{ \pm}^{1}\left(N^{ \pm}=\sigma_{ \pm} f_{ \pm}^{1}\right)$. First, let $\mathcal{G} \in \mathcal{A}$. Then
$\mathrm{d} I_{1}(N)=2 q n_{1} \sigma_{+} M_{1}^{+}+2 n_{1} \sigma_{-} M_{1}^{-} \quad \mathrm{d} I_{2}(N)=n_{1} \sigma_{-} M_{1}^{+}+n_{1} \sigma_{+} M_{1}^{-}$.
If $\sigma_{-}=q=0$, then by lemma $1, I_{1}$ is the first integral of (19). Otherwise, from (21), (22), and lemma 1 , it is

$$
\begin{align*}
I=\left(2 q \sigma_{+}^{2}-\right. & \left.2 \sigma_{-}^{2}\right)\left(\sigma_{+} B_{+}^{1}+\sigma_{-} C^{1}\right)\left(2 \sigma_{-} I_{2}-\sigma_{+} I_{1}\right) \\
& +\left(2 \sigma_{-}^{2}-2 q \sigma_{+}^{2}\right)\left(\sigma_{+} C^{1}+\sigma_{-} B_{-}^{1}\right)\left(2 q \sigma_{+} I_{2}-\sigma_{-} I_{1}\right) \tag{23}
\end{align*}
$$

Similarly, for $\mathcal{G} \in \mathcal{B}$, it can be proved that the invariant

$$
\begin{equation*}
I=m_{1}\left(\sigma_{-} \sigma_{+} B_{+}^{1}+\sigma_{-}^{2} C^{1}\right) I_{1}+n_{1}\left(\sigma_{+} \sigma_{-} B_{-}^{1}+\sigma_{+}^{2} C^{1}\right) I_{2} \tag{24}
\end{equation*}
$$

satisfies $\mathrm{d} I(N)=0$ on the constraint (21), and it is the integral of equation (20). Thus, the task of integrating equations (19) and (20) is reduced to that of finding the third integral, independent of constrain (21), Hamiltonian (17), and the invariants (23) and (24). We are interested in the integral of the polynomial form
$F_{3}=x_{+}\left(M_{2}^{+}\right)^{2}+y_{+}\left(M_{3}^{+}\right)^{2}+2 f M_{2}^{+} M_{2}^{-}+2 g M_{3}^{+} M_{3}^{-}+x_{-}\left(M_{2}^{-}\right)^{2}+y_{-}\left(M_{3}^{-}\right)^{2}$.
By using the constraint we can express $M_{1}^{+}$as a function of $M_{1}^{-}$. Then the equations for $M_{2}^{ \pm}$and $M_{3}^{ \pm}$take the form

$$
\begin{gather*}
\dot{M}_{2}^{+}=M_{3}^{+} M_{1}^{-} L_{1}^{+}+M_{3}^{-} M_{1}^{-} E_{1}^{+} \\
\dot{M}_{3}^{+}=M_{2}^{+} M_{1}^{-} L_{2}^{+}+M_{2}^{-} M_{1}^{-} E_{2}^{+}  \tag{26}\\
\dot{M}_{2}^{-}=M_{3}^{-} M_{1}^{-} L_{1}^{-}+M_{3}^{+} M_{1}^{-} E_{1}^{-} \\
\dot{M}_{3}^{-}=M_{2}^{-} M_{1}^{-} L_{2}^{-}+M_{2}^{+} M_{1}^{-} E_{2}^{-} .
\end{gather*}
$$

