INTRODUCTION TO GRADED BUNDLES V: HIGHER ORDER LAGRANGIAN MECHANICS

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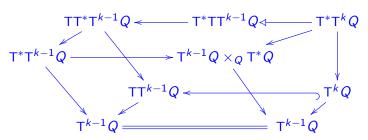
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Higher order Lagrangians

The mechanics with a higher order Lagrangian $L: \mathsf{T}^k Q \to \mathbb{R}$ is traditionally constructed as a vakonomic mechanics, thanks to the canonical embedding of of the higher tangent bundle $\mathsf{T}^k Q$ into the tangent bundle $\mathsf{TT}^{k-1} Q$ as an affine subbundle of holonomic vectors:

$$\left(q,\dot{q},\ddot{q},\ldots,\overset{(k-1)}{q},\overset{(k)}{q}\right)\mapsto \left(q,\dot{q},\ddot{q},\ldots,\overset{(k-1)}{q},\dot{q},\ddot{q},\ldots,\overset{(k-1)}{q},\overset{(k)}{q}\right)\,.$$

Thus we work with the standard Tulczyjew triple for TM, where $M = T^{k-1}Q$, with the presence of vakonomic constraint $T^kQ \subset TT^{k-1}Q$:



Higher order Euler-Lagrange equations

The Lagrangian function $L = L(q, \dot{q}, \dots, \dot{q})$ generates the phase dynamics

$$\mathcal{D} = \left\{ \left(v, p, \dot{v}, \dot{p} \right) : \ \dot{v}_{i-1} = v_i, \ \dot{p}_i + p_{i-1} = \frac{\partial L}{\partial \stackrel{(i)}{q}}, \dot{p}_0 = \frac{\partial L}{\partial q}, p_{k-1} = \frac{\partial L}{\partial \stackrel{(k)}{q}} \right\}.$$

This leads to the higher Euler-Lagrange equations in the traditional form:

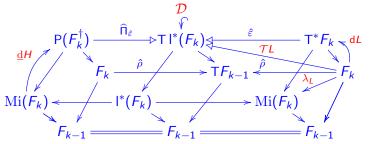
$$q = \frac{\mathsf{d}^i q}{\mathsf{d} t^i}, \ i = 1, \dots, k,$$

$$0 = \frac{\partial L}{\partial q} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \right) + \dots + (-1)^k \frac{d^k}{dt^k} \left(\frac{\partial L}{\partial \dot{q}^{(k)}} \right).$$

These equations can be viewed as a system of ordinary differential equations of order k on T^kQ or, which is the standard point of view, as an ordinary differential equation of order 2k on Q.

Lagrangian framework for graded bundles

A weighted Lie algebroid on $I(F_k)$ gives the Tulczyjew triple



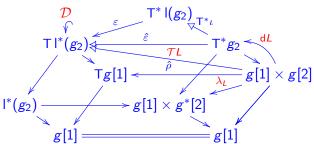
Here, the diagram consists of relations, $\hat{\varepsilon}: \mathsf{T}^*F_k \longrightarrow \mathsf{T}^*\mathsf{I}(F_k) \to \mathsf{T}\mathsf{I}^*(F_k)$, and $\mathrm{Mi}(F_k) = F_{k-1} \times_M \bar{F}_k$ is the so called Mironian of F_k . In the classical case, $\mathrm{Mi}(\mathsf{T}^kM) = \mathsf{T}^{k-1}M \times_M \mathsf{T}^*M$.

TL is the Tulczyjew differential and λ_L the Legendre relation.

The fact that we obtain the Euler-Lagrange equations of higher order comes from the vakonomic constraint and the additional gradation.

Example

Let g be a Lie algebra and put $F_2 = g_2 = g[1] \times g[2]$, with coordinates (x^i, z^j) on g_2 and coordinates (x^i, y^j, z^k) on $I(g_2) = g[1] \times g[1] \times g[2]$. The vector bundle projection is $\tau(x, y, z) = x$ and the corresponding diagram looks like



The embedding $\iota: g_2 \hookrightarrow \mathsf{I}(g_2)$ takes the form $\iota(x,z) = (x,x,z)$. In coordinates $(x, y, z, \alpha, \beta, \gamma)$ on $T^* I(g_2)$, the phase relation $\mathsf{T}^*\iota:\mathsf{T}^*g_2\longrightarrow\mathsf{T}^*\mathsf{I}(g_2)$ relates $(x,z,\alpha+\beta,\gamma)$ with $(x,x,z,\alpha,\beta,\gamma)$.

