Question

(a) A curve C joins two points (a, α) , (b, β) and has prescribed slopes at x = a, and b. Given that the functional

$$I = \int_a^b F(y, y', y'', x) dx$$

must be stationary when evaluated along this curve, write down the Euler-Lagrange equation which determines C.

(b) If F does not explicitly depend of x or y, show that the above equation for the extremal has a first integral

$$y''\frac{\partial F}{\partial y''} - F = Ay' + B$$

where A, B are constants. (Hints: After a simplification, try a multiplication by y'' and then carry out a partial integration, as in the "special cases" section of the simple E-L notes. The note that F = F(y', y'') only and recognise the first derivative of F wrt x).

(c) Derive a differential equation for the function y(x0) which makes

$$I = \int_0^2 y' y''^2 dx$$

stationary. Solve this equation, given the boundary conditions y(0) = y'(0) = 0, y(2) = 1, y'(2) = 1. (Hint: use the answer of part b above).

Answer

(a) Bookwork:
$$\frac{\partial F}{\partial y} - \frac{\partial}{\partial x} \left(\frac{\partial F}{\partial y'} \right) - \frac{\partial^2}{\partial x^2} \left(\frac{\partial F}{\partial y''} \right) = 0$$

(b) If
$$F = F(y', y'')$$
 then
$$-\frac{d}{dx} \left(\frac{\partial F}{\partial y'} \right) + \frac{d^2}{dx^2} \left(\frac{\partial F}{\partial y''} \right) = 0$$

$$\Rightarrow \frac{d}{dx} \left(\frac{\partial F}{\partial y''} \right) - \frac{\partial F}{\partial y'} = const = A \text{ say}$$

now multiply through by y'':

$$\Rightarrow \underbrace{\frac{d}{dx}\left(y''\frac{\partial F}{\partial y''}\right) - y'''\frac{\partial F}{\partial y''}}_{} - y''\frac{\partial F}{\partial y'} = Ay''$$

spot this partial integration as in notes

$$\Rightarrow \frac{d}{dx} \left(y'' \frac{\partial F}{\partial y''} \right) - \frac{d}{dx} F(y', y'') = Ay''$$

$$\Rightarrow y'' \frac{\partial F}{\partial y''} - F(y', y'') = Ay' + B \text{ as required.}$$

(c)
$$F = y'y''^2$$
 so (B) $\Rightarrow 2y'y''^2 - y'y''^2 = Ay' + B$ since $y'(0) = 0 \Rightarrow B = 0$
Therefore $y' = 0$ or $y'' = 2\alpha$ say $\Rightarrow y = \alpha x^2 + \beta x + \gamma$ $y(0) = 0$, $y'(0) = 0$ $\Rightarrow \gamma = \beta = 0$; $y(2) = 1 \Rightarrow \alpha = \frac{1}{4}$, $y'(2) = 1$ is satