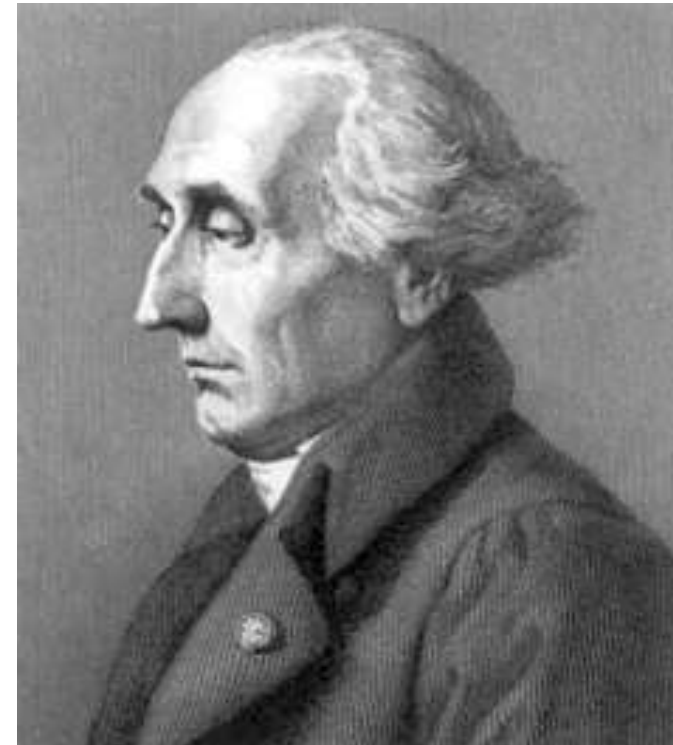


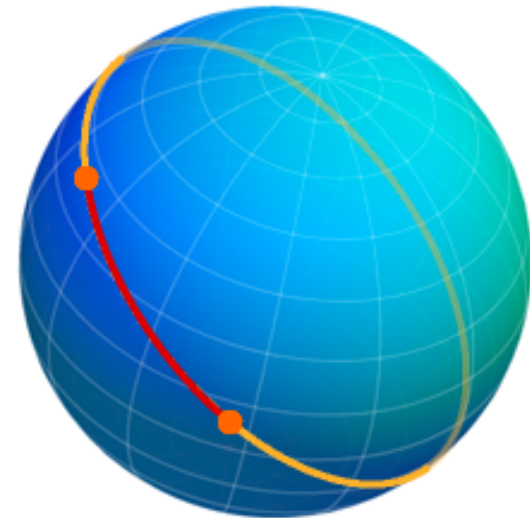
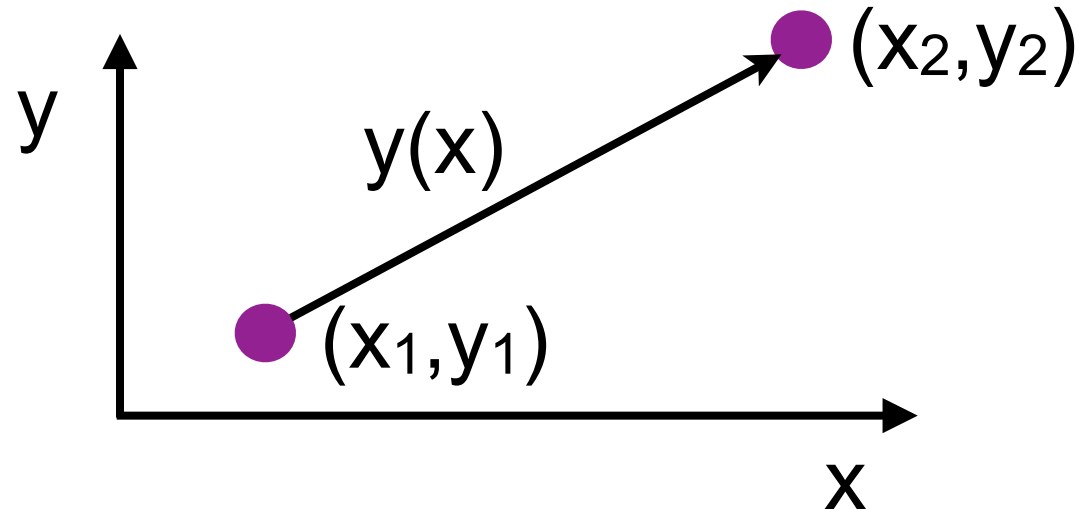
Going to get away from Newtonian derivation of classical mechanics to a new version, given by Lagrange... But first we need a mathematical sidebar (ie Chapter 6)



# A few seemingly simple questions

What is the shortest path (ie the shortest function) connecting  $(x_1, y_1)$  and  $(x_2, y_2)$ ? A straight line... but how do you prove this?

