PHY 711 Classical Mechanics and Mathematical Methods
10-10:50 AM MWF Olin 103

Plan for Lecture 6:

Start reading Chapter 3 –

First focusing on the "calculus of variation"

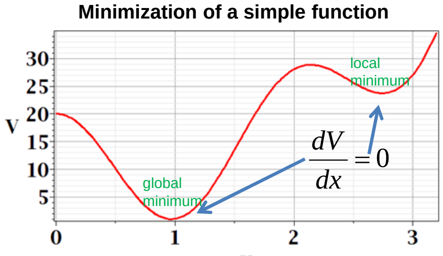
Course schedule

(Preliminary schedule -- subject to frequent adjustment.)

	Date	F&W Reading	Topic	Assignment
1	Wed, 8/29/2012	Chap. 1	Review of basic principles;Scattering theory	#1
2	Fri, 8/31/2012	Chap. 1	Scattering theory continued	#2
3	Mon, 9/03/2012	Chap. 1	Scattering theory continued	#3
4	Wed, 9/05/2012	Chap. 1 & 2	Scattering theory/Accelerated coordinate frame	#4
5	Fri, 9/07/2012	Chap. 2	Accelerated coordinate frame	#5
6	Mon, 9/10/2012	Chap. 3	Calculus of Variation	#6
7	Wed, 9/12/2012	Chap. 3	Calculus of Variation continued	

In Chapter 3, the notion of Lagrangian dynamics is developed; reformulating Newton's laws in terms of minimization of related functions. In preparation, we need to develop a mathematical tool known as "the calculus of variation".

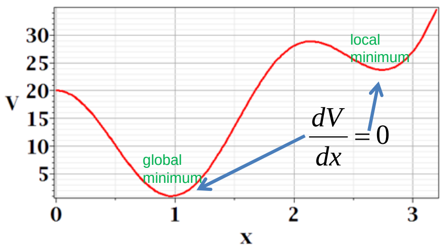
Minimization of a simple function



Minimization of a simple function

Given a function $V(x)$, find the value(s) of x for which $V(x)$ is minimized (or maximized).

Necessary condition: $\frac{dV}{dx} = 0$



Functional minimization

Consider a family of functions $y(x)$, with the end points

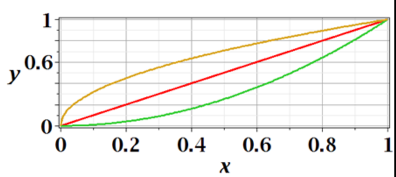
$y(x_i) = y_i$ and $y(x_f) = y_f$ and a function $L\left(\left\{y(x), \frac{dy}{dx}\right\}, x\right)$.

Find the function $y(x)$ which extremizes $L\left(\left\{y(x), \frac{dy}{dx}\right\}, x\right)$.

Necessary condition: $\delta L = 0$

Example:

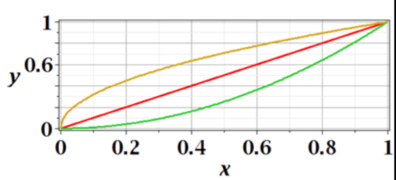
$$L = \int_{(0,0)}^{1,1} \sqrt{(dx)^2 + (dy)^2}$$



Example:

$$L = \int_{(0,0)}^{1,1} \sqrt{(dx)^2 + (dy)^2}$$

$$= \int_0^1 \sqrt{1 + \left(\frac{dy}{dx}\right)^2}\, dx$$



Sample functions:

$y_1(x) = \sqrt{x}$ $\qquad L = \int_0^1 \sqrt{1 + \frac{1}{4x}}\, dx = 1.4789$

$y_2(x) = x$ $\qquad L = \int_0^1 \sqrt{1+1}\, dx = \sqrt{2} = 1.4142$

$y_2(x) = x^2$ $\qquad L = \int_0^1 \sqrt{1 + 4x^2}\, dx = 1.4789$

Calculus of variation example for a pure integral functions

Find the function $y(x)$ which extremizes $L\left(\left\{y(x),\frac{dy}{dx}\right\},x\right)$

where $L\left(\left\{y(x),\frac{dy}{dx}\right\},x\right) \equiv \int_{x_i}^{x_f} f\left(\left\{y(x),\frac{dy}{dx}\right\},x\right)dx.$

Necessary condition: $\delta L = 0$

At any x, let $y(x) \rightarrow y(x) + \delta y(x)$

$$\frac{dy(x)}{dx} \rightarrow \frac{dy(x)}{dx} + \delta\frac{dy(x)}{dx}$$

Formally:

$$\delta L = \int_{x_i}^{x_f}\left[\left(\frac{\partial f}{\partial y}\right)_{x,\frac{dy}{dx}}\delta y + \left[\left(\frac{\partial f}{\partial(dy/dx)}\right)_{x,y}\delta\left(\frac{dy}{dx}\right)\right]\right]dx.$$

After some derivations, we find

$$\delta L = \int_{x_i}^{x_f}\left[\left(\frac{\partial f}{\partial y}\right)_{x,\frac{dy}{dx}}\delta y + \left[\left(\frac{\partial f}{\partial(dy/dx)}\right)_{x,y}\delta\left(\frac{dy}{dx}\right)\right]\right]dx$$

$$= \int_{x_i}^{x_f}\left[\left(\frac{\partial f}{\partial y}\right)_{x,\frac{dy}{dx}} - \frac{d}{dx}\left[\left(\frac{\partial f}{\partial(dy/dx)}\right)_{x,y}\right]\right]\delta y dx = 0 \quad \text{for all } x_i \le x \le x_f$$

$$\Rightarrow \left(\frac{\partial f}{\partial y}\right)_{x,\frac{dy}{dx}} - \frac{d}{dx}\left[\left(\frac{\partial f}{\partial(dy/dx)}\right)_{x,y}\right] = 0 \quad \text{for all } x_i \le x \le x_f$$

