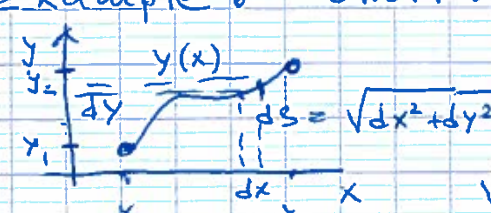


L28 * CM - rules of motion for a given system.
 Once we set boundary conditions, CM will predict the system motion in the future (and in the past).
 These stationary trajectories can be obtained by variation of a functional, which describes all the physics of a given system.

* Calculus of variation
 define integral $S = \int_{x_1}^{x_2} f(y(x), y'(x), x) dx$
 in physics S is called action and f is Lagrangian.
 For now just consider a mathematical problem
 - What is the function $y(x)$ which make $S(y)$ stationary - eq. small variations in $y(x)$ leave S unchanged.
 or $\delta(S) = 0$ (variation of $S = 0$)

* Example: shortest path between 2 points


$$S = \int_{x_1}^{x_2} ds = \int_{x_1}^{x_2} \sqrt{dx^2 + dy^2} = \int_{x_1}^{x_2} \sqrt{1 + (dy/dx)^2} dx$$

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

* Example: Fermat principle
 path of light between 2 pts:
 $v = c/n(x, y)$ $T = \int_1^2 dt = \int_1^2 \frac{ds}{v} = \int_1^2 \frac{1}{c} n ds$
 $T = \frac{1}{c} \int_1^2 n(x, y) \sqrt{1 + y'^2} dx$
 Variation problem: find $y(x)$ that makes T minimum.

* Stationary trajectory $y(x)$: $\delta S(y(x)) = 0$
 eg. S is minimum, maximum or neither.

L 28 The Euler-Lagrange Equations.

$$\delta \left[S = \int_{x_1}^{x_2} f(y(x), y'(x), x) dx \right] = 0$$

Let say $y_0(x)$ is a solution $\delta(S(y_0)) = 0$

define $Y(x) = y_0(x) + \alpha \eta(x)$ where
 $\alpha = \text{some constant}$ $\eta(x_1) = \eta(x_2) = 0$

$\eta(x)$ - arbitrary function.

** Derivation (1) $S(\alpha) = \int_{x_1}^{x_2} f(Y, Y', x) dx$

$$Y'(x) = y_0'(x) + \alpha \eta'(x)$$

$$\frac{dS}{d\alpha} = \int_{x_1}^{x_2} \frac{df}{d\alpha} dx = \int_{x_1}^{x_2} \left(\eta \frac{\partial f}{\partial y} + \eta' \frac{\partial f}{\partial y'} \right) dx = 0$$

$$\int_{x_1}^{x_2} \eta' \frac{\partial f}{\partial y'} dx = \eta(x) \frac{\partial f}{\partial y'} \Big|_{x_1}^{x_2} - \int_{x_1}^{x_2} \eta(x) \frac{d}{dx} \left[\frac{\partial f}{\partial y'} \right] dx$$

$$\frac{dS}{d\alpha} = \int_{x_1}^{x_2} \left[\eta \frac{\partial f}{\partial y} - \eta \frac{d}{dx} \left[\frac{\partial f}{\partial y'} \right] \right] dx = 0$$

$$\frac{\partial f}{\partial y} - \frac{d}{dx} \left[\frac{\partial f}{\partial y'} \right] = 0 \quad \text{because } \frac{\partial S}{\partial \alpha} = 0 \text{ for ANY } \eta(x) \text{ and continuous } y(x)$$

Euler-Lagrange equation

** Derivation (2)

$$S = \int_{x_1}^{x_2} f(y, y', x) dx = \lim_{\Delta \rightarrow 0} \Delta \sum_n f(y_n, \frac{y_{n+1} - y_n}{\Delta}, n\Delta)$$

for discrete $x_n = n\Delta$, $y_n' = \frac{y_{n+1} - y_n}{\Delta}$

pick arbitrary point n and vary y_n
 only 2 terms of the sum depend on y_n

$$\Delta S = \Delta \left[f(y_n, \frac{y_{n+1} - y_n}{\Delta}, n\Delta) + f(y_{n-1}, \frac{y_n - y_{n-1}}{\Delta}, (n-1)\Delta) \right]$$

$$\frac{\partial \Delta S}{\partial y_n} = \Delta \frac{\partial f}{\partial y_n} - \Delta \frac{\partial f}{\partial y_n'} \frac{1}{\Delta} + \Delta \frac{\partial f}{\partial y_{n-1}'} \frac{1}{\Delta} = 0$$

$$\Delta \left[\frac{\partial f}{\partial y_n} - \frac{1}{\Delta} \left(\frac{\partial f}{\partial y_n'} - \frac{\partial f}{\partial y_{n-1}'} \right) \right] = 0$$

$$\Rightarrow \frac{\partial f}{\partial y_n} - \frac{d}{dx} \left(\frac{\partial f}{\partial y_n'} \right) = 0 \quad \text{when applied to any point } n$$

$$\Rightarrow \frac{\partial f}{\partial y} - \frac{d}{dx} \left(\frac{\partial f}{\partial y'} \right) = 0 \quad \text{Euler-Lagrange equation.}$$