## Northern Illinois University, PHY 571, Fall 2006

Part III: Particle Dynamics Electromagnetic Fields

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## Lagrangian \& Hamiltonian formulation

Classical mechanics, Given $\vec{x}\left(x^{1}, x^{2}, x^{3}\right)$ in $K$ and $\overrightarrow{\dot{x}}$ system is characterized by a Lagrangian: $\mathcal{L}\left(x^{i}, \dot{x}^{i}, t\right)$. The action

$$
\begin{equation*}
\mathcal{A} \equiv \int_{t_{1}}^{t_{2}} \mathcal{L}\left(x^{i}, \dot{x}^{i}, t\right) d t \tag{1}
\end{equation*}
$$

is a functional of $\vec{x}(t), \forall \vec{x}(t)$ defined for $t \in\left[t_{1}, t_{2}\right]$.
The least action principle states that $\mathcal{A}$ is a stationary function for any small variation $\delta \vec{x}(t)$ verifying $\delta \vec{x}\left(t_{1}\right)=\delta \vec{x}\left(t_{2}\right)=0$.
The equation of motion then follow from Euler-Lagrange equations:

$$
\begin{aligned}
P^{i} & =\frac{\partial \mathcal{L}}{\partial \dot{x}^{i}} \\
\frac{d P^{i}}{d t} & =\frac{\partial \mathcal{L}}{\partial x^{i}}
\end{aligned}
$$

Case of a free relativistic particle
Equation of motion must be referential-invariant $\Rightarrow$ the least action princple $\delta \mathcal{A}=0$ must have the same form in different referential $\Rightarrow \mathcal{A}$ must be a scalar invariant.
$\mathcal{A}$ is a sum of infinitesimal elements along a universe line $x^{i}(t)$
$\Rightarrow \mathcal{L} d t$ associated to a small displacement must be a scalar invariant.
$\Rightarrow \mathcal{L} d t=\alpha d s=\alpha \sqrt{1-\frac{V^{2}}{c^{2}}} d t$ also,

$$
\begin{equation*}
\lim _{V \ll c} \mathcal{L}=\frac{1}{2} m V^{2}+\text { const }=\alpha\left(1-\frac{V^{2}}{c^{2}}+\mathcal{O}\left((V / c)^{4}\right)\right) \tag{2}
\end{equation*}
$$

so $\alpha=-m c$, and the relativistic Lagrangian of a free particle is

$$
\begin{equation*}
\mathcal{L}_{\text {free }}=-m c^{2} \sqrt{1-\frac{V^{2}}{c^{2}}}=-\frac{m c}{\gamma} \sqrt{u^{\alpha} u_{\alpha}} \tag{3}
\end{equation*}
$$

where $u^{\alpha}=(\gamma c, \gamma \vec{v})$ is the four-velocity. One can check:

$$
\frac{d}{d t} \frac{\partial \mathcal{L}}{\partial \overrightarrow{\dot{x}}}=\frac{d}{d t}(m \gamma \overrightarrow{\dot{x}})=0
$$

## Lagrangian of a relativistic particle in e.m. field

The Lagrangian now takes the form $\mathcal{L}=\mathcal{L}_{\text {free }}+\mathcal{L}_{\text {int }}$, where $\mathcal{L}_{\text {int }}$ is the interaction potential.
In the nonrelativistic limit $\mathcal{L}_{\text {int }}^{N R}=-e \Phi=-e A^{0}$ so let's try

$$
\begin{align*}
\mathcal{L}_{i n t} & =-\frac{e}{\gamma c} u_{\alpha} A^{\alpha} \\
& =-\frac{e}{\gamma c} g_{\alpha \beta} u^{\beta} A^{\alpha} \\
& =-\frac{e}{\gamma c}(\gamma c \Phi-\gamma \vec{V} \cdot \vec{A}) \\
\mathcal{L}_{i n t} & =-e \Phi+e \vec{\beta} \vec{A} \tag{4}
\end{align*}
$$

The total Lagrangian is

$$
\begin{equation*}
\mathcal{L}=-m c^{2} \sqrt{1-\frac{V^{2}}{c^{2}}}+\frac{e}{c} \vec{V} \cdot \vec{A}(\vec{x})-e \Phi(\vec{x}) . \tag{5}
\end{equation*}
$$

Let's check this gives the equation of motion, by calculating

$$
\begin{equation*}
\frac{\partial \mathcal{L}}{\partial \vec{x}}-\frac{d}{d t} \frac{\partial \mathcal{L}}{\partial \overrightarrow{\vec{x}}}=0 \tag{6}
\end{equation*}
$$

$$
\begin{aligned}
\frac{d}{d t} \frac{\partial \mathcal{L}}{\partial \vec{V}} & =\frac{d}{d t}\left(\gamma m \vec{V}+\frac{e}{c} \vec{A}\right) \\
& =\frac{d(\gamma m \vec{V})}{d t}+\frac{e}{c}\left(\frac{\partial \vec{A}}{\partial t}+\frac{\partial x_{i}}{\partial t} \frac{\partial}{\partial x_{i}} \vec{A}\right)=\frac{d(\gamma m \vec{V})}{d t}+\frac{e}{c}\left(\frac{\partial \vec{A}}{\partial t}+(\vec{V} \cdot \vec{\nabla}) \vec{A}\right) \\
\frac{\partial}{\partial \vec{x}} \mathcal{L} & =\frac{e}{c} \vec{\nabla} \cdot(\vec{V} \cdot \vec{A})-e \vec{\nabla} \Phi=\frac{e}{c}[(\vec{V} \cdot \vec{\nabla}) \vec{A}+\vec{V} \times(\vec{\nabla} \times \vec{A})]-e \vec{\nabla} \Phi
\end{aligned}
$$

With $\vec{B}=\vec{\nabla} \times \vec{A}$, one finally has:

$$
\frac{d}{d t} \frac{\partial \mathcal{L}}{\partial \vec{V}}-\frac{\partial \mathcal{L}}{\partial \vec{x}}=\frac{d}{d t}(\gamma m \vec{V})+\frac{e}{c} \frac{\partial \vec{A}}{\partial t}+e \vec{\nabla} \Phi-\frac{e}{c} \vec{V} \times \vec{B}=0
$$

which gives the Lorentz force equation (in Gauss units!):

$$
\begin{equation*}
\frac{d}{d t}(\gamma m \vec{V})=e \vec{E}+\frac{e}{c}(\vec{V} \times \vec{B}) \tag{7}
\end{equation*}
$$

Let's check the Lagrangian verifies the "least action principle" The total Lagrangian can be written

$$
\begin{equation*}
\mathcal{L}=-\frac{m c}{\gamma} \sqrt{u^{\alpha} u_{\alpha}}-\frac{q}{\gamma c} u_{\alpha} A^{\alpha}\left(x^{\beta}\right) . \tag{8}
\end{equation*}
$$

define $\tilde{\mathcal{L}} \equiv \gamma \mathcal{L}$. The action is $\mathcal{A}=\int_{\tau_{1}}^{\tau_{2}} d \tau \widetilde{\mathcal{L}}$.
least action principle $\delta \mathcal{A}=0$.

$$
\begin{gather*}
\delta \mathcal{A}=\delta\left[\int_{\tau_{1}}^{\tau_{2}} d \tau \tilde{\mathcal{L}}\right]=\int_{\tau_{1}}^{\tau_{2}} d \tau \delta \tilde{\mathcal{L}}  \tag{9}\\
-\delta \tilde{\mathcal{L}}=m c \frac{1}{2} \frac{1}{\sqrt{u^{\alpha} u_{\alpha}}}\left[\frac{\partial\left(u^{\alpha} u_{\alpha}\right)}{\partial u^{\beta}}\right] \delta u^{\beta}+q A_{\alpha} \delta u^{\alpha}+q u^{\alpha} \frac{\partial A_{\alpha}}{\partial x^{\beta}} \delta x^{\beta} . \tag{10}
\end{gather*}
$$

One has $\delta u^{\alpha}=\delta\left(\frac{\partial x^{\alpha}}{\partial \tau}\right)=\frac{\partial}{\partial \tau}\left(\delta x^{\alpha}\right)$, and

$$
\begin{equation*}
\frac{\partial\left(u^{\alpha} u_{\alpha}\right)}{\partial u^{\beta}}=g_{\alpha \gamma} \frac{\partial\left(u^{\alpha} u^{\gamma}\right)}{\partial u^{\beta}}=g_{\alpha \gamma}\left(\delta_{\beta}^{\alpha} u^{\gamma}+\delta_{\beta}^{\gamma} u^{\alpha}\right)=2 u_{\beta} \tag{11}
\end{equation*}
$$

using $\delta \frac{d x^{\alpha}}{d \tau}=\frac{d\left(\delta x^{\alpha}\right)}{d \tau}$ (commutation of $\delta$ and $d$ operators), one gets:

$$
\begin{equation*}
-c \delta \tilde{\mathcal{L}}=\left(m c u_{\beta}+q A_{\beta}\right) \frac{d\left(\delta x^{\beta}\right)}{d \tau}+q u^{\alpha} \partial_{\beta} A_{\alpha} \delta x^{\beta} \tag{12}
\end{equation*}
$$

Evaluating the integral by part and noting that $\delta x^{\beta}\left(\tau_{1}\right)=\delta x^{\beta}\left(\tau_{2}\right)=$ 0 gives:

$$
\begin{equation*}
\delta \mathcal{A}=-\int_{\tau_{1}}^{\tau_{2}} d \tau\left[-m c \frac{d u_{\beta}}{d \tau}-q\left(\partial_{\alpha} A_{\beta}\right) u^{\alpha}+q u^{\alpha} \partial_{\beta} A_{\alpha}\right] \delta x^{\beta} \tag{13}
\end{equation*}
$$

and $\delta \mathcal{A}=0 \Rightarrow[\ldots]=0$ (linear independence argument) gives the equation of motion $m \frac{d}{d \tau} u_{\beta}=\frac{q}{c} F_{\alpha \beta} u^{\alpha}$

The canonical momentum $\vec{P}$ conjugate to $\vec{x}$ is, by definition,

$$
\begin{align*}
\vec{P} & =\frac{\partial \mathcal{L}}{\partial \vec{V}}=\gamma m \overrightarrow{\dot{x}}+\frac{e}{c} \vec{A} \\
\vec{P} & =\vec{p}+\frac{e}{c} \vec{A} \tag{14}
\end{align*}
$$

and the hamiltonian is defined as:

$$
\begin{equation*}
\mathcal{H} \equiv \vec{P} \cdot \vec{V}-\mathcal{L} \tag{15}
\end{equation*}
$$

Relativistic Hamiltonian
Use $\vec{P}=\gamma m \vec{v}+\frac{e}{c} \vec{A}$ and calculate $\mathcal{H}$ then express $\mathcal{H}$ only as a function of $\vec{P}$ and $\vec{x}$. On can do the algebra (namely explicit $\vec{v}$ as a function $\vec{P}$ and replace in the expression of $\mathcal{H}$.

$$
\begin{align*}
\mathcal{H} & =\vec{v} \cdot\left(\gamma m \vec{v}+\frac{e}{c} \vec{A}\right)+\gamma m c^{2} \frac{1}{\gamma}+e \Phi-\frac{e}{c} \vec{A} \vec{v}  \tag{16}\\
& =\gamma m v^{2}+\frac{m c^{2}}{\gamma}+e \Phi=\gamma m c^{2}+e \Phi \tag{17}
\end{align*}
$$

We note that the relation between $\vec{P}-\frac{e}{c} \vec{A}$ and $\mathcal{H}-e \Phi$ is the same as between $\mathcal{H}$ and $\vec{p}$ for the case of zero-field so we have:

$$
\begin{equation*}
(\mathcal{H}-e \Phi)^{2}=\left(\vec{P}-\frac{e}{c} \vec{A}\right)^{2} c^{2}+m^{2} c^{4} \tag{18}
\end{equation*}
$$

So finally,

$$
\begin{equation*}
\mathcal{H}=\sqrt{(\vec{P} c-e \vec{A})^{2}+m^{2} c^{4}}+e \Phi \tag{19}
\end{equation*}
$$

## Motion of a particle in a constant uniform E-field

Let $\mathcal{E}$ be the total energy: $\mathcal{E}=\sqrt{(p c)^{2}+\left(m c^{2}\right)^{2}}=\gamma m c^{2}$ $\Rightarrow \gamma=\frac{\mathcal{E}}{m c^{2}}$. Thus,

$$
\begin{equation*}
\vec{p}=\gamma m \vec{v}=\frac{\mathcal{E}}{c^{2}} \vec{v} \Rightarrow \vec{v}=\frac{c^{2}}{\mathcal{E}} \vec{P} \tag{20}
\end{equation*}
$$

Let's consider the case of a particle of charge $q$ interacting with the field $\vec{E}=E \hat{x}$, and with initial conditions $p(t=0)=p_{0} \hat{y}$. Lorentz Force gives:

$$
\begin{equation*}
\dot{p}_{x}=q E, \text { and }, \dot{p}_{y}=0 \tag{21}
\end{equation*}
$$

which yields:

$$
\begin{equation*}
p_{x}=q E t, \text { and }, p_{y}=p_{0} \tag{22}
\end{equation*}
$$

and $p^{2}=(q E t)^{2}+p_{0}^{2}$.

