

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

**Plan for Lecture 6:**  
**Continue reading Chapter 3**  
**Further development of the  
"calculus of variation"**

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**PHY 711 Classical Mechanics and Mathematical Methods**

MWF 10 AM-10:50 PM OPL 103 <http://www.wfu.edu/~natalie/f13phy711/>

Instructor: [Natalie Holzwarth](mailto:natalie@wfu.edu) Phone:758-5510 Office:300 OPL e-mail:[natalie@wfu.edu](mailto:natalie@wfu.edu)

**Course schedule**  
(Preliminary schedule -- subject to frequent adjustment.)

Date	F&W Reading	Topic	Assignment
1 Wed, 8/28/2013	Chap. 1	Review of basic principles; Scattering theory	<a href="#">#1</a>
2 Fri, 8/30/2013	Chap. 1	Scattering theory continued	<a href="#">#2</a>
3 Mon, 9/02/2013	Chap. 1	Scattering theory continued	<a href="#">#3</a>
4 Wed, 9/04/2013	Chap. 2	Accelerated Coordinate Systems	<a href="#">#4</a>
5 Fri, 9/06/2013	Chap. 3	Calculus of variations	<a href="#">#5</a>
6 Mon, 9/09/2013	Chap. 3	Calculus of variations -- continued	

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**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  $y(\pi)=-2$ ?

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

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

Alternative relationships for extremization :

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

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

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

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

$$\Rightarrow \frac{d}{dx}\left(\frac{1}{\sqrt{-y\left(1 + \left(\frac{dy}{dx}\right)^2\right)}}\right) = 0 \quad -y\left(1 + \left(\frac{dy}{dx}\right)^2\right) = K \equiv 2a$$

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$$-y\left(1 + \left(\frac{dy}{dx}\right)^2\right) = K \equiv 2a \quad \text{Let } y = -2a \sin^2 \frac{\theta}{2} = a(\cos \theta - 1)$$

$$\frac{dy}{dx} = -\frac{\sqrt{2a}}{\sqrt{-y}} \quad -\frac{dy}{\sqrt{-y}} = \frac{2a \sin \frac{\theta}{2} \cos \frac{\theta}{2} d\theta}{\sqrt{2a \sin^2 \frac{\theta}{2} - 1}} = dx$$

$$-\frac{dy}{\sqrt{\frac{2a}{-y} - 1}} = dx \quad x = \int_0^\theta a(1 - \cos \theta') d\theta' = a(\theta - \sin \theta)$$

Parametric equations for Brachistochrone:

$$x = a(\theta - \sin \theta)$$

$$y = a(\cos \theta - 1)$$

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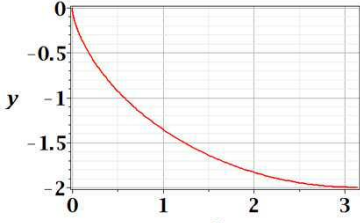
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**Brachistochrone problem -- summary**



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

Check:

$$\frac{dy}{dx} = \frac{dy/d\theta}{dx/d\theta} = \frac{-a \sin \theta}{a(1 - \cos \theta)}$$

$$= -\frac{\cos \frac{\theta}{2}}{\sin \frac{\theta}{2}}$$

$$-\sqrt{\frac{2a}{-y} - 1} = -\sqrt{\frac{y+2a}{-y}}$$

$$= -\sqrt{\frac{(\cos \theta + 1)}{-\cos \theta + 1}}$$

$$= -\frac{\cos \frac{\theta}{2}}{\sin \frac{\theta}{2}}$$

Parametric equations;  $0 \leq \theta \leq \pi$

$x = a(\theta - \sin \theta)$

$y = a(\cos \theta - 1)$

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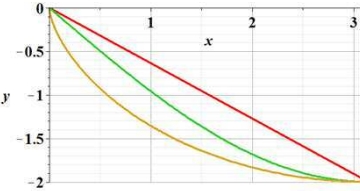
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**Brachistochrone problem -- summary**



Check:  $y_1(x) = -\frac{2}{\pi}x$

$$T_1 \sqrt{2g} = \left( \sqrt{1 + \left( \frac{x}{\pi} \right)^2} \right) \sqrt{2a\pi}$$

$$= 1.185 \sqrt{2a\pi}$$

Check: For optimal  $y(x)$ :

$$T \sqrt{2g} = \int_0^x \sqrt{1 + \left( \frac{dy}{dx} \right)^2} dx = \sqrt{2a\pi}$$

Check:  $y_2(x) = -2a \sin \left( \frac{x}{2a} \right)$

$$T_2 \sqrt{2g} = \left( \sqrt{1 + \left( \frac{x}{2a} \right)^2} \right) \sqrt{2a\pi}$$

$$= 2.378 \sqrt{2a\pi}$$

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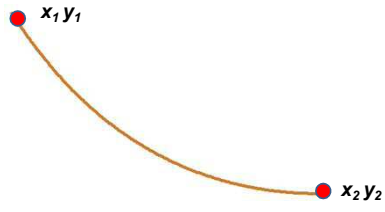
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Shape of a rope of length  $L$  and mass density  $\rho$  hanging between two points



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Potential energy of hanging rope :

$$E = \rho g \int_{x_1}^{x_2} y \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$$

Length of rope :

$$L = \int_{x_1}^{x_2} \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$$

Define a composite function to minimize :

$$W \equiv E + \lambda L$$

↖ **Lagrange multiplier**

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$$W = \int_{x_1}^{x_2} (\rho g y + \lambda) \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$$

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

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

$$\Rightarrow (\rho g y + \lambda) \left( \sqrt{1 + \left(\frac{dy}{dx}\right)^2} - \frac{\left(\frac{dy}{dx}\right)^2}{\sqrt{1 + \left(\frac{dy}{dx}\right)^2}} \right) = K$$

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$$(\rho g y + \lambda) \left( \sqrt{1 + \left(\frac{dy}{dx}\right)^2} - \frac{\left(\frac{dy}{dx}\right)^2}{\sqrt{1 + \left(\frac{dy}{dx}\right)^2}} \right) = K$$

$$(\rho g y + \lambda) \left( \frac{1}{\sqrt{1 + \left(\frac{dy}{dx}\right)^2}} \right) = K$$

$$y(x) = -\frac{1}{\rho g} \left( \lambda + K \cosh\left(\frac{x-a}{K/\rho g}\right) \right)$$

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$$y(x) = -\frac{1}{\rho g} \left( \lambda + K \cosh \left( \frac{x-a}{K/\rho g} \right) \right)$$

Integration constants :  $K, a, \lambda$

Constraints :  $y(x_1) = y_1$

$y(x_2) = y_2$

$$\int_{x_1}^{x_2} \sqrt{1 + \left( \frac{dy}{dx} \right)^2} dx = L$$

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### Summary of results

For the class of problems where we need to perform an extremization on an integral form :

$$I = \int_{x_i}^{x_f} f \left( y(x), \frac{dy}{dx}, x \right) dx \quad \delta I = 0$$

A necessary condition is the Euler - Lagrange equations :

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

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

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### Application to particle dynamics

$x \rightarrow t$  (time)

$y \rightarrow q$  (generalized coordinate)

$f \rightarrow L$  (Lagrangian)

$I \rightarrow A$  (action)

Denote :  $\dot{q} \equiv \frac{dq}{dt}$

$$A = \int_{t_1}^{t_2} L(\{q, \dot{q}\}; t) dt$$

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