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 extremise functionals.
- The *variation* of G is defined to be:

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

$$= \int_a^b \left[\frac{\partial f}{\partial y}\delta y + \frac{\partial f}{\partial y'}(\delta y)'\right] dx \quad \text{to first order}$$

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

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

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

↳ in the special case where f has no x-dependence,

$$\frac{df}{dx} = \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} + \frac{\partial f}{\partial x} = \frac{\partial f}{\partial x} + y'\frac{\partial f}{\partial y} + y''\frac{\partial f}{\partial y'}$$

↳ sub in EL to give $\frac{df}{dx} = \frac{\partial f}{\partial x} + \frac{d}{dx}\left(y'\frac{\partial f}{\partial y'}\right)$

↳ 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:

$$P = \int_a^b \mu(\vec{r})\, dl \quad \text{← refractive index}$$

- For general 2D motion $P(y, z) = \int_{x_0}^{x_1} \mu(y, z)\sqrt{1 + y'^2 + z'^2}\, dx$ is apply EL for both $y(x)$ and $z(x)$.
- 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 *generalised coordinates* $\{q_i\}$
- The action S of a path is a functional of the Lagrangian $L = T - V$:

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

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

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

↳ if L does not explicitly depend on time,

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

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Stefan Hildebrandt,Hermann Karcher

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developments Klein paved the way for women to work in the field of mathematics He was instrumental in reforming mathematical education and he endorsed an understanding of mathematics that affirmed its cultural importance as well as its fundamental significance to scientific and technological progress   Contributions to the Calculus of Variations ,1937

Contributions to the Calculus of Variations, 1930- Chicago (Ill.). University. Dept. of Mathematics,1965

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