

Now,  $\rho(\pm c) = a$  implies both that  $C = 0$  and that  $a - A^2 = \frac{c^2}{4A^2}$ . Thus, writing  $A^2$  as  $k$ ,

$$4k^2 - 4ka + c^2 = 0 \quad \Rightarrow \quad k = \frac{1}{2}[a \pm (a^2 - c^2)^{1/2}].$$

The two stationary functions are therefore

$$\rho = \frac{z^2}{4k} + k,$$

with  $k$  as given above. A simple sketch shows that the positive sign in  $k$  corresponds to a smaller value of the integral.

**22.3** *The refractive index  $n$  of a medium is a function only of the distance  $r$  from a fixed point  $O$ . Prove that the equation of a light ray, assumed to lie in a plane through  $O$ , travelling in the medium satisfies (in plane polar coordinates)*

$$\frac{1}{r^2} \left( \frac{dr}{d\phi} \right)^2 = \frac{r^2 n^2(r)}{a^2 n^2(a)} - 1,$$

where  $a$  is the distance of the ray from  $O$  at the point at which  $dr/d\phi = 0$ .

If  $n = [1 + (\alpha^2/r^2)]^{1/2}$  and the ray starts and ends far from  $O$ , find its deviation (the angle through which the ray is turned), if its minimum distance from  $O$  is  $a$ .

An element of path length is  $ds = [(dr)^2 + (r d\phi)^2]^{1/2}$  and the time taken for the light to traverse it is  $n(r)ds/c$ , where  $c$  is the speed of light *in vacuo*. Fermat's principle then implies that the light follows the curve that minimises

$$T = \int \frac{n(r) ds}{c} = \int \frac{n(r'^2 + r^2)^{1/2}}{c} d\phi,$$

where  $r' = dr/d\phi$ . Since the integrand does not contain  $\phi$  explicitly, the E-L equation integrates to (see exercise 22.1)

$$\begin{aligned} n(r'^2 + r^2)^{1/2} - r' \frac{nr'}{(r'^2 + r^2)^{1/2}} &= A, \\ \frac{nr^2}{(r'^2 + r^2)^{1/2}} &= A. \end{aligned}$$

Since  $r' = 0$  when  $r = a$ ,  $A = n(a)a^2/a$ , and the equation is as follows:

$$\begin{aligned} a^2 n^2(a)(r'^2 + r^2) &= n^2(r)r^4, \\ r'^2 &= \frac{n^2(r)r^4}{n^2(a)a^2} - r^2, \\ \Rightarrow \frac{1}{r^2} \left( \frac{dr}{d\phi} \right)^2 &= \frac{n^2(r)r^2}{n^2(a)a^2} - 1. \end{aligned}$$

# Calculus Of Variations

**Mariano Giaquinta, Stefan Hildebrandt**



## Calculus Of Variations:

**Calculus of Variations I** Mariano Giaquinta, Stefan Hildebrandt, 2004-06-23 This two volume treatise is a standard reference in the field It pays special attention to the historical aspects and the origins partly in applied problems such as those of geometric optics of parts of the theory It contains an introduction to each chapter section and subsection and an overview of the relevant literature in the footnotes and bibliography It also includes an index of the examples used throughout the book

**Calculus of Variations** I. M. Gelfand, S. V. Fomin, 2012-04-26 Fresh lively text serves as a modern introduction to the subject with applications to the mechanics of systems with a finite number of degrees of freedom Ideal for math and physics students

**The Calculus of Variations** N.I. Akhiezer, 1988-01-01 An authoritative text on the calculus of variations for first year graduate students From a study of the simplest problem it goes on to cover Lagrangian derivatives Jacobi's condition and field theory Devotes considerable attention to direct methods and the Sturm Liouville problem in a finite interval Contains numerous interesting and challenging exercises plus five appendices on important results generalizations and applications of the material

*Lectures on the Calculus of Variations and Optimal Control Theory* Laurence Chisholm Young, 2000 This book is divided into two parts The first addresses the simpler variational problems in parametric and nonparametric form The second covers extensions to optimal control theory The author opens with the study of three classical problems whose solutions led to the theory of calculus of variations They are the problem of geodesics the brachistochrone and the minimal surface of revolution He gives a detailed discussion of the Hamilton Jacobi theory both in the parametric and nonparametric forms This leads to the development of sufficiency theories describing properties of minimizing extremal arcs Next the author addresses existence theorems He first develops Hilbert's basic existence theorem for parametric problems and studies some of its consequences Finally he develops the theory of generalized curves and automatic existence theorems In the second part of the book the author discusses optimal control problems He notes that originally these problems were formulated as problems of Lagrange and Mayer in terms of differential constraints In the control formulation these constraints are expressed in a more convenient form in terms of control functions After pointing out the new phenomenon that may arise namely the lack of controllability the author develops the maximum principle and illustrates this principle by standard examples that show the switching phenomena that may occur He extends the theory of geodesic coverings to optimal control problems Finally he extends the problem to generalized optimal control problems and obtains the corresponding existence theorems