So the total energy at time $t$ is:

$$
\begin{equation*}
\mathcal{E}^{2}(t)=c^{2}\left[(q E t)^{2}+p_{0}^{2}\right]+m^{2} c^{4}=(c q E t)^{2}+\mathcal{E}_{0} \tag{23}
\end{equation*}
$$

where $\mathcal{E}_{0} \equiv \mathcal{E}(t=0)$. The velocity is:

$$
\begin{equation*}
v_{x}=\frac{d x}{d t}=c \frac{c q E t}{\sqrt{(c q E t)^{2}+\mathcal{E}_{0}^{2}}} \tag{24}
\end{equation*}
$$

note that $\lim _{t \rightarrow \infty}=c$. Performing a time integration yields:

$$
\begin{equation*}
x(t)=\frac{1}{q E} \sqrt{(c q E t)^{2}+\mathcal{E}_{0}^{2}} \tag{25}
\end{equation*}
$$

For $y$-axis we have:

$$
\begin{equation*}
\frac{d y}{d t}=\frac{c^{2} p_{0}}{\sqrt{(c q E t)^{2}+\mathcal{E}_{0}^{2}}} \tag{26}
\end{equation*}
$$

and $\lim _{t \rightarrow \infty} \frac{d y}{d t}=0$.

A time integration gives:

$$
\begin{equation*}
y=\frac{p_{0} c}{q E} \sinh ^{-1}\left(\frac{c q E t}{\mathcal{E}_{0}}\right) \tag{27}
\end{equation*}
$$

remember: $\int_{0}^{\xi} \frac{d \tilde{\xi}}{\tilde{\xi}^{2}+1}=\sinh ^{-1}(\xi)$. Expliciting $t$ as a function of $y$ :

$$
\begin{equation*}
c q E t=\sinh \left(\frac{q E y}{p_{0} c}\right) \tag{28}
\end{equation*}
$$

and substituting in $x$, we have the trajectory equation in $(x, y)$ plane:

$$
\begin{align*}
x & =\frac{\mathcal{E}_{0}}{q E} \sqrt{\sinh ^{2}\left(\frac{q E y}{p_{0} c}\right)+1} \\
& =\frac{\mathcal{E}_{0}}{q E} \cosh \left(\frac{q E y}{p_{0} c}\right) . \tag{29}
\end{align*}
$$

The nonrelativistic limit $(v \ll c)$ is given by setting $\mathcal{E}_{0}=m c^{2}, p_{0}=$ $m v_{0}$ :

$$
\begin{equation*}
x=\frac{m c^{2}}{q E} \cosh \left(\frac{q E y}{m v_{0} c}\right) \simeq \frac{q E}{2 m v_{0}^{2}} y^{2}+\text { const. } \tag{30}
\end{equation*}
$$

the familiar parabola. The expansion $\cosh (x)=1+x^{2} / 2!+\mathcal{O}\left(x^{4}\right)$ was used.


Trajectories (in normalized coordinate) in uniform constant E -field: $\widehat{x}=\cosh (\kappa \hat{y})$, with

$$
\kappa=1,2,3,4 \text {. dashed are corresponding parabolic approximation } \hat{x}=1+\frac{1}{2}(\kappa \hat{y})^{2} .
$$

## Motion of a particle in a constant uniform B-field

Lorentz force gives (CGS!): $\vec{p}=\frac{q}{c} \vec{v} \times \vec{B} ; \vec{p}=\frac{\mathcal{E}}{c^{2}} \vec{v} \Rightarrow \vec{v}=\frac{c q}{\mathcal{E}} \vec{v} \times$ $\vec{B}$.
$\vec{B}$ changes the direction of $\vec{v}$ but not its magnitude so $W$, and $\gamma$ are constants. Consider for simplicity $\vec{B}=B \bar{z}$, then

$$
\vec{v} \times \vec{B}=v_{y} B \hat{x}-v_{x} B \hat{y},
$$

which gives

$$
\begin{align*}
\dot{v}_{x} & =\frac{c q B}{\mathcal{E}} v_{y}, \\
\dot{v}_{y} & =-\frac{c q B}{\mathcal{E}} v_{x}, \\
\dot{v}_{z} & =0 . \tag{31}
\end{align*}
$$

So we have to solve a system of coupled ODE of the form:

$$
\begin{equation*}
\dot{v}_{x}=\omega v_{y}, \quad \dot{v}_{y}=-\omega v_{x}, \quad \dot{v}_{z}=0 . \tag{32}
\end{equation*}
$$

where $\omega \equiv \frac{c q B}{\mathcal{E}}$. Let's cast the transverse equation of motions:

$$
\begin{equation*}
\frac{d}{d t}\left(v_{x}+i v_{y}\right)=-i \omega\left(v_{x}+i v_{y}\right) \tag{33}
\end{equation*}
$$

the solution is of the form $v_{x}+i v_{y}=v_{\perp} e^{-i(\omega t+\alpha)}$. Let $v_{\|}=v_{z}$. With these notations we can write:

$$
\begin{align*}
& \left(\begin{array}{c}
v_{x} \\
v_{y} \\
v_{z}
\end{array}\right)=\left(\begin{array}{c}
v_{\perp} \cos (\omega t+\alpha) \\
-v_{\perp} \sin (\omega t+\alpha) \\
v_{\|}
\end{array}\right) ; \text {with } v_{\perp}=\sqrt{v_{x}^{2}+v_{y}^{2}}, \text { and, }  \tag{34}\\
& \left(\begin{array}{c}
x \\
y \\
z
\end{array}\right)=\left(\begin{array}{c}
x_{0}+R \sin (\omega t+\alpha) \\
y_{0}+R \cos (\omega t+\alpha) \\
z_{0}+v_{\|} t
\end{array}\right) ; \text { with } R \equiv \frac{v_{\perp}}{\omega}=\frac{v_{\|} \mathcal{E}}{c q B} \tag{35}
\end{align*}
$$

So the trajectory is a helix whose axis is along $\hat{z}$, with radius $R$. The frequency $\omega$ is the rotation frequency of the trajectory when projected in a plan orthogonal to the helix axis.
$R$ is called the gyroradius, $R=\frac{v_{\|} \mathcal{E}}{c q B}=\frac{p_{\perp} c}{q B} . \omega=\frac{q c B}{\mathcal{E}}=\frac{q c B}{\gamma m c^{2}} \Rightarrow \frac{q B}{\gamma m c}$ is the gyrofrequency $\left(\frac{v_{\perp}}{R}\right)$.

The gyroradius and gyrofrequency arise in all calculations involving particle motion in magnetic fields. Note that in SI units:

$$
\begin{equation*}
\omega=\frac{q B}{\gamma m}, \text { and } R=\frac{\gamma m v_{\perp}}{q B} \tag{36}
\end{equation*}
$$

Motion of a particle in a constant uniform magnetic and electric field
We now consider the case where both $\vec{E}$ and $\vec{B}$ fields are present in some arbitrary orientation. The idea is to directly solve the equation of motion

$$
\begin{equation*}
\frac{d u^{\alpha}}{d \tau}=\frac{q}{m c} F_{\beta}^{\alpha} u^{\beta} ; \tag{37}
\end{equation*}
$$

the treatment follows G. Muñoz, Am. J. Phys. 65, 429 (1997). Let $\theta \equiv \frac{q \tau}{m c}$, and rewrite the equation of motion in matrix form:

$$
\begin{equation*}
\frac{d U}{d \theta}=F u \text { with solution } u=e^{\theta F} u(0) \tag{38}
\end{equation*}
$$

where,

$$
\begin{equation*}
e^{\theta F}=\sum_{n=0}^{\infty} \frac{\theta^{n}}{n!} F^{n} \tag{39}
\end{equation*}
$$

Now, recall the identity (see handout end of part II) $F^{2}=\mathcal{F}^{2}-$ $2 \mathcal{I}_{1} I$. Because of this, every power of $F$ can be written as a linear combination of $I, F, \mathcal{F}$, and $F^{2}$, e.g.:

$$
\begin{align*}
& \quad \begin{aligned}
F^{3} & =F F^{2}=F \mathcal{F}^{2}-2 \mathcal{I}_{1} F=-\mathcal{I}_{2} \mathcal{F}-2 \mathcal{I}_{1} F \\
F^{4} & =-\mathcal{I}_{2} F \mathcal{F}-2 \mathcal{I}_{1} F^{2}=\mathcal{I}_{2}^{2} I-2 \mathcal{I}_{1} F^{2} \\
F^{5} & =\mathcal{I}_{2}^{2} F-2 \mathcal{I}_{1} F^{3}=\left(4 \mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}\right) F+2 \mathcal{I}_{1} \mathcal{I}_{2} \mathcal{F}
\end{aligned} \\
& \text { etc.. }
\end{align*}
$$

This means,

$$
\begin{equation*}
e^{\theta F}=\alpha I+\beta F+\gamma \mathcal{F}+\delta F^{2} \tag{41}
\end{equation*}
$$

To find the constants $\alpha, \beta, \gamma$, and $\delta$, consider the following traces (note that the trace of odd power of $F$ and $\mathcal{F}$ are zero:

$$
\begin{aligned}
t_{0} & \equiv \frac{1}{4} \operatorname{Tr}\left[e^{\theta F}\right]=\alpha-\mathcal{I}_{1} \delta \\
t_{1} & \equiv \frac{1}{4} \operatorname{Tr}\left[F e^{\theta F}\right]=-\mathcal{I}_{1} \beta-\mathcal{I}_{2} \gamma \\
t_{2} & \equiv \frac{1}{4} \operatorname{Tr}\left[F^{2} e^{\theta F}\right]=-\mathcal{I}_{1} \alpha+\left(2 \mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}\right) \delta \\
t_{3} & \equiv \frac{1}{4} \operatorname{Tr}\left[F^{3} e^{\theta F}\right]=2\left(\mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}\right) \beta+\mathcal{I}_{1} \mathcal{I}_{2} \gamma
\end{aligned}
$$