Coefficients $L_{1}^{ \pm}, L_{2}^{ \pm}, E_{1}^{ \pm}$, and $E_{2}^{ \pm}$are determined from (19) and (20). Now, we find that the condition $F_{3}=0$ is equivalent to the following system of linear equations for $x_{ \pm}, y_{ \pm}$, $f$, and $g$ :

$$
\begin{align*}
& x_{+} L_{1}^{+}+y_{+} L_{2}^{+}+f E_{1}^{-}+g E_{2}^{-}=0 \\
& x_{+} E_{1}^{+}+y_{-} E_{2}^{-}+f L_{1}^{-}+g L_{2}^{+}=0  \tag{27}\\
& x_{-} L_{1}^{-}+y_{-} L_{2}^{-}+f E_{1}^{+}+g E_{2}^{+}=0 \\
& x_{-} E_{1}^{-}+y_{+} E_{2}^{+}+f L_{1}^{+}+g L_{2}^{-}=0 .
\end{align*}
$$

The system (27) always has a solution, and for general values of $f$ and $g$ the integral $F_{3}$ is independent of (21) and other integrals (17), (23), and (24).

By the use of the physical meaning of the EPS equations, we find that special cases of our result are integrable perturbations of the classical Suslov problem (5).

Example 2. Equations (19) on $e(3)^{*}$ for $C=0, N^{-}=0, M^{+}=M, M^{-}=\gamma, \omega_{+}=\omega$, $B_{+}=A$, and $B_{-}=B$ become

$$
\dot{M}=M \times A M+\gamma \times \frac{\partial V}{\partial \gamma}+\lambda N \quad \dot{\gamma}=\gamma \times \omega \quad(N, A M)=0
$$

where $V=\frac{1}{2}(B \gamma, \gamma)$. This is the Suslov problem (5), with the additional axially-symmetric potential field $V(\gamma)$ ( $\gamma$ is a constant vector in a fixed reference frame). From proposition 1 we obtain the well known result: if $N$ is an eigenvector of the operator $A$, then the Suslov problem with a quadratic potential is integrable [3,4].

Example 3. Equations (20) on $s o(4)^{*}$ describe the rotation of a rigid body with the elliptical hole, filled with ideal incompressible fluid. This problem, without constraint, was studied by Zhukovski, Poincaré and Steklov at the beginning of the century (see references in [12]). The total angular momentum and the vortex vector of the fluid are $M^{+}$and $M^{-}$, respectively. For $N^{-}=0$, the rigid body is subject to the same constraint as in the Suslov problem: $\left(N^{+}, \omega_{+}\right)=0$, where $N^{+}$is a constant vector, and $\omega_{+}$is the angular velocity of the rigid body. For the Hamiltonian we take

$$
\begin{aligned}
H=\frac{1}{2}\left(G^{-1} M^{+}\right. & \left., M^{+}\right)+\left(2 d(C D G)^{-1} M^{+}, M^{-}\right) \\
& +\frac{1}{2}\left(\left(\frac{1}{5} m C^{-1}+4 d^{2} C^{-2} D^{-2} G^{-1}\right) M^{-}, M^{-}\right)
\end{aligned}
$$

where $I=\operatorname{diag}\left(I_{1}, I_{2}, I_{3}\right)$ is the inertia operator, $D=\operatorname{diag}\left(D_{1}, D_{2}, D_{3}\right)$ is the operator which maps the unit sphere to the ellopsoid, $d=\operatorname{det} D, m$ is the mass of the fluid, $C=\operatorname{Tr}\left(D^{2}\right) E-D^{2}$, and $E$ is the unit matrix, and $G=I+\frac{1}{5} m C^{-1}\left(C^{2}-4 d^{2} D^{-2}\right)$ [12].

## 4. Comments

Geodesic flows on $S O(4)$ are very well studied. Necessary conditions on metrics, for the integrability of equations (19) and (20), without non-holonomic constraints, could be found in [12-14] and [12,15], respectively.

In the paper [9] there is a detailed analysis of the EPS equations for $S O(n)$ with $\frac{1}{2}(n-1)(n-2)$ constraints.