And what is the shortest path between two points on a sphere?



# Let's start off in two dimensions in flat space

Infinitesimal  
path length

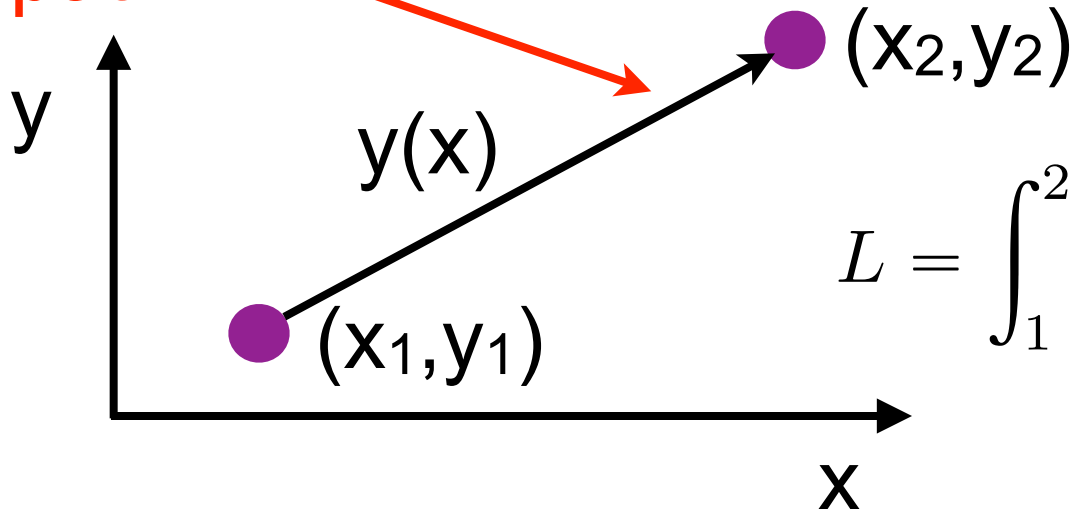
$$ds = \sqrt{dx^2 + dy^2}$$

$$dy = \frac{dy}{dx} dx$$

$$ds = \sqrt{dx^2 + dx^2 \frac{dy^2}{dx^2}}$$

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

One possible  
path



$$L = \int_1^2 ds = \int_{x_1}^{x_2} \sqrt{1 + y'(x)^2} dx$$

# Let's start off in two dimensions

Infinitesimal  
path length

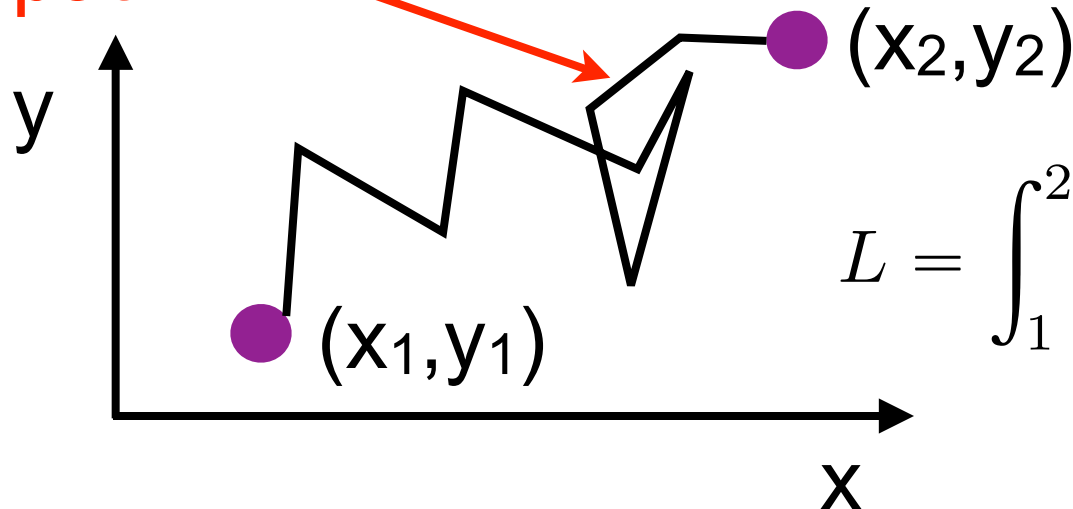
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Another possible  
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$$L = \int_1^2 ds = \int_{x_1}^{x_2} \sqrt{1 + y'(x)^2} dx$$