Example:

$$L = \int_0^1 \sqrt{1+\left(\frac{dy}{dx}\right)^2}\,dx \quad \Rightarrow f\left(\left\{y(x),\frac{dy}{dx}\right\},x\right) = \sqrt{1+\left(\frac{dy}{dx}\right)^2}$$

$$\left(\frac{\partial f}{\partial y}\right)_{x,\frac{dy}{dx}} - \frac{d}{dx}\left[\left(\frac{\partial f}{\partial(dy/dx)}\right)_{x,y}\right] = 0$$

$$\Rightarrow -\frac{d}{dx}\left(\frac{dy/dx}{\sqrt{1+(dy/dx)^2}}\right) = 0$$

Solution:

$$\left(\frac{dy/dx}{\sqrt{1+(dy/dx)^2}}\right) = K \qquad \frac{dy}{dx} = K' \equiv \frac{K}{\sqrt{1-K^2}}$$

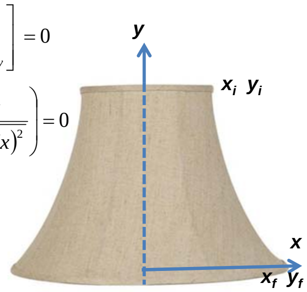
$$\Rightarrow y(x) = x$$

Example:

$$A = 2\pi \int_{x_i}^{x_f} x\sqrt{1+\left(\frac{dy}{dx}\right)^2}\,dx \quad \Rightarrow f\left(\left\{y(x),\frac{dy}{dx}\right\},x\right) = x\sqrt{1+\left(\frac{dy}{dx}\right)^2}$$

$$\left(\frac{\partial f}{\partial y}\right)_{x,\frac{dy}{dx}} - \frac{d}{dx}\left[\left(\frac{\partial f}{\partial(dy/dx)}\right)_{x,y}\right] = 0$$

$$\Rightarrow -\frac{d}{dx}\left(\frac{x\,dy/dx}{\sqrt{1+(dy/dx)^2}}\right) = 0$$



$$-\frac{d}{dx}\left(\frac{x\,dy/dx}{\sqrt{1+(dy/dx)^2}}\right) = 0$$

$$\frac{x\,dy/dx}{\sqrt{1+(dy/dx)^2}} = K_1$$

$$\frac{dy}{dx} = -\frac{1}{\sqrt{\left(\frac{x}{K_1}\right)^2 - 1}}$$

$$\Rightarrow y(x) = K_2 - K_1 \ln\left(x + \sqrt{x^2 - K_1^{\,2}}\right)$$

Review: for $f\left(\left\{y(x),\frac{dy}{dx}\right\},x\right)$,

a necessary condition to extremize $\int_{x_i}^{x_f} f\left(\left\{y(x),\frac{dy}{dx}\right\},x\right)dx$:

$$\left(\frac{\partial f}{\partial y}\right)_{x,\frac{dy}{dx}} - \frac{d}{dx}\left[\left(\frac{\partial f}{\partial(dy/dx)}\right)_{x,y}\right] = 0$$

Note that for $f\left(\left\{y(x),\frac{dy}{dx}\right\},x\right)$,

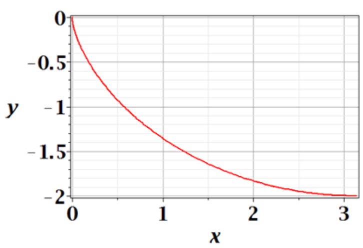
$$\frac{df}{dx} = \left(\frac{\partial f}{\partial y}\right)\frac{dy}{dx} + \left(\frac{\partial f}{\partial(dy/dx)}\right)\frac{d}{dx}\frac{dy}{dx} + \left(\frac{\partial f}{\partial x}\right)$$

$$= \left(\frac{d}{dx}\left(\frac{\partial f}{\partial(dy/dx)}\right)\right)\frac{dy}{dx} + \left(\frac{\partial f}{\partial(dy/dx)}\right)\frac{d}{dx}\frac{dy}{dx} + \left(\frac{\partial f}{\partial x}\right)$$

$$\Rightarrow \frac{d}{dx}\left(f - \frac{\partial f}{\partial(dy/dx)}\frac{dy}{dx}\right) = \left(\frac{\partial f}{\partial x}\right)$$

Brachistochrone problem: (solved by Newton in 1696)

http://mathworld.wolfram.com/BrachistochroneProblem.html



A particle of weight *mg* travels frictionlessly down a path of shape *y(x).* What is the shape of the path *y(x)* that minimizes the travel time from *y(0)=0* to *y(*π*)=-2* ?

$$T=\int_{x_i,y_i}^{x_f,y_f}\frac{ds}{v}=\int_{x_i}^{x_f}\frac{\sqrt{1+\left(\frac{dy}{dx}\right)^2}}{\sqrt{2gy}}dx \quad \text{because} \quad \tfrac{1}{2}mv^2=mgy$$

$$f\left(\left\{y(x),\frac{dy}{dx}\right\},x\right)=\sqrt{\frac{1+\left(\frac{dy}{dx}\right)^2}{y}}$$

$$\frac{d}{dx}\left(f-\frac{\partial f}{\partial(dy/dx)}\frac{dy}{dx}\right)=0$$

$$\frac{d}{dx}\left(\frac{1}{\sqrt{y\left(1+\left(\frac{dy}{dx}\right)^2\right)}}\right)=0$$