Solving this system of equation for $\alpha, \beta, \gamma$, and $\delta$, yields:

$$
\begin{array}{ll}
\alpha=\frac{\left(2 \mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}\right) t_{0}+\mathcal{I}_{1} t_{2}}{\mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}} ; \quad \beta=\frac{t_{3}+\mathcal{I}_{1} t_{1}}{\mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}} \\
\gamma=-\frac{\left(2 \mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}\right) t_{1}+\mathcal{I}_{1} t_{3}}{\mathcal{I}_{2}\left(\mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}\right)} ; \quad \delta=\frac{t_{2}+\mathcal{I}_{1} t_{0}}{\mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}}
\end{array}
$$

The traces are found upon diagnonalization of $e^{\theta F} \rightarrow e^{\theta F^{\prime}}$ :

$$
\begin{equation*}
\operatorname{Tr}\left[e^{\theta F}\right]=\operatorname{Tr}\left[e^{\theta F^{\prime}}\right]=\sum_{i=1}^{4} e^{\theta \lambda_{i}} \tag{42}
\end{equation*}
$$

where $\lambda_{i}$ are the eigenvalues of $F: \lambda_{1}=-\lambda_{2}=\lambda_{-}$, and $\lambda_{3}=-\lambda_{4}=$ ${ }^{i} \lambda_{+}$where $\lambda_{ \pm}=\sqrt{\sqrt{\mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}} \pm \mathcal{I}_{1}}$.
Thus

$$
\begin{align*}
t_{0} & =\frac{1}{4} \operatorname{Tr}\left[e^{\theta F}\right]=\frac{1}{2}\left[\cosh \left(\theta \lambda_{-}\right)+\cos \left(\theta \lambda_{+}\right)\right] \\
t_{k} & =\frac{1}{4} \operatorname{Tr}\left[F^{k} e^{\theta F}\right]=\frac{\partial^{k} t_{0}}{\partial \theta^{k}} \tag{43}
\end{align*}
$$

So

$$
\begin{aligned}
t_{1} & =\frac{1}{2}\left[\lambda_{-} \sinh \left(\theta \lambda_{-}\right)-\lambda_{+} \sin \left(\theta \lambda_{+}\right)\right] \\
t_{2} & =\frac{1}{2}\left[\lambda_{-}^{2} \cosh \left(\theta \lambda_{-}\right)-\lambda_{+}^{2} \cos \left(\theta \lambda_{+}\right)\right] \\
t_{3} & =\frac{1}{2}\left[\lambda_{-}^{3} \cosh \left(\theta \lambda_{-}\right)+\lambda_{+}^{3} \sin \left(\theta \lambda_{+}\right)\right]
\end{aligned}
$$

Substitute and simplify to finally obtain the values:

$$
\begin{array}{ll}
\alpha=\frac{\lambda_{+}^{2} \cosh \left(\theta \lambda_{-}\right)+\lambda_{-}^{2} \cos \left(\theta \lambda_{+}\right)}{2 \sqrt{\mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}}} ; \quad \beta=\frac{\lambda_{-} \sinh \left(\theta \lambda_{-}\right)+\lambda_{+} \sin \left(\theta \lambda_{+}\right)}{2 \sqrt{\mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}}} ; \\
\gamma=\frac{\left|\mathcal{I}_{2}\right| \lambda_{-} \sin \left(\theta \lambda_{+}\right)-\lambda_{+} \sinh \left(\theta \lambda_{-}\right)}{2 \sqrt{\mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}}} ; \quad \delta=\frac{\cosh \left(\theta \lambda_{-}\right)-\cos \left(\theta \lambda_{+}\right)}{2 \sqrt{\mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}}}
\end{array}
$$

Substitute into the power expansion for $e^{\theta F}$ to find:

$$
\begin{aligned}
u(\theta) & =\frac{1}{2 \sqrt{\mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}}}\left[\left(\lambda_{+}^{2} I+F^{2}\right) \cosh \left(\theta \lambda_{-}\right)+\left(\lambda_{-}^{2} I-F^{2}\right) \cos \left(\theta \lambda_{+}\right)\right. \\
& \left.+\left(\lambda_{-} F-\frac{\left|\mathcal{I}_{2}\right|}{\mathcal{I}_{2}} \lambda_{+} \mathcal{F}\right) \sinh \left(\theta \lambda_{-}\right)+\left(\lambda_{+} F+\frac{\left|\mathcal{I}_{2}\right|}{\mathcal{I}_{2}} \lambda_{-} \mathcal{F}\right) \sin \left(\theta \lambda_{+}\right)\right] u(0)
\end{aligned}
$$