# Let's start off in two dimensions

Infinitesimal  
path length

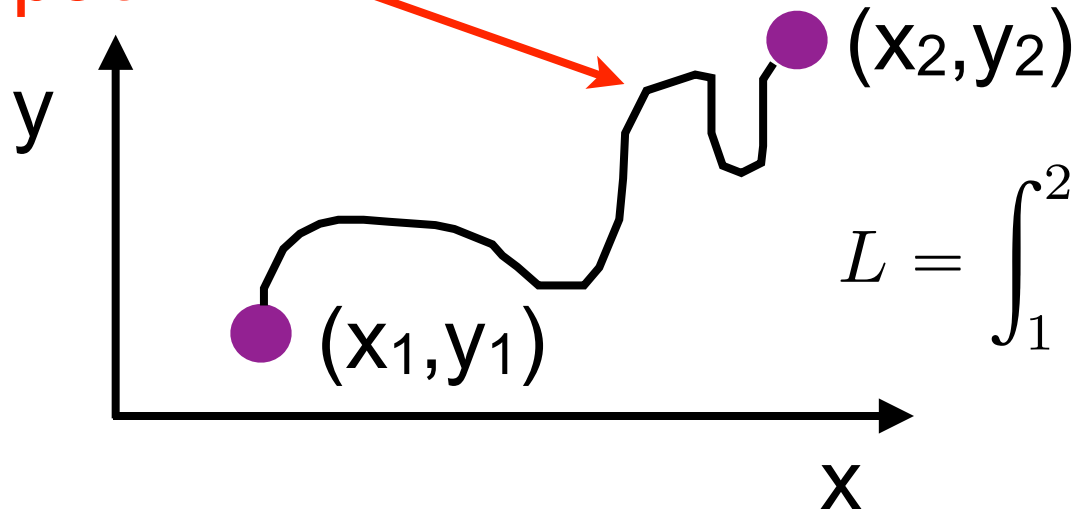
$$ds = \sqrt{dx^2 + dy^2}$$

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Another possible  
path



$$L = \int_1^2 ds = \int_{x_1}^{x_2} \sqrt{1 + y'(x)^2} dx$$

# Let's start off in two dimensions

Infinitesimal  
path length

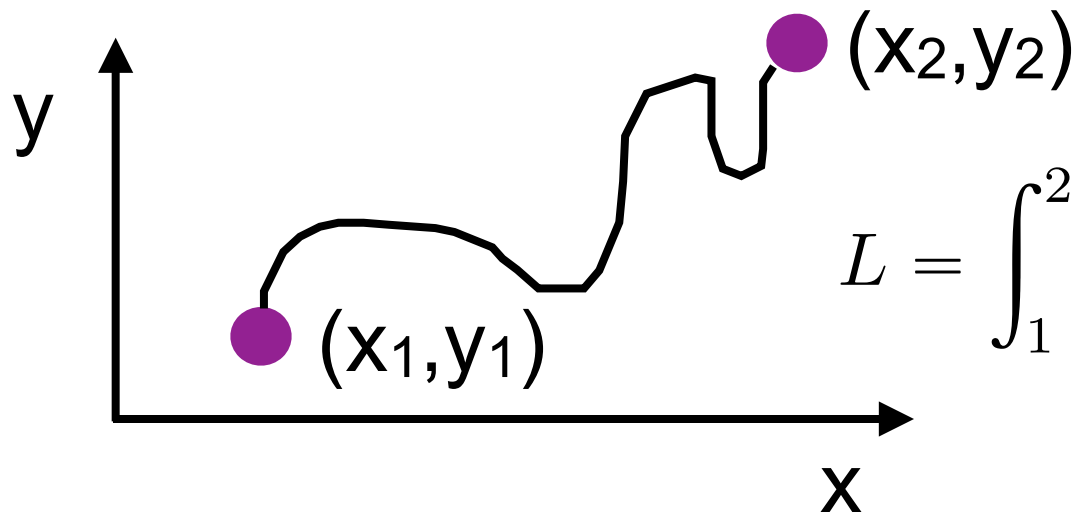
$$ds = \sqrt{dx^2 + dy^2}$$

$$dy = \frac{dy}{dx} dx$$

