

The Calculus of Variations

- A **functional** maps a function to a value, e.g.

$$G[y] = \int_a^b F(y, y', x) dx$$
- The calculus of variations can be used to extremize functionals.
- The **variation** of G is defined to be:

$$\delta G = G[y+\delta y] - G[y] = \int_a^b \delta y \left(\frac{\delta G}{\delta y} \right) dx$$
definition of functional derivative

$$= \int_a^b \left[\frac{\partial F}{\partial y} \delta y + \frac{\partial F}{\partial y'} (\delta y)' \right] dx$$
to first order
integrate by parts

$$= \left[\frac{\partial F}{\partial y'} \delta y \right]_a^b + \int_a^b \delta y \left[\frac{\partial F}{\partial y} - \frac{d}{dx} \left(\frac{\partial F}{\partial y'} \right) \right] dx$$

Fixed endpoints $\therefore \delta y(a) = \delta y(b) = 0$

- The functional is **stationary** when $\delta G = 0$, resulting in the **Euler-Lagrange equation**

$$\Rightarrow \frac{\partial F}{\partial y} - \frac{d}{dx} \left(\frac{\partial F}{\partial y'} \right) = 0$$

- \hookrightarrow in the special case where F has no x -dependence,

$$\frac{\partial F}{\partial x} = \frac{\partial F}{\partial y} \frac{dy}{dx} + \frac{\partial F}{\partial y'} \frac{dy'}{dx} + \frac{\partial F}{\partial x} = \frac{\partial F}{\partial x} + y' \frac{\partial F}{\partial y} + y'' \frac{\partial F}{\partial y'}$$
- \hookrightarrow sub in EL to give $\frac{dF}{dx} = \frac{\partial F}{\partial x} + \frac{d}{dx} \left(y' \frac{\partial F}{\partial y'} \right)$
- \hookrightarrow so when $\frac{\partial F}{\partial x} = 0$:

$$\boxed{F - y' \frac{\partial F}{\partial y'} = \text{const}} \quad \text{Beltrami identity}$$

Fermat's principle

- Fermat's principle states that light chooses a path of stationary time, or equivalently, stationary optical path length:

$$P = \int_a^b \mu(x) dl$$
refractive index
- For general 2D motion $P(y, z) = \int_{z_0}^{z_1} \mu(y, z) \sqrt{1 + y'^2 + z'^2} dz$
 \hookrightarrow apply EL for both $y(z)$ and $z(z)$.
- For sound waves, we need an expression for the acoustic path length.

Hamilton's principle

- Lagrangian mechanics examines the motion of a point in configuration space, described by generalized coordinates $\{q_i\}$
- The **action** S of a path is a functional of the Lagrangian $L = T - V$:

$$S = \int_{t_0}^{t_1} L(\{q_i\}, \{\dot{q}_i\}, \dots; t) dt$$

- Hamilton's principle states that the path in configuration space extremizes S ("least action")

$$\Rightarrow \frac{\partial L}{\partial q_i} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) = 0 \quad i=1, \dots, N$$

- \hookrightarrow if L does not explicitly depend on time,

$$L - \sum_i \dot{q}_i \frac{\partial L}{\partial \dot{q}_i} = \text{const}$$

Calculus Of Variations With Applications

LL Leslie

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