

ELL703 > Problems > Calculus of Variations

1. [Zak] **Variation of a Functional.** If $v = \int_0^1 (2x^2(t) + x(t))dt$, find δv .
2. [Zak] **Extrema of a Functional.** If $v = \int_0^{\pi/2} ((\dot{x})^2 - x^2)dt$ with $x(0) = 0$ and $x(\pi/2) = 1$, find $x(t)$ where $\delta v = 0$.
3. [Lewis] Show that the shortest distance between two points is a straight line.
4. [Feynman/ Levi/ Lewis] **The Principle of Least Action.** Read Chapter 19 in Volume 2 of Feynman's Lecture in Physics available at, https://www.feynmanlectures.caltech.edu/II_19.html
 - a. Define the Lagrangian as the difference of a particles kinetic and potential energies $L(x, \dot{x}) = \frac{1}{2}m\dot{x}^2 - U(x)$ and the action as $J[x] = \int_0^T L(x, \dot{x})dt$. The initial and final positions of the particle are fixed. Show that $\delta J = 0 \Rightarrow \frac{d}{dt} \frac{\partial L}{\partial \dot{x}} - \frac{\partial L}{\partial x} = 0$. These are called the Euler-Lagrange equations.
 - b. Substitute the definition of the Lagrangian in the Euler-Lagrange equations to recover Newton's Law $m\ddot{x} = -\frac{\partial U}{\partial x}$.
 - c. For any solution x of the Euler-Lagrange equation show that $\dot{x} \frac{\partial L}{\partial \dot{x}} - L$ is a constant. This is Noether's theorem and a statement of Conservation of Energy.
 - d. Find the extrema of the above action subject to the constraint $\dot{x} = u$ using a Lagrange multiplier λ . This would involve defining a Hamiltonian $H = L + \lambda u$ in an intermediate step. Show that the state and costate equations obtained by setting $\delta J = 0$ are the Hamilton's equations of motion $\dot{x} = \frac{\partial H}{\partial \lambda}$ and $-\dot{\lambda} = \frac{\partial H}{\partial x}$. Therefore, the state and costate equations may be viewed as a generalization of Hamilton's equations of motion.
 - e. Verify the above for a harmonic oscillator $L = \frac{1}{2}m\dot{x}^2 - \frac{1}{2}kx^2$.