Table of Contents

Introduction to the Variational Calculus

| Chapter 1 Preliminary Concepts |
|---|
| Functions and derivatives, Rolle's theorem, Mean value theorem, Higher ordered |
| derivatives, Curves in space, Curvilinear coordinates, Integration, First mean value |
| theorem for integrals, Line integrals, Simple closed curves, Green's theorem in the |
| plane, Stokes theorem, Gauss divergence theorem, Differentiation of composite |
| functions, Parametric equations, Function defined by an integral, Implicit functions, |
| Implicit function theorem, System of two equations with four unknowns, System of |
| three equations with five unknowns, Chain rule differentiation for functions of more |
| than one variable, Derivatives of implicit functions, One equation in many variables, |
| System of equations, System of three equations with six unknowns, Transformations, |
| Directional derivatives, Euler's theorem for homogeneous functions, Taylor series, Linear |
| differential equations, Constant coefficients |
| Chapter 2 Maxima and Minima 55 |
| Functions of a single real variable, Tests for maximum and minimum values, |
| |
| First derivative test, Second derivative test, Further investigation of critical points, Functions of two variables, Analysis of second directional derivative, Generalization, |
| Derivative test for functions of two variables, Derivative test for functions of three variables, |
| Lagrange multipliers, Generalization of Lagrange multipliers, Mathematical programming, |
| |
| Linear programming, Maxwell Boltzmann distribution |
| Exercises 87 |

| Chapter 3 | Introduction to the Calculus of Variations 9 | 5 |
|------------------|---|---|
| Functionals, Ba | asic lemma used in the calculus of variations, Notation, General approach, | |
| [f1]: Integrand | f(x, y, y'), Invariance under a change of variables, | |
| Parametr | ic representation, The variational notation δ , Other functionals, | |
| [f2]: Integrand | $\mathbf{f}(\mathbf{x},\mathbf{y},\mathbf{y}',\mathbf{y}''),$ | |
| [f3]: Integrand | $\mathbf{f}(\mathbf{x},\mathbf{y},\mathbf{y}',\mathbf{y}'',\mathbf{y}''',\ldots,\mathbf{y^{(n)}}),$ | |
| [f4]: Integrand | $\mathbf{f}\left(\mathbf{x}, \mathbf{y}_{1}, \mathbf{y}_{1}', \mathbf{y}_{1}'', \ldots, \mathbf{y}_{1}^{(\mathbf{n}_{1})}, \mathbf{y}_{2}, \mathbf{y}_{2}', \mathbf{y}_{2}'', \ldots, \mathbf{y}_{2}^{(\mathbf{n}_{2})}, \ldots, \mathbf{y}_{\mathbf{m}}, \mathbf{y}_{\mathbf{m}}', \mathbf{y}_{\mathbf{m}}'', \ldots, \mathbf{y}_{\mathbf{m}}^{(\mathbf{n}_{\mathbf{m}})}\right),$ | |
| | $\mathbf{f}(\mathbf{t},\mathbf{y}_1(\mathbf{t}),\mathbf{y}_2(\mathbf{t}),\dot{\mathbf{y}}_1(\mathbf{t}),\dot{\mathbf{y}}_2(\mathbf{t})),$ | |
| [f6]: Integrand | $\mathbf{f}(\mathbf{t},\mathbf{y}_1,\mathbf{y}_2,\ldots,\mathbf{y}_{\mathbf{n}},\dot{\mathbf{y}}_1,\dot{\mathbf{y}}_2,\ldots,\dot{\mathbf{y}}_{\mathbf{n}})\;,$ | |
| [f7]: Integrand | $\mathbf{F}\left(\mathbf{x}, \mathbf{y}, \mathbf{w}, \frac{\partial \mathbf{w}}{\partial \mathbf{x}}, \frac{\partial \mathbf{w}}{\partial \mathbf{y}}\right),$ | |
| [f8]: Integrand | $\mathbf{F}\left(\mathbf{u}, \mathbf{v}, \mathbf{x}, \mathbf{y}, \mathbf{z}, \frac{\partial \mathbf{x}}{\partial \mathbf{u}}, \frac{\partial \mathbf{x}}{\partial \mathbf{v}}, \frac{\partial \mathbf{y}}{\partial \mathbf{u}}, \frac{\partial \mathbf{y}}{\partial \mathbf{v}}, \frac{\partial \mathbf{z}}{\partial \mathbf{u}}, \frac{\partial \mathbf{z}}{\partial \mathbf{v}}\right),$ | |
| [f9]: Integrand | $\mathbf{F}\left(\mathbf{x}, \mathbf{y}, \mathbf{z}, \mathbf{w}, \frac{\partial \mathbf{w}}{\partial \mathbf{x}}, \frac{\partial \mathbf{w}}{\partial \mathbf{y}}, \frac{\partial \mathbf{w}}{\partial \mathbf{z}}\right),$ | |
| [f10]: Integran | $(\mathbf{x_1, x_2, \dots, x_n, w, w_{x_1}, w_{x_2}, \dots, w_{x_n}}),$ | |
| | | |
| [f12]: Integran | d $\mathbf{F}(\mathbf{t}, \mathbf{x}, \mathbf{y}, \mathbf{z}, \mathbf{u}, \mathbf{v}, \mathbf{w}, \mathbf{u}_{\mathbf{t}}, \mathbf{u}_{\mathbf{x}}, \mathbf{u}_{\mathbf{y}}, \mathbf{u}_{\mathbf{z}}, \mathbf{v}_{\mathbf{t}}, \mathbf{v}_{\mathbf{x}}, \mathbf{v}_{\mathbf{y}}, \mathbf{v}_{\mathbf{z}}, \mathbf{w}_{\mathbf{t}}, \mathbf{w}_{\mathbf{x}}, \mathbf{w}_{\mathbf{y}}, \mathbf{w}_{\mathbf{z}}),$ d $\mathbf{F}\left(\mathbf{x}, \mathbf{y}, \mathbf{z}, \frac{\partial \mathbf{z}}{\partial \mathbf{x}}, \frac{\partial \mathbf{z}}{\partial \mathbf{y}}, \frac{\partial^{2} \mathbf{z}}{\partial \mathbf{x}^{2}}, \frac{\partial^{2} \mathbf{z}}{\partial \mathbf{x} \partial \mathbf{y}}, \frac{\partial^{2} \mathbf{z}}{\partial \mathbf{y}^{2}}\right)$ d $\mathbf{F}\left(\mathbf{x}, \mathbf{y}, \mathbf{u}, \mathbf{v}, \frac{\partial \mathbf{u}}{\partial \mathbf{x}}, \frac{\partial \mathbf{u}}{\partial \mathbf{y}}, \frac{\partial \mathbf{v}}{\partial \mathbf{x}}, \frac{\partial \mathbf{v}}{\partial \mathbf{y}}\right),$ | |
| [f13]: Integran | $\mathbf{d} \mathbf{F} \left(\mathbf{x}, \mathbf{y}, \mathbf{u}, \mathbf{v}, \frac{\partial \mathbf{u}}{\partial \mathbf{v}}, \frac{\partial \mathbf{v}}{\partial \mathbf{v}}, \frac{\partial \mathbf{v}}{\partial \mathbf{v}} \right),$ | |
| Differential con | $(\partial \mathbf{x} \partial \mathbf{y} \partial \mathbf{x} \partial \mathbf{y}) $ straint conditions, Weierstrass criticism | |
| | | |
| Exercises | | 1 |
| Exercises | 13 | L |
| | | |
| | | |
| Chapter 4 | Additional Variational Concepts 13 | 7 |
| Natural bound | lary conditions, Natural boundary conditions for other functionals, | |
| More natural b | oundary conditions, Tests for maxima and minima, The Legendre and | |
| Jacobi analysis | , Background material for the Jacobi differential equation, | |
| A more genera | l functional, General variation, Movable boundaries, End points on two | |
| different curves | s, Free end points, Functional containing end points, | |
| Broken extrem | al (weak variations), Weierstrass E-function, Euler-Lagrange equation with | |
| constraint cond | litions, Geodesic curves, Isoperimetric problems, Generalization, Modifying | |
| natural bounds | ary conditions | |
| | | |
| Evercises | 18 | 7 |