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Example continued

The Lie algebroid structure $\varepsilon: \mathsf{T}^* \mathsf{I}(g_2) \to \mathsf{T} \mathsf{I}^*(g_2)$ reads

$$(x, y, z, \alpha, \beta, \gamma) \mapsto (x, \beta, \gamma, z, \operatorname{ad}_{y}^{*}\beta, \alpha),$$

so $\hat{\varepsilon}$ relates $(x, z, \alpha + \beta, \gamma)$ with $(x, \beta, \gamma, z, \operatorname{ad}_x^* \beta, \alpha)$.

Given a Lagrangian $L: g_2 \to \mathbb{R}$, the Tulczyjew differential relation $\mathcal{T}L: g_2 \to \mathsf{Tl}^*(g_2)$ therefore reads

$$\mathcal{T}L(x,z) = \left\{ \left(x, \beta, \frac{\partial L}{\partial z}(x,z), z, \operatorname{ad}_{x}^{*}\beta, \alpha \right) : \alpha + \beta = \frac{\partial L}{\partial x}(x,z) \right\}.$$

Hence, for the phase dynamics,

$$z = \dot{x}$$
, $\operatorname{ad}_{x}^{*}\beta = \dot{\beta}$, $\alpha = \frac{\mathsf{d}}{\mathsf{d}t} \left(\frac{\partial L}{\partial z}(x, z) \right)$,

and

$$\beta = \frac{\partial L}{\partial x}(x, z) - \frac{d}{dt} \left(\frac{\partial L}{\partial z}(x, z) \right) .$$

Higher Euler equations

This leads to the Euler-Lagrange equations on g_2 :

$$\dot{x} = z,$$

$$\frac{d}{dt} \left(\frac{\partial L}{\partial x}(x, z) - \frac{d}{dt} \left(\frac{\partial L}{\partial z}(x, z) \right) \right) = ad_x^* \left(\frac{\partial L}{\partial x}(x, z) - \frac{d}{dt} \left(\frac{\partial L}{\partial z}(x, z) \right) \right).$$

These equations are second order and induce the Euler-Lagrange equations on g which are of order 3:

$$\frac{d}{dt}\left(\frac{\partial L}{\partial x}(x,\dot{x}) - \frac{d}{dt}\left(\frac{\partial L}{\partial z}(x,\dot{x})\right)\right) = \operatorname{ad}_{x}^{*}\left(\frac{\partial L}{\partial x}(x,\dot{x}) - \frac{d}{dt}\left(\frac{\partial L}{\partial z}(x,\dot{x})\right)\right).$$

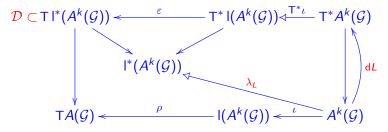
For instance, the 'free' Lagrangian $L(x,z) = \frac{1}{2} \sum_i I_i(z^i)^2$ induces the equations on $g(c_i^k)$ are structure constants, no summation convention):

$$I_j\ddot{x}^j = \sum_{i,k} c_{ij}^k I_k x^i \ddot{x}^k.$$

The latter can be viewed as 'higher Euler equations'.

Higher order Lagrangian mechanics on Lie algebroids

Let us consider a general Lie groupoid $\mathcal G$ and a Lagrangian $L:A^k\to\mathbb R$ on $A^k=A^k(\mathcal G)$. We will refer to such systems as a k-th order Lagrangian system on the Lie algebroid $A(\mathcal G)$. The relevant diagram here is



Here, $I(A^k(\mathcal{G}))$ is the corresponding Lie algebroid prolongation, $\mathcal{D} = \varepsilon \circ r \circ dL(A^k(\mathcal{G}))$, and λ_L is the Legendre relation.

Note that we deal with reductions: in the case \mathcal{G} is a Lie group,

$$A^k(\mathcal{G}) = \mathsf{T}^k(\mathcal{G})/\mathcal{G}$$
 and $\mathsf{I}(A^k(\mathcal{G})) = \mathsf{T}\mathsf{T}^{k-1}(\mathcal{G})/\mathcal{G}$.

