

EXERCISES IN NAIVE CALCULUS OF VARIATIONS

The following are simple exercises designed to help the student master the formal intricacies of the calculus of variations. \star indicates *p a t h o l o g y*. The student should learn to cope with the great diversity of notation which is typical of the subject.

1. Find the critical functions for the following functionals:

$$(a) \mathcal{F}[x] = \int_0^1 (x^2 + 2tx\dot{x})dt \text{ with } x(0) = 1, x(1) = 2 .$$

$$(b) \mathcal{F}[x] = \int_0^1 (\dot{x}^2 + 12tx)dt \text{ with } x(0) = 1, x(1) = 3 .$$

$$(c) \mathcal{F}[x] = \int_0^{\pi/2} (\dot{x}^2 + x^2)dt \text{ with } x(0) = 1, x(\pi/2) = 0 .$$

$$(d^\star) \mathcal{F}[x] = \int_3^7 (\dot{x}^2)dt \text{ with } x(3) = 1, x(7) = 1 .$$

$$(e^\star) \mathcal{F}[x] = \int_0^1 (\dot{x}^2 + t^2\dot{x})dt \text{ with } x(0) = 0, x(1) = 2 .$$

$$(f^\star) \mathcal{F}[x] = \int_0^1 (\dot{x}^2 + t^2\dot{x})dt \text{ with } x(0) = 0, x(1) = 1 .$$

$$(g^\star) \mathcal{F}[x] = \int_0^1 (x + t\dot{x})dt \text{ with } x(0) = 2, x(1) = 1 .$$

2. Write down the Euler-Lagrange equations for the following functionals:

$$(a) \mathcal{F}[y] = \int_a^b (x^2 + 2y \frac{dy}{dx})dx .$$

$$(b) \mathcal{F}[y] = \int_a^b ((\frac{dy}{dx})^2 + 12x^3 \sin y)dx .$$

$$(c) \mathcal{F}[x, y] = \int_a^b (\dot{x}^2 + x^2 \sin y - t \cos y)dt .$$

$$(d) \mathcal{F}[x, y, z] = \int_a^b (x^3 + yz^2 - \log(xyz)) dt .$$

$$(e) \mathcal{F}[\varphi, \psi] = \int_a^b \left[\varphi^2 + \left(\frac{d\varphi}{dx}\right)^2 \frac{d\psi}{dx} - \log(\varphi^2 + \psi^2) \right] dx .$$

$$(f) \mathcal{F}[\varphi] = \int \int_{\Omega} \left[\left(\frac{\partial\varphi}{\partial x}\right)^2 + \left(\frac{\partial\varphi}{\partial y}\right)^2 \right] dx dy .$$

$$(g) \mathcal{F}[\varphi] = \int \int_{\Omega} \left[y \left(\frac{\partial\varphi}{\partial x}\right)^2 + x \left(\frac{\partial\varphi}{\partial y}\right)^2 \right] dx dy .$$

$$(h) \mathcal{F}[\varphi] = \int \int_{\Omega} \left[\left(\frac{\partial\varphi}{\partial x}\right)^2 + \left(\frac{\partial\varphi}{\partial y}\right)^2 + 2\rho\varphi \right] dx dy \quad \text{where } \rho = \rho(x, y) \text{ is a given function on } \Omega .$$

$$(i) \mathcal{F}[\varphi] = \int \int \int_{\Omega} \left[\left(\frac{\partial\varphi}{\partial x}\right)^2 + \left(\frac{\partial\varphi}{\partial y}\right)^2 - \left(\frac{\partial\varphi}{\partial z}\right)^2 \right] dx dy dz .$$

Suggestions for Further Studies

Calculus of variations is a vast and beautiful subject of fundamental importance. A mathematician without at least a rudimentary knowledge thereof is a sad spectacle indeed.

There is a wide spectrum of excellent books written at different levels :

N. I. Akhiezer : *The Calculus of Variations*

G. A. Bliss : *Calculus of Variations*

L. E. Elsgolc : *Calculus of Variations*

O. Bolza : *Lectures on Calculus of Variations*

I. M. Gelfand, S. V. Fomin : *Calculus of Variations*

R. Weinstock : *Calculus of Variations with Applications to Physics and Engineering*

C. Lanczos : *The Variational Principles of Mechanics*

J. D. Logan : *Invariant Variational Problems*

D. Lovelock, H. Rund : *Tensors, Differential Forms and Variational Problems*

J. Marsden : *Applications of Global Analysis to Mathematical Physics*

M. Struwe : *Variational Methods*

J. Jost, X. Li-Jost : *Calculus of Variations*

R. Wodehouse : *A History of the Calculus of Variations in the 18th Century*

I. Todhunter : *A History of the Calculus of Variations in the 19th Century*