$$ds = \sqrt{dx^2 + dx^2 \frac{dy^2}{dx^2}}$$

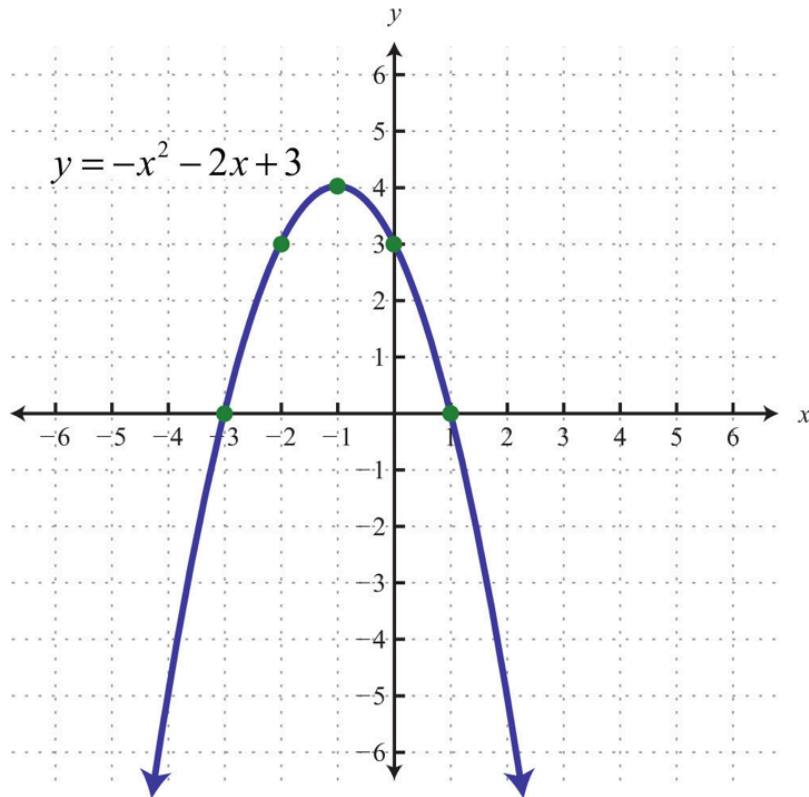
All paths start at  
( $x_1, y_1$ ) and end at ( $x_2, y_2$ )

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



$$L = \int_1^2 ds = \int_{x_1}^{x_2} \sqrt{1 + y'(x)^2} dx$$

# Want to minimize the length of all possible paths



We know that calculus already tells us how to find the minimum/maximum of a single function:  $dy/dx = 0$  gives us a **stationary point**.