Note that $u(\theta)=\frac{2}{m c} \frac{d x}{d \theta}$, so integrate over $\theta \in[0, \theta)$ to get

$$
\begin{aligned}
x(\tau) & =x(0)+\frac{m c}{q \mathcal{I}_{2}} \mathcal{F} u(0)+\frac{m c}{2 q \sqrt{\mathcal{I}_{1}^{2}+\mathcal{I}_{2}^{2}}}\left[\left(F-\frac{\lambda_{+}^{2}}{\mathcal{I}_{2}} \mathcal{F}\right) \cosh \left(\theta \lambda_{-}\right)\right. \\
& \left.-\left(F+\frac{\lambda_{-}^{2}}{\mathcal{I}_{2}} \mathcal{F}\right) \cos \left(\theta \lambda_{+}\right)+\frac{\lambda_{+}^{2} I+F^{2}}{\lambda_{-}} \sinh \left(\theta \lambda_{-}\right)+\frac{\lambda_{-}^{2} I-F^{2}}{\lambda_{+}} \sin \left(\theta \lambda_{+}\right)\right] u(0) .
\end{aligned}
$$

which is the final result.

Consider the special case of $\vec{E}=E \hat{x}, \vec{B}=B \hat{y}$ then $\vec{E} \perp \vec{B} \Rightarrow I_{2}=$ 0 . Taking the limit $\mathcal{I}_{2} \rightarrow 0$ gives:
$\lambda_{-} \rightarrow 0 ; \lambda_{+} \rightarrow \sqrt{2 \mathcal{I}_{1}}, \cosh \left(\theta \lambda_{-}\right) \rightarrow 1$ and $\sinh \left(\theta \lambda_{-}\right) / \lambda_{-} \rightarrow \theta$. Consider the case $\mathcal{I}_{1}=\frac{1}{2}\left(B^{2}-E^{2}\right)>0$ and let's take $x(0)=0$. Then:

$$
\begin{align*}
x(\tau)= & \frac{m c}{q \mathcal{I}_{2}} \mathcal{F} u(0)+\frac{m c}{2 q \mathcal{I}_{1}}\left[\left(F-\frac{2 \mathcal{I}_{1}}{\mathcal{I}_{2}} \mathcal{F}\right)-F \cos \left(\theta \lambda_{+}\right)\right.  \tag{44}\\
& \left.+\left(2 \mathcal{I}_{1} I+F^{2}\right) \theta-\frac{1}{\sqrt{2 \mathcal{I}_{1}}} F^{2} \sin \left(\theta \sqrt{2 \mathcal{I}_{1}}\right)\right] u(0) .
\end{align*}
$$

Define $\Omega \equiv \frac{q}{m c} \sqrt{2 \mathcal{I}_{1}}$ then

$$
\begin{align*}
x(\tau)= & \left(I+\frac{F^{2}}{2 \mathcal{I}_{1}} u(0) \tau+\frac{m c}{2 q \mathcal{I}_{1}}(1-\cos \Omega \tau\right. \\
& \left.-\frac{F}{\sqrt{2 \mathcal{I}_{1}}} \sin \Omega \tau\right) F u(0) \tag{45}
\end{align*}
$$

$$
F u(0)=\gamma_{0} c\left(\begin{array}{cccc}
0 & E & 0 & 0 \\
E & 0 & 0 & -B \\
0 & 0 & 0 & 0 \\
0 & B & 0 & 0
\end{array}\right)\left(\begin{array}{c}
1 \\
\beta_{0 x} \\
\beta_{0 y} \\
\beta_{0 z}
\end{array}\right)=\gamma_{0 c}\left(\begin{array}{c}
E \\
E-\beta_{0 z} B \\
0 \\
\beta_{0 x} B
\end{array}\right) ; F^{2} u(0)=\gamma_{0} c\left(\begin{array}{c}
E\left(E-\beta_{0 z} B\right) \\
-2 \mathcal{I}_{1} \beta_{0 x} \\
0 \\
B\left(E-\beta_{0 z} B\right)
\end{array}\right)
$$

and so:

$$
\begin{aligned}
x & =\frac{\gamma_{0} m c^{2}}{2 q \mathcal{I}_{1}}\left[\left(E-B \beta_{0 z}\right)(1-\cos \Omega \tau)+\sqrt{2 \mathcal{I}_{1}} \beta_{0 x} \sin \Omega \tau\right] \\
y & =\gamma_{0} v_{0 y} \tau \\
z & =\frac{\gamma_{0} c E}{2 \mathcal{I}_{1}}\left(B-E \beta_{0 z}\right) \tau+\frac{\gamma_{0} m c^{2} B}{2 q \mathcal{I}_{1}}\left[\beta_{0 x}(1-\cos \Omega \tau)-\frac{E-B \beta_{0 z}}{\sqrt{2 \mathcal{I}_{1}}} \sin \Omega \tau\right] \\
t & =\frac{\gamma_{0} B}{2 \mathcal{I}_{1}}\left(B-E \beta_{0 z}\right) \tau+\frac{\gamma_{0} m c E}{2 q \mathcal{I}_{1}}\left[\beta_{0 x}(1-\cos \Omega \tau)-\frac{E-B \beta_{0 z}}{\sqrt{2 \mathcal{I}_{1}}} \sin \Omega \tau\right]
\end{aligned}
$$

Note that the particle has a velocity perpendicular to $\vec{E}$ and $\vec{B}$ fields. The so-called $E \times B$ drift. The drift velocity is $v_{d}=c E / B$.

Non uniform magnetic field and adiabatic invariance

Suppose the magnetic field is non uniform but changes "slowly" compared to the "gyroperiod" of the charge particle (charge=q) under its influence. This is a so-called "adiabatic change. The action integral is conserved:

$$
\begin{equation*}
J=\oint \vec{P}_{\perp} \cdot \overrightarrow{d l} \tag{46}
\end{equation*}
$$

$\overrightarrow{d l}$ is the line element along the particle trajectory. Expliciting $P_{\perp}$ :

$$
\begin{align*}
J & =\oint\left(\gamma m \vec{v} \perp+\frac{q}{c} \vec{A}\right) \cdot \overrightarrow{d l} \\
& =\left(\gamma m \omega_{B} a\right)(2 \pi a)+\frac{q}{c} \int_{S} \vec{B} \cdot \vec{n} d S \tag{47}
\end{align*}
$$

$$
\begin{equation*}
\Rightarrow J=2 \pi \gamma m \omega_{B} a^{2}-\frac{q}{c} \pi B a^{2} \tag{48}
\end{equation*}
$$

since $B$ is anti-parallel to $\hat{n}$. Also, $\gamma m \omega_{B}=\frac{q}{c} B$ so that:

$$
\begin{equation*}
J=\frac{q}{c} \pi B a^{2} . \tag{49}
\end{equation*}
$$

This means the magnetic flux

$$
\begin{equation*}
\Phi_{B}=\int_{S} \vec{B} \cdot \overrightarrow{d S}=\pi B a^{2} \tag{50}
\end{equation*}
$$

is an adiabatic invariant.

Non uniform magnetic field without adiabatic invariance: the solenoid

A $B_{r}$ component of magnetic field impart a $p_{\theta}$ to a charge particle coming off a cathode immersed in a B-field. Let $\vec{B}(z=0) \equiv B_{c}$.

$$
\begin{align*}
F_{\theta}= & \frac{q}{c} v_{z} B_{r}=\frac{d p_{\theta}}{d t} ; p_{\theta}(t=0)=p_{\theta}(t=0)=0 \\
& \Rightarrow p_{\theta}=\frac{q}{c} \int_{0}^{\infty} B_{r} v_{z} d t=\frac{q}{c} \int_{0}^{\infty} B_{r} d z \tag{51}
\end{align*}
$$

But

$$
\begin{align*}
\int \vec{B} \overrightarrow{d S}=0= & -\pi r^{2} B_{c}+2 \pi r \int_{0}^{\infty} B r d z \\
& \Rightarrow \int_{0}^{\infty} B_{r} d z=\frac{1}{2} B_{c} r \tag{52}
\end{align*}
$$

Consequently the charge $q$ picks-up a total angular momentum $p_{\theta}=$ $\frac{q}{2 c} B_{c} r$. Note that

$$
\begin{equation*}
\frac{p_{\theta}}{p_{c}}=\frac{1}{2} \frac{q B_{c}}{p_{c} c} r=\frac{r}{2 \rho} \tag{53}
\end{equation*}
$$

where $\rho^{-1} \equiv \frac{q B_{c}}{p_{c} c}$. This tells what fraction of initial momentum got converted to angular momentum. $\rho$ is the gyroradius the electron would have had if it was orthogonal to $\vec{B}_{c}$.
Note that for a particle originating external to the solenoid, $p_{\theta}=0$ by symmetry.
example of application: generation of "magnetized e- beam"

see http://prst-ab.aps.org/abstract/PRSTAB/v7/i12/e123501