Table of Contents

| Chapter 5 Applications of the Variational Calculus | 195 | |
|---|------------|--|
| The brachistrochrone problem, The hanging, chain, rope or cable, | | |
| Soap film problem, Hamilton's principle and Euler-Lagrange equations, | | |
| Generalization, Nonconservative systems, Lagrangian for spring-mass system, | | |
| Hamilton's equation of motion, Inverse square law of attraction, spring-mass | | |
| system, Pendulum systems, Navier's equations, Elastic beam theory | | |
| Exercises | 231 | |
| Chapter 6 Additional Applications | 243 | |
| The vibrating string, Other variational problems similar to the vibrating string, | | |
| The vibrating membrane, Generalized brachistrochrone problem, Holonomic | | |
| and nonholonomic systems, Eigenvalues and eigenfunctions, Alternate form | | |
| for Sturm-Liouville system, Schrödinger equation, Solutions of Schrödinger equation for | | |
| the hydrogen atom, Maxwell's equations, Numerical methods, Search techniques, | | |
| scaling, Rayleigh-Ritz method for functionals, Galerkin method, Rayleigh-Ritz, Galerkin | 1 | |
| and collocation methods for differential equations, Rayleigh-Ritz method and B-splines, | | |
| B-splines, Introduction to the finite element method. | | |
| Exercises | 301 | |
| Bibliography | 310 | |
| Appendix A Units of Measurement | 312 | |
| Appendix B Gradient, Divergence and Curl | 314 | |
| Appendix C Solutions to Selected Exercises | | |
| Index | 348 | |