$dy/dx = -2x - 2 = 0$  so  $x = -1$  is the stationary point

# Calculus of variations

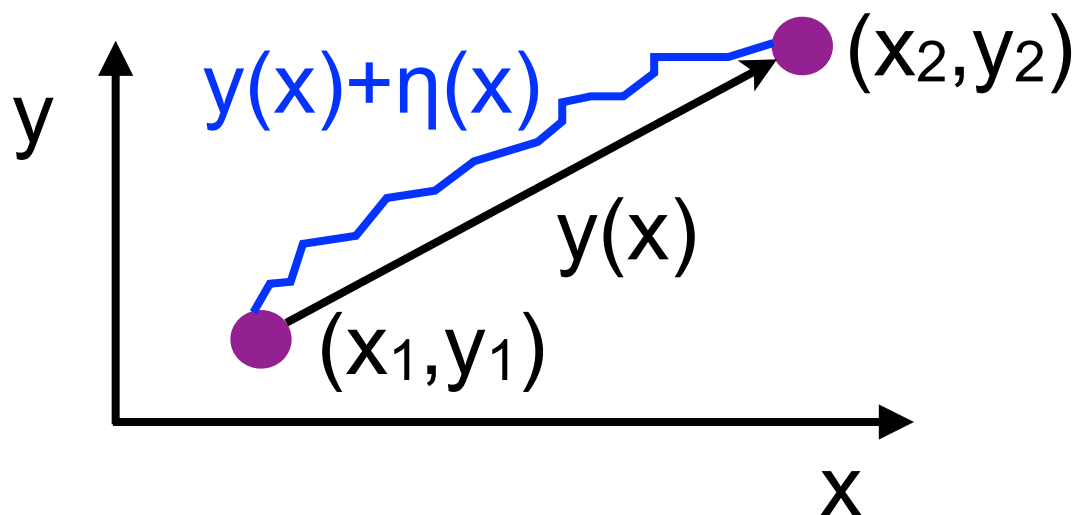
Wanted to find stationary point of

$$L = \int_1^2 ds = \int_{x_1}^{x_2} \sqrt{1 + y'(x)^2} dx$$

More generally find stationary point of

$$S = \int_{x_1}^{x_2} f[y, y', x] dx$$

Call correct solution  $y(x)$ . Then  $Y(x) = y(x) + \eta(x)$  is another (incorrect) solution

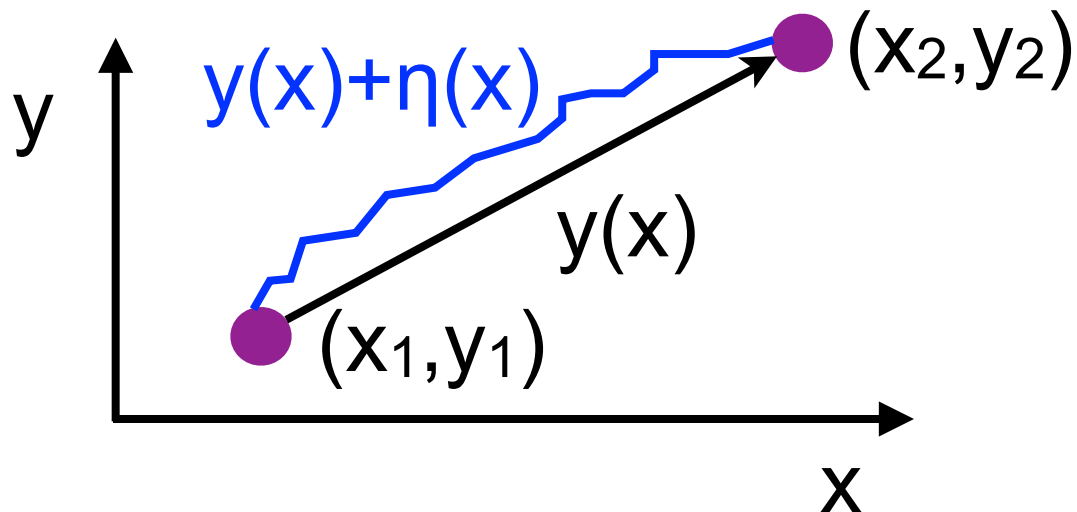




Call correct solution  $y(x)$ . Then  $Y(x) = y(x) + \eta(x)$  is another (incorrect) solution. But we know

$$Y(x_1) = y_1 \text{ and } Y(x_2) = y_2, \text{ so} \\ \eta(x_1) = \eta(x_2) = 0$$

$Y(x) = y(x) + \alpha\eta(x)$  is another (incorrect) solution.  
The correct solution has  $\alpha = 0$



Solution then has  $dS/d\alpha = 0$

$$S[\alpha] = \int_{x_1}^{x_2} f[Y, Y', x] dx$$

$$Y = \alpha\eta, Y' = \alpha\eta'$$

$$S[\alpha] = \int_{x_1}^{x_2} f[y + \alpha\eta, y' + \alpha\eta', x] dx$$

Solution then has  $dS/d\alpha = 0$

$$\frac{d}{d\alpha} S[\alpha] = \int_{x_1}^{x_2} \frac{\partial}{\partial \alpha} f[y + \alpha\eta, y' + \alpha\eta', x] dx$$

Integration  
by parts

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

Clear to  
everyone?