**The Inverse Problem of the Calculus of Variations for Ordinary Differential Equations** Ian Anderson, Gerard Thompson, 1992 This monograph explores various aspects of the inverse problem of the calculus of variations for systems of ordinary differential equations The main problem centres on determining the existence and degree of generality of Lagrangians whose system of Euler Lagrange equations coincides with a given system of ordinary differential equations The authors rederive the basic necessary and sufficient conditions of Douglas for

second order equations and extend them to equations of higher order using methods of the variational bicomplex of Tulczyjew Vinogradov and Tsujishita The authors present an algorithm based upon exterior differential systems techniques for solving the inverse problem for second order equations a number of new examples illustrate the effectiveness of this approach

A History of the Calculus of Variations from the 17th through the 19th Century H. H. Goldstine, 2012-12-06 The calculus of variations is a subject whose beginning can be precisely dated It might be said to begin at the moment that Euler coined the name calculus of variations but this is of course not the true moment of inception of the subject It would not have been unreasonable if I had gone back to the set of isoperimetric problems considered by Greek mathematicians such as Zenodorus c 200 B C and preserved by Pappus c 300 A D I have not done this since these problems were solved by geometric means Instead I have arbitrarily chosen to begin with Fermat's elegant principle of least time He used this principle in 1662 to show how a light ray was refracted at the interface between two optical media of different densities This analysis of Fermat seems to me especially appropriate as a starting point He used the methods of the calculus to minimize the time of passage of a light ray through the two media and his method was adapted by John Bernoulli to solve the brachistochrone problem There have been several other histories of the subject but they are now hopelessly archaic One by Robert Woodhouse appeared in 1810 and another by Isaac Todhunter in 1861

**Calculus of Variations** C. R. MacCluer, 2012 First truly up to date treatment offers a simple introduction to optimal control linear quadratic control design and more Broad perspective features numerous exercises hints outlines and appendixes including a practical discussion of MATLAB 2005 edition

**A First Course in the Calculus of Variations** Mark Kot, 2014-10-06 This book is intended for a first course in the calculus of variations at the senior or beginning graduate level The reader will learn methods for finding functions that maximize or minimize integrals The text lays out important necessary and sufficient conditions for extrema in historical order and it illustrates these conditions with numerous worked out examples from mechanics optics geometry and other fields The exposition starts with simple integrals containing a single independent variable a single dependent variable and a single derivative subject to weak variations but steadily moves on to more advanced topics including multivariate problems constrained extrema homogeneous problems problems with variable endpoints broken extremals strong variations and sufficiency conditions Numerous line drawings clarify the mathematics Each chapter ends with recommended readings that introduce the student to the relevant scientific literature and with exercises that consolidate understanding

*Contributions to Modern Calculus of Variations* Lamberto Cesari, 1987

Calculus of Variations Hansjörg Kielhöfer, 2018-01-25 This clear and concise textbook provides a rigorous introduction to the calculus of variations depending on functions of one variable and their first derivatives It is based on a translation of a German edition of the book *Variationsrechnung* Vieweg Teubner Verlag 2010 translated and updated by the author himself Topics include the Euler Lagrange equation for one dimensional variational problems with and without constraints as well as an introduction to the

direct methods The book targets students who have a solid background in calculus and linear algebra not necessarily in functional analysis Some advanced mathematical tools possibly not familiar to the reader are given along with proofs in the appendix Numerous figures advanced problems and proofs examples and exercises with solutions accompany the book making it suitable for self study The book will be particularly useful for beginning graduate students from the physical engineering and mathematical sciences with a rigorous theoretical background

**Calculus of Variations and Optimal Control Theory** Daniel Liberzon, 2011-12-19 This textbook offers a concise yet rigorous introduction to calculus of variations and optimal control theory and is a self contained resource for graduate students in engineering applied mathematics and related subjects Designed specifically for a one semester course the book begins with calculus of variations preparing the ground for optimal control It then gives a complete proof of the maximum principle and covers key topics such as the Hamilton Jacobi Bellman theory of dynamic programming and linear quadratic optimal control Calculus of Variations and Optimal Control Theory also traces the historical development of the subject and features numerous exercises notes and references at the end of each chapter and suggestions for further study Offers a concise yet rigorous introduction Requires limited background in control theory or advanced mathematics Provides a complete proof of the maximum principle Uses consistent notation in the exposition of classical and modern topics Traces the historical development of the subject Solutions manual available only to teachers Leading universities that have adopted this book include University of Illinois at Urbana Champaign ECE 553 Optimum Control Systems Georgia Institute of Technology ECE 6553 Optimal Control and Optimization University of Pennsylvania ESE 680 Optimal Control Theory University of Notre Dame EE 60565 Optimal Control

*Introduction to the Calculus of Variations* U. Brechteken-Mandersch, 1991-06-01 This text provides a clear concise introduction to the calculus of variations The introductory chapter provides a general sense of the subject through a discussion of several classical and contemporary examples of the subject's use