Higher order Lagrangian mechanics on Lie algebroids

For instance, using x^A as base coordinates, and y_i^a as fibre coordinates of degree $i=1,\ldots,k$ in A^k , extended by the appropriate momenta π_b^j of degree $j=1,\ldots,k$ in $I^*(A^k)$, we get the equations for the Legendre relation in the form (no Lie algebroid structure appears!):

$$k\pi_{a}^{1} = \frac{\partial L}{\partial y_{k}^{a}},$$

$$(k-1)\pi_{b}^{2} = \frac{\partial L}{\partial y_{k-1}^{b}} - \frac{1}{k} \frac{d}{dt} \left(\frac{\partial L}{\partial y_{k}^{b}}\right),$$

$$\vdots$$

$$\pi_{d}^{k} = \frac{\partial L}{\partial y_{1}^{d}} - \frac{1}{2!} \frac{d}{dt} \left(\frac{\partial L}{\partial y_{2}^{d}}\right) + \frac{1}{3!} \frac{d^{2}}{dt^{2}} \left(\frac{\partial L}{\partial y_{3}^{d}}\right) - \cdots$$

$$+ (-1)^{k} \frac{1}{(k-1)!} \frac{d^{k-2}}{dt^{k-2}} \left(\frac{\partial L}{\partial y_{k-1}^{d}}\right) - (-1)^{k} \frac{1}{k!} \frac{d^{k-1}}{dt^{k-1}} \left(\frac{\partial L}{\partial y_{k}^{d}}\right),$$

which we recognise as the Jacobi-Ostrogradski momenta.

Higher order Lagrangian mechanics on Lie algebroids

The remaining equation for the dynamics is

$$\frac{d}{dt}\pi_a^k = \rho_a^A(x)\frac{\partial L}{\partial x^A} + y_1^b C_{ba}^c(x)\pi_c^k,$$

where ρ_a^A and C_{ba}^c are structure functions of the Lie algebroid $A=A(\mathcal{G})$. The above equation can then be rewritten as

$$\rho_{a}^{A}(x)\frac{\partial L}{\partial x^{A}} = \left(\delta_{a}^{c}\frac{d}{dt} - y_{1}^{b}C_{ba}^{c}(x)\right)\left(\frac{\partial L}{\partial y_{1}^{c}} - \frac{1}{2!}\frac{d}{dt}\left(\frac{\partial L}{\partial y_{2}^{c}}\right) \cdots - (-1)^{k}\frac{1}{k!}\frac{d^{k-1}}{dt^{k-1}}\left(\frac{\partial L}{\partial y_{k}^{c}}\right)\right)$$

which we define to be the k-th order Euler-Lagrange equations on $A(\mathcal{G})$.

The above higher order algebroid Euler-Lagrange equations are in complete agreement with the ones obtained by Jóźwikowski & Rotkiewicz, Colombo & de Diego, as well as Martínez. We clearly recover the standard higher Euler-Lagrange equations on $\mathsf{T}^k M$ as a particular example.

The tip of a javelin

For instance, let L be the Lagrangian, governing the motion of the tip of a javelin defined on $\mathbb{T}^2\mathbb{R}^3$,

$$L(x, y, z) = \frac{1}{2} \left(\sum_{i=1}^{3} (y^{i})^{2} - (z^{i})^{2} \right).$$

We can understand $G = \mathbb{R}^3$ here as a commutative Lie group, and since L is G-invariant, we get immediately the reduction to the graded bundle $\mathbb{R}^3[1] \times \mathbb{R}^3[2]$. The Euler-Lagrange equations on $\mathsf{T}^2\mathbb{R}^3$,

$$\frac{\mathrm{d}}{\mathrm{d}t} \left(\frac{\partial L}{\partial y^i} - \frac{1}{2} \frac{\mathrm{d}}{\mathrm{d}t} \left(\frac{\partial L}{\partial z^i} \right) \right) = 0 \,,$$

give in this case

$$\frac{\mathrm{d}y^i}{\mathrm{d}t} = \frac{1}{2} \frac{\mathrm{d}^2 z^i}{\mathrm{d}t^2} \,,$$

so the Euler-Lagrange equation on \mathbb{R}^3 $(y = \dot{x}, z = \ddot{x})$ reads

$$\frac{\mathrm{d}^2 x^i}{\mathrm{d}t^2} = \frac{1}{2} \frac{\mathrm{d}^4 x^i}{\mathrm{d}t^4} \,.$$

Dynamics with the configuration space $\wedge^n \top M$

- We want to built a similar framework for higher dimensional objects, being motivated by the study of dynamics of one-dimensional non-parametrized objects (strings).
- The motion of a system is given by an n-dimensional submanifold in the manifold M ("space-time"). An infinitesimal piece of the motion is the first jet of the submanifold. However, this model leads to essential complications even in one-dimensional case (relativistic particle). For instance, the infinitesimal action (Lagrangian) is not a function on first jets, but a section of certain line bundle over the first-jet manifold, a 'dual' of the bundle of "first jets with volumes".
- Compromise: take for the space of infinitesimal pieces of motions the space of simple *n*-vectors, which represent first jets of *n*-dimensional submanifolds together with an infinitesimal volume. It is technically convenient to extend this space to all *n*-vectors, i.e. to the vector bundle $\wedge^n TM$ of *n*-vectors on M.