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

# Euler-Lagrange Equation

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

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

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

**But we know  $\eta(x_1) = \eta(x_2) = 0$**

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

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

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

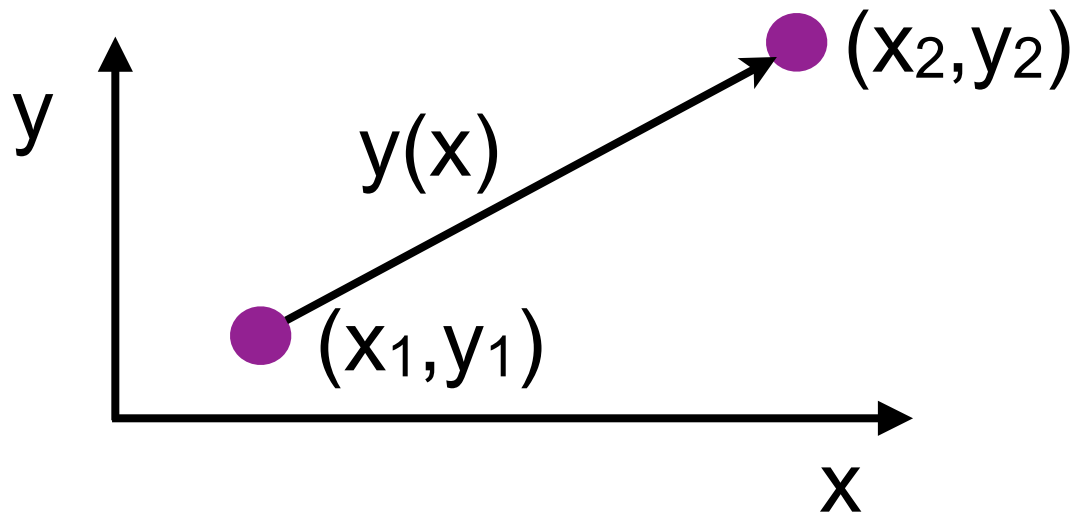
$$\rightarrow \frac{\partial f}{\partial y} - \frac{d}{dx} \frac{\partial f}{\partial y'} = 0$$

Because must hold for any  $\eta$

$$\frac{\partial f}{\partial y} - \frac{d}{dx} \frac{\partial f}{\partial y'} = 0$$

$$L = \int_1^2 ds = \int_{x_1}^{x_2} \sqrt{1 + y'(x)^2} dx$$

$$\frac{\partial f}{\partial y} - \frac{d}{dx} \frac{\partial f}{\partial y'} = 0$$



## Starting with example 6.1 in book

$$\frac{\partial f}{\partial y} - \frac{d}{dx} \frac{\partial f}{\partial y'} = 0 \quad f = \sqrt{1 + y'(x)^2}$$

$$\frac{\partial f}{\partial y} = 0$$

$$\frac{\partial f}{\partial y'} = \frac{2y'}{2} (1 + y'(x)^2)^{-0.5} = \frac{y'}{\sqrt{1 + y'^2}}$$

$$\frac{d}{dx} \frac{y'}{\sqrt{1 + y'^2}} = 0 \rightarrow \frac{y'}{\sqrt{1 + y'^2}} = C \text{ (constant)}$$

$$y'^2 = C^2(1 + y'^2)$$

$$y'^2(1 - C^2) = C^2$$

$$y'^2 = \frac{C^2}{1 - C^2}$$

$$y' = dy/dx = \text{constant} \rightarrow y = ax + b$$

# And now the famous brachistochrone (Ex 6.2)

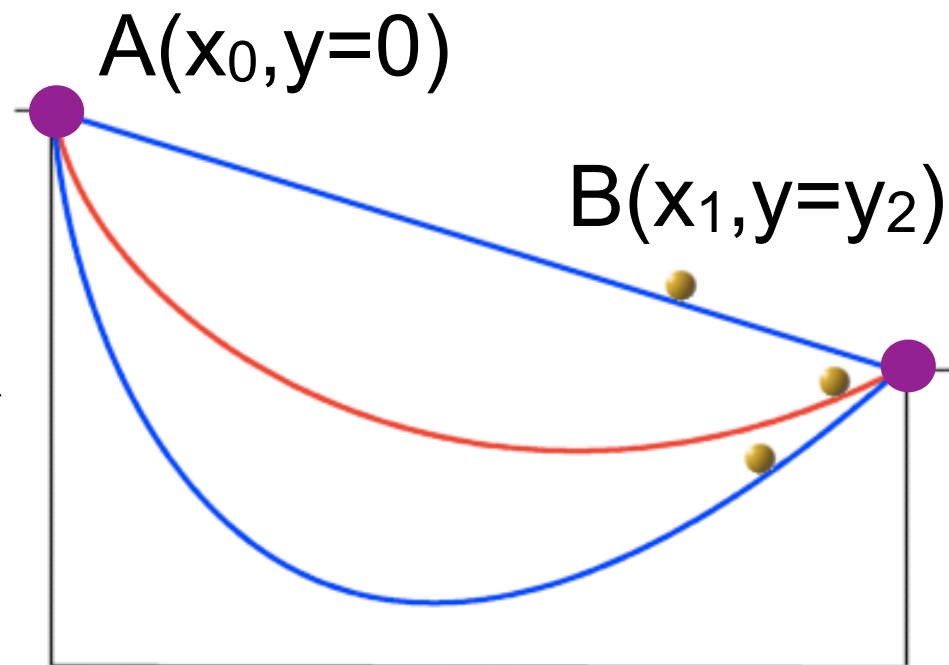
Assume no friction, and try to find the path that gets a roller coaster from related from point A to point B in minimum time?