**An Engineering Approach to the Calculus of Variations** Placido Cicala, 1957

**The Calculus of Variations in the Large** Marston Morse, 1934-12-31 Morse theory is a study of deep connections between analysis and topology In its classical form it provides a relationship between the critical points of certain smooth functions on a manifold and the topology of the manifold It has been used by geometers topologists physicists and others as a remarkably effective tool to study manifolds In the 1980s and 1990s Morse theory was extended to infinite dimensions with great success This book is Morse's own exposition of his ideas It has been called one of the most important and influential mathematical works of the twentieth century Calculus of Variations in the Large is certainly one of the essential references on Morse theory

**Selected Chapters in the Calculus of Variations** Jürgen Moser, 2003-05-23 0 1 Introduction These lecture notes describe a new development in the calculus of variations which is called Aubry Mather Theory The starting point for the theoretical physicist Aubry was a model for the description of the motion of electrons in a two dimensional crystal Aubry investigated a related discrete variational problem and the

corresponding minimal solutions On the other hand Mather started with a specific class of area preserving annulus mappings the so called monotone twist maps These maps appear in mechanics as Poincare maps Such maps were studied by Birkhoff during the 1920s in several papers In 1982 Mather succeeded to make essential progress in this field and to prove the existence of a class of closed invariant subsets which are now called Mather sets His existence theorem is based again on a variational principle Although these two investigations have different motivations they are closely related and have the same mathematical foundation We will not follow those approaches but will make a connection to classical results of Jacobi Legendre Weierstrass and others from the 19th century Therefore in Chapter I we will put together the results of the classical theory which are the most important for us The notion of extremal fields will be most relevant In Chapter II we will investigate variational problems on the 2 dimensional torus We will look at the corresponding global minimals as well as at the relation between minimals and extremal fields In this way we will be led to Mather sets

*The Calculus of Variations and Optimal Control* George Leitmann, 2013-06-29 When the Tyrian princess Dido landed on the North African shore of the Mediterranean sea she was welcomed by a local chieftain He offered her all the land that she could enclose between the shoreline and a rope of knotted cowhide While the legend does not tell us we may assume that Princess Dido arrived at the correct solution by stretching the rope into the shape of a circular arc and thereby maximized the area of the land upon which she was to found Carthage This story of the founding of Carthage is apocryphal Nonetheless it is probably the first account of a problem of the kind that inspired an entire mathematical discipline the calculus of variations and its extensions such as the theory of optimal control This book is intended to present an introductory treatment of the calculus of variations in Part I and of optimal control theory in Part II The discussion in Part I is restricted to the simplest problem of the calculus of variations The topic is entirely classical all of the basic theory had been developed before the turn of the century Consequently the material comes from many sources however those most useful to me have been the books of Oskar Bolza and of George M Ewing Part II is devoted to the elementary aspects of the modern extension of the calculus of variations the theory of optimal control of dynamical systems

*A Treatise on Isoperimetric Problems* Robert Woodhouse, 1810

**Applied Calculus of Variations for Engineers** Louis Komzsik, 2008-10-27 The subject of calculus of variations is to find optimal solutions to engineering problems where the optimum may be a certain quantity a shape or a function Applied Calculus of Variations for Engineers addresses this very important mathematical area applicable to many engineering disciplines Its unique application oriented approach sets it apart from the theoretical treatises of most texts It is aimed at enhancing the engineer's understanding of the topic as well as aiding in the application of the concepts in a variety of engineering disciplines The first part of the book presents the fundamental variational problem and its solution via the Euler Lagrange equation It also discusses variational problems subject to constraints the inverse problem of variational calculus and the direct solution techniques of variational problems such as the Ritz Galerkin and Kantorovich methods With an

emphasis on applications the second part details the geodesic concept of differential geometry and its extensions to higher order spaces It covers the variational origin of natural splines and the variational formulation of B splines under various constraints This section also focuses on analytic and computational mechanics explaining classical mechanical problems and Lagrange s equations of motion *Translations of Mathematical Monographs* ,1962 **The Inverse Problem of the Calculus of Variations** Dmitry V. Zenkov,2015-10-15 The aim of the present book is to give a systematic treatment of the inverse problem of the calculus of variations i e how to recognize whether a system of differential equations can be treated as a system for extremals of a variational functional the Euler Lagrange equations using contemporary geometric methods Selected applications in geometry physics optimal control and general relativity are also considered The book includes the following chapters Helmholtz conditions and the method of controlled Lagrangians Bloch Krupka Zenkov The Sonin Douglas s problem Krupka Inverse variational problem and symmetry in action The Ostrogradskyj relativistic third order dynamics Matsyuk Source forms and their variational completion Voicu First order variational sequences and the inverse problem of the calculus of variations Urban Volna The inverse problem of the calculus of variations on Grassmann fibrations Urban

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