Dynamics with the configuration space $\wedge^n \top M$

• A Lagrangian *L* is a function

$$L: \wedge^n TM \to \mathbb{R}$$
.

If L is positive homogeneous, the action functional does not depend on the parametrization of the submanifold and the corresponding Hamiltonian (if it exists) is a function on the dual vector bundle $\wedge^n T^* M$ (the phase space).

 The dynamics should be an equation (in general, implicit) for n-dimensional submanifolds in the phase space, i.e.

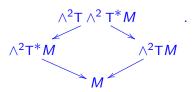
$$\mathcal{D} \subset \wedge^n \mathsf{T} \wedge^n \mathsf{T}^* M.$$

• A submanifold S in the phase space $\wedge^n T^* M$ is a solution of $\mathcal D$ if and only if its tangent space $T_\alpha S$ at $\alpha \in \wedge^n T^* M$ is represented by a bivector from $\mathcal D_\alpha$.

If we use a parametrization, then the tangent bivectors associated with this parametrization must belong to \mathcal{D} .

The Hamiltonian side for multivector bundles

Recall that $\wedge^2 T \wedge^2 T^* M$ is a double graded bundle (actually a GrL-bundle)



We have:

• the canonical Liouville 2-form on $\wedge^2 T^* M$:

$$heta_M^2 = rac{1}{2} p_{\mu
u} \, \mathrm{d} x^\mu \wedge \mathrm{d} x^
u$$
 ;

• the canonical multisymplectic form

$$\omega_M^2 = \mathrm{d} heta_M^2 = rac{1}{2} \, \mathrm{d} p_{\mu
u} \wedge \mathrm{d} x^\mu \wedge \mathrm{d} x^
u$$
 ;

• the vector bundle morphism

$$\beta_M^2$$
: $\wedge^2 T \wedge^2 T^* M \to T^* \wedge^2 T^* M$, : $u \mapsto i_u \omega_M^2$.

The Lagrangian side for multivector bundles

In local coordinates,

$$\beta_{\mathsf{M}}^{2}(\mathsf{x}^{\mu},p_{\lambda\kappa},\dot{\mathsf{x}}^{\nu\sigma},y_{\theta\rho}^{\eta},\dot{p}_{\gamma,\delta,\epsilon,\zeta})=(\mathsf{x}^{\mu},p_{\lambda\kappa},-y_{\eta\rho}^{\eta},\dot{\mathsf{x}}^{\nu\sigma}).$$

Using the canonical isomorphism of double vector bundles

$$\mathcal{R}: \mathsf{T}^* \wedge^2 \mathsf{T}^* M \to \mathsf{T}^* \wedge^2 \mathsf{T} M$$
,

we can define $\alpha_M^2 = \mathcal{R} \circ \beta_M^2$, which is another double graded bundle morphism,

$$\alpha_M^2$$
: $\wedge^2 \mathsf{T} \wedge^2 \mathsf{T}^* M \to \mathsf{T}^* \wedge^2 \mathsf{T} M$,

(of double graded bundles over $\wedge^2 TM$ and $\wedge^2 T^*M$).

In local coordinates,

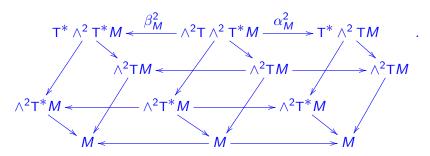
$$\alpha_{M}^{2}(x^{\mu}, p_{\lambda\kappa}, \dot{x}^{\nu\sigma}, y_{\theta\rho}^{\eta}, \dot{p}_{\gamma\delta\epsilon\zeta}) = (x^{\mu}, \dot{x}^{\nu\sigma}, y_{\eta\rho}^{\eta}, p_{\lambda\kappa}).$$

The map α_M^2 can also be obtained as a certain 'dual' of the canonical isomorphism

$$\kappa_M^2 : \mathsf{T} \wedge^2 \mathsf{T} M \to \wedge^2 \mathsf{T} \mathsf{T} M$$
.