$$\text{time} = \int_1^2 \frac{ds}{v}$$

$$E = \frac{mv^2}{2} - mgy = \text{const}$$

$$E(t=0) = 0 - 0 = 0 \rightarrow mgy = \frac{mv^2}{2}$$

$$v = \sqrt{2gy}$$





# And now the famous brachistochrone (Ex 6.2)

$$\text{time} = \int_1^2 \frac{ds}{v}$$

$$v = \sqrt{2gy}$$

$$ds = \sqrt{dx^2 + dy^2} = dy \sqrt{x'(y)^2 + 1}$$

$$x' = dx/dy$$

$$\text{time} = \frac{1}{\sqrt{2g}} \int_0^2 \frac{\sqrt{x'(y)^2 + 1}}{\sqrt{y}} dy$$

$$\frac{\partial f}{\partial x} - \frac{d}{dy} \frac{\partial f}{\partial x'} = 0 \quad f = \sqrt{\frac{x'^2 + 1}{y}}$$

Note that we have reversed the roles of  $x$  and  $y$  in the integral for simplicity (we will often do this - change  $x$  for  $y$  for  $t$ , so just be careful!)

## Working out the math

$$\frac{\partial f}{\partial x} - \frac{d}{dy} \frac{\partial f}{\partial x'} = 0 \quad f = \sqrt{\frac{x'^2 + 1}{y}}$$

$$\frac{\partial f}{\partial x} = 0$$

$$\frac{\partial f}{\partial x'} = \frac{1}{2} \sqrt{\frac{y}{x'^2 + 1}} 2x' = \sqrt{\frac{x'^2 y}{x'^2 + 1}}$$

$$\frac{\partial f}{\partial x} = 0$$

$$\frac{\partial f}{\partial x'} = \frac{1}{2} \sqrt{\frac{y}{x'^2 + 1}} (2x'/y) = \sqrt{\frac{x'^2}{y(x'^2 + 1)}}$$

$$\frac{d}{dy} \sqrt{\frac{x'^2}{y(x'^2 + 1)}} = 0$$

$$\sqrt{\frac{x'^2}{y(x'^2 + 1)}} = \text{const}$$

$$\frac{x'^2}{y(x'^2 + 1)} = \text{const} = \frac{1}{2a}$$

# And some algebra

$$\frac{x'^2}{y(x'^2 + 1)} = \text{const} = \frac{1}{2a}$$

$$2ax'^2 = yx'^2 + y$$

$$x'^2(2a - y) = y$$

$$x' = \sqrt{\frac{y}{2a - y}} = dx/dy$$

$$\int \sqrt{\frac{y}{2a - y}} dy = \int dx = x$$

Let  $y = a(1 - \cos \theta)$ ,  $dy = a \sin \theta d\theta$

$$x = \int \sqrt{\frac{a(1 - \cos \theta)}{2a - a(1 - \cos \theta)}} (a \sin \theta) d\theta$$

$$x = \int \sqrt{\frac{a(1 - \cos \theta)}{a + a \cos \theta}} (a \sin \theta) d\theta$$

$$x = a \int \sqrt{\frac{1 - \cos \theta}{1 + \cos \theta}} \sin \theta d\theta$$

$$x = a \int \sqrt{\frac{1 - \cos \theta}{1 + \cos \theta}} \sin \theta d\theta$$