One of the main consequences of the symmetry of geodesic flows on $G$ with leftinvariant constraints is the reduction to the EPS equations on $\mathcal{G}^{*}$. This is part of the general reduction for the non-holonomic Lagrangian systems $(Q, L, D)$ studied recently [17]. There it has been proved that if $Q$ is a principal bundle, $Q \rightarrow Q / G$, with the Lagrangian and the distribution $D$ invariant under the action of the group $G$, then the equations of motion could be considered on the reduced space $D / G$. Also, the equations written in the case of the 'principal' assumption $\left(\operatorname{span}\left\{D_{x}, T_{x} \operatorname{Orb}_{G}(x)\right\}=T_{x} Q\right.$ for all $\left.x \in Q\right)$, where $Q=G$, the Lagrangian is just the kinetic energy, and $\operatorname{ker}\left(\alpha_{g}\right) \subset T_{g} G$ is the distribution $D$, coincide with the EPS equations.

## Acknowledgments

I am grateful to Vladimir Dragović and the referees for useful suggestions and comments.

## References

[1] Nejmark Yu I and Fufaev N A 1967 Dynamics of Nonholonomic Systems (Moskva: Nauka) p 520 (in Russian) (Engl. transl. 1972 Transl. Math. Monogr. Am. Math. Soc. 33 IX 518)
[2] Arnol'd V I 1978 Mathematical Methods of Classical Mechanics (Berlin: Springer) p 462
[3] Arnol'd V I, Kozlov V V and Neishtadt A I 1988 Dynamical Systems vol III (Berlin: Springer) p 291
[4] Kozlov V V 1985 On the integration's theory of the equations in the nonholonomic mechanics Adv. Mech. 8 85-106 (in Russian)
[5] Kolmogorov A N 1953 On dynamical systems with integral invariant on the torus Dokl. Akad. Nauk. SSSR. 93 763-6 (in Russian)
[6] Veselov A P and Veselova L E 1986 Flows on Lie groups with nonholonomic constraint and integrable nonhamltonian systems Funkt. Anal. Prilozh. 20 65-6 (in Russian) (Engl. transl. 1986 Funct. Anal. Appl. 20)
[7] Bloch A M, Krishnaprasad J E, Marsden J E and Murray R M 1996 Nonholonomic mechanical systems with symmetry Arch. Rational Mech. Anal. 136 21-99
[8] Kozlov V V 1988 Invariant measures of the Euler-Poincaré equations on Lie algrebras Funkt. Anal. Prilozh. 22 89-70 (in Russian) (Engl. transl. 1988 Funct. Anal. Appl. 22)
[9] Fedorov Yu N and Kozlov V V 1995 Various Aspects of n-Dimensional Rigid Body Dynamics (Amer. Math. Soc. Transl. Series 2) 168 141-71
[10] Suslov G K 1946 Theoretical Mechanics (Moskva: Gostehizda) (in Russian)
[11] Dragović V, Gajić B and Jovanović B 1997 Generalizations of Classical Integrable Nonholonomic Rigid Body Systems submitted
[12] Bogoyavlenski O I 1984 Integrable Euler's equations on Lie algebras, connected with problems in mathematical physics Izv. Acad. Nauk SSSR, Ser. Math. 48 883-938 (in Russian)
[13] Manakov S V 1976 Remarks on the integrals of the Euler's equations of the $n$-dimensional heavy top Funkts. Anal. Prilozh. 10 93-4 (in Russian) (Engl. transl.: 1976 Funct. Anal. Appl. 10)
[14] Adler M and van Moerbeke P 1982 The algebraic integrability of geodesic flow on $S O(0)$ Invent. Math. 67 297-331
[15] Veselov A P 1983 On conditions of integrability of Euler's equations on SO(4) Dokl. Akad. Nauk. SSSR. 270 1094-7 (in Russian) (Engl. transl. 1983 Sov. Math. Dokl.)


[^0]:    $\dagger$ E-mail address: bozaj@mi.sanu.ac.yu