The Tulczyjew triple and dynamics

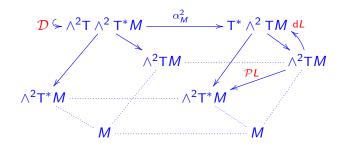
Combining the maps β_M^2 and α_M^2 , we get the following Tulczyjew triple for multivector bundles, consisting of double graded bundle morphisms:



The way of obtaining the implicit phase dynamics D, as a submanifold of $\wedge^2 T \wedge^2 T^* M$, from a Lagrangian $L : \wedge^2 T M \to \mathbb{R}$ or from a Hamiltonian $H : \wedge^2 T^* M \to \mathbb{R}$ is now standard.

The phase dynamics - Lagrangian side

 $\wedge^2 TM$ - (kinematic) configurations, $L: \wedge^2 TM \to \mathbb{R}$ - Lagrangian



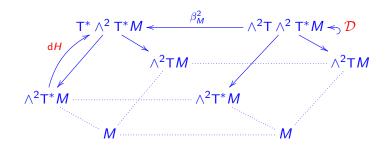
$$\mathcal{D} = (\alpha_M^2)^{-1} (\mathsf{d} L(\wedge^2 \mathsf{T} M)))$$

$$\mathcal{D} = \left\{ (x^{\mu}, p_{\lambda\kappa}, \dot{x}^{\nu\sigma}, y^{\eta}_{\theta\rho}, \dot{p}_{\gamma\delta\epsilon\zeta}) : \ y^{\eta}_{\eta\rho} = \frac{\partial L}{\partial x^{\rho}}, \ p_{\lambda\kappa} = \frac{\partial L}{\partial \dot{x}^{\lambda\kappa}} \right\} .$$

Thus we get Lagrange (phase) equations.

The phase dynamics - Hamiltonian side

$$H: \wedge^2 \mathsf{T}^* M \to \mathbb{R}$$



$$\mathcal{D} = (\beta_M^2)^{-1} (\mathsf{d} H(\wedge^2 \mathsf{T}^* M))$$

$$\mathcal{D} = \left\{ \left(x^{\mu}, p_{\lambda\kappa}, \dot{x}^{\nu\sigma}, y^{\eta}_{\theta\rho}, \dot{p}_{\gamma\delta\epsilon\zeta} \right) : \ \ y^{\eta}_{\eta\rho} = -\frac{\partial H}{\partial x^{\rho}}, \quad \dot{x}^{\nu\sigma} = \frac{\partial H}{\partial p_{\nu\sigma}} \right\} .$$

Thus we get Hamilton equations.

The EL and Hamilton equations

For a surface in the phase space $\wedge^2 T^* M$,

$$(t,s)\mapsto (x^{\mu}(t,s),p_{\kappa\lambda}(s,t)),$$

the Euler-Lagrange equations read

$$\begin{array}{lll} \dot{x}^{\mu\nu} & = & \displaystyle \frac{\partial x^{\mu}}{\partial t} \frac{\partial x^{\nu}}{\partial s} - \frac{\partial x^{\mu}}{\partial s} \frac{\partial x^{\nu}}{\partial t} \,, \\[0.2cm] \displaystyle \frac{\partial L}{\partial x^{\sigma}} & = & \displaystyle \frac{\partial x^{\mu}}{\partial t} \frac{\partial}{\partial s} \left(\frac{\partial L}{\partial \dot{x}^{\mu\sigma}}(t,s) \right) - \frac{\partial x^{\mu}}{\partial s} \frac{\partial}{\partial t} \left(\frac{\partial L}{\partial \dot{x}^{\mu\sigma}}(t,s) \right) \,. \end{array}$$

As for the Hamilton equations, we have

$$\begin{array}{lll} \frac{\partial H}{\partial p_{\mu\nu}} & = & \frac{\partial x^{\mu}}{\partial t} \frac{\partial x^{\nu}}{\partial s} - \frac{\partial x^{\mu}}{\partial s} \frac{\partial x^{\nu}}{\partial t} \,, \\ -\frac{\partial H}{\partial x^{\sigma}} & = & \frac{\partial x^{\mu}}{\partial t} \frac{\partial p_{\mu\sigma}}{\partial s} - \frac{\partial x^{\mu}}{\partial s} \frac{\partial p_{\mu\sigma}}{\partial t} \,. \end{array}$$