$$x = a \int \sqrt{\frac{1 - \cos \theta}{1 + \cos \theta}} \sqrt{1 - \cos^2 \theta} d\theta$$

$$x = a \int \sqrt{\frac{1 - \cos \theta}{1 + \cos \theta}} \sqrt{(1 + \cos \theta)(1 - \cos \theta)} d\theta$$

$$x = a \int (1 - \cos \theta) d\theta$$

$$x = a(\theta - \sin \theta) + \text{const}$$

# The solution

$$x = a(\theta - \sin \theta) + \text{const}$$

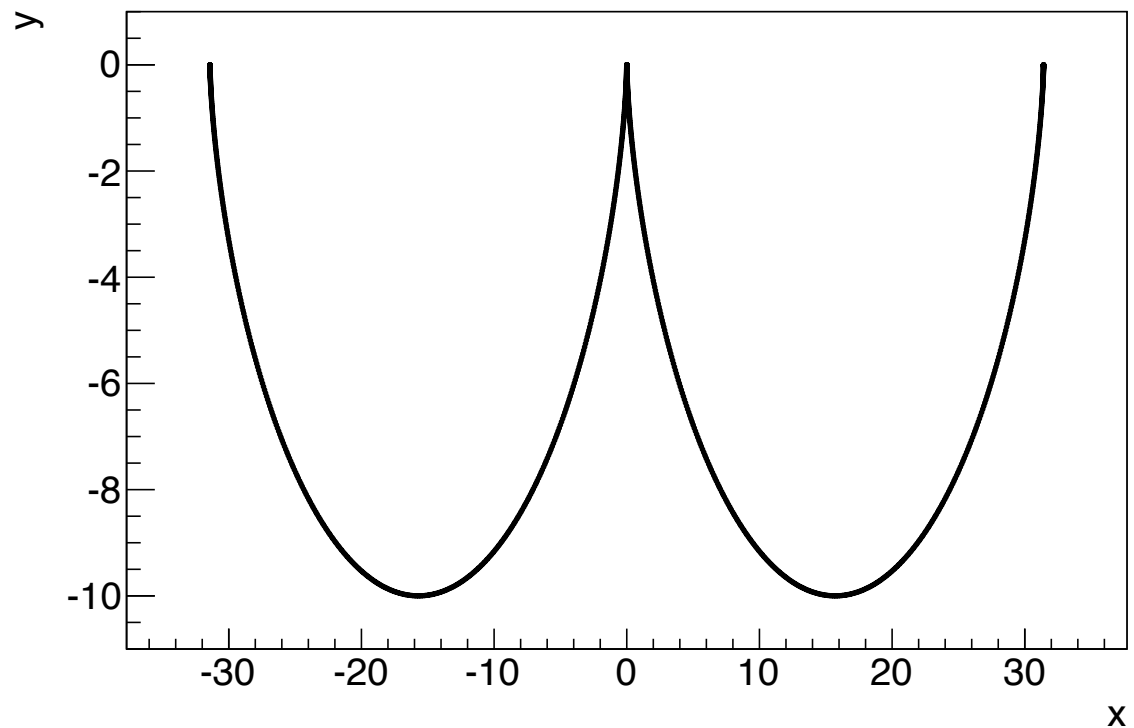
$$y = a(1 - \cos \theta)$$

curve passes through  $(x, y) = (0, 0)$  at  $\theta = 0 \rightarrow$

$$\text{const} = 0$$

$$x = a(\theta - \sin \theta)$$

$$y = a(1 - \cos \theta)$$



# Euler-Lagrange with more than two variables

Find stationary  
point of:

$$S = \int_{u_1}^{u_2} f[y(u), y'(u), x'(u), x(u), u] du$$

$$x' = dx/du, y' = dy/du$$

Can repeat previous exercise to find:

$$\frac{\partial f}{\partial x} - \frac{d}{du} \frac{\partial f}{\partial x'} = 0$$

$$\frac{\partial f}{\partial y} - \frac{d}{du} \frac{\partial f}{\partial y'} = 0$$

Example 6.3, Problem 6.1  
and then 6.16 together

# Great circles as geodesics

Two different great circles are shown in black.

The meridians also are great circles.  
(Those are the circles that go through  
the North and South Poles.)

On the other hand, the parallels of latitude  
(other than the equator) are not great circles.