An example

In the dynamics of strings, the manifold of infinitesimal configurations is $\wedge^2 TM$, where M is the space time with the Lorentz metric g. This metric induces a scalar product h in fibers of $\wedge^2 TM$: for

$$w = \frac{1}{2} \dot{x}^{\mu\nu} \frac{\partial}{\partial x^{\mu}} \wedge \frac{\partial}{\partial x^{\nu}}, \quad u = \frac{1}{2} \dot{x}'^{\mu\nu} \frac{\partial}{\partial x^{\mu}} \wedge \frac{\partial}{\partial x^{\nu}}$$

we have

$$(u|w) = h_{\mu\nu\kappa\lambda}\dot{x}^{\mu\nu}\dot{x}^{\prime\kappa\lambda},$$

where

$$h_{\mu\nu\kappa\lambda} = g_{\mu\kappa}g_{\nu\lambda} - g_{\mu\lambda}g_{\nu\kappa}$$
.

The Lagrangian is a function of the volume with respect to this metric, the so called Nambu-Goto Lagrangian,

$$L(w) = \sqrt{(w|w)} = \sqrt{h_{\mu\nu\kappa\lambda}\dot{x}^{\mu\nu}\dot{x}^{\kappa\lambda}},$$

which is defined on the open submanifold of positive bivectors.

An example

The dynamics $\mathcal{D} \subset \wedge^2 \mathsf{T} \wedge^2 \mathsf{T}^* M$ is the inverse image by α_M^2 of the image $\mathsf{d} L(\wedge^2 \mathsf{T} M)$ and it is described by the Lagrange (phase) equations

$$\begin{array}{ll} y^{\alpha}_{\alpha\nu} &= \frac{1}{2\rho} \frac{\partial h_{\mu\kappa\lambda\sigma}}{\partial x^{\nu}} \dot{x}^{\mu\kappa} \dot{x}^{\lambda\sigma}, \\ p_{\mu\nu} &= \frac{1}{\rho} h_{\mu\nu\lambda\kappa} \dot{x}^{\lambda\kappa}, \end{array}$$

where

$$\rho = \sqrt{h_{\mu\nu\lambda\kappa}\dot{x}^{\mu\nu}\dot{x}^{\lambda\kappa}}.$$

The dynamics \mathcal{D} is also the inverse image by β_M^2 of the lagrangian submanifold in $\mathsf{T}^* \wedge^2 \mathsf{T}^* M$, generated by the Morse family

$$H : \wedge^{2} T^{*}M \times \mathbb{R}_{+} \to \mathbb{R},$$

$$: (p, r) \mapsto r(\sqrt{(p|p)} - 1).$$

In the case of minimal surface, i.e. the Plateau problem, we replace the Lorentz metric with a positively defined one.

Plateau problem

In particular, if $M=\mathbb{R}^3=\{(x^1=x,x^2=y,x^3=z)\}$ with the Euclidean metric, the Lagrangian reads

$$L(x^{\mu}, \dot{x}^{\kappa\lambda}) = \sqrt{\sum_{\kappa,\lambda} (\dot{x}^{\kappa\lambda})^2}.$$

The Euler-Lagrange equation for surfaces, being graphs $(x,y)\mapsto (x,y,z(x,y))$, provides the well-known equation for minimal surfaces, found already by Lagrange :

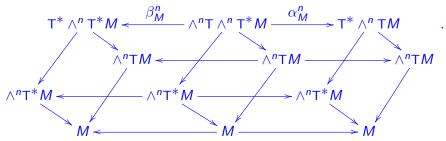
$$\frac{\partial}{\partial x} \left(\frac{z_x}{\sqrt{1 + z_x^2 + z_y^2}} \right) + \frac{\partial}{\partial y} \left(\frac{z_y}{\sqrt{1 + z_x^2 + z_y^2}} \right) = 0.$$

In another form:

$$(1+z_x^2)z_{yy}-2z_xz_yz_{xy}+(1+z_y^2)z_{xx}=0.$$

A generalization

We have a straightforward generalization for all integer $n \ge 1$ replacing 2:



The map β_M^n comes from the canonical multisymplectic (n+1)-form ω_M^n on $\wedge^n T^* M$, being the differential of the canonical Liouville n-form θ_M^n :

$$\beta_M^n$$
 : $\wedge^n \mathsf{T} \wedge^n \mathsf{T}^* M \to \mathsf{T}^* \wedge^n \mathsf{T}^* M$
: $u \mapsto \iota_u \omega_M^n$.

The map α_M^n is just the composition of β_M^n with the canonical isomorphism of double vector bundles $T^* \wedge^n T^*M$ and $T^* \wedge^n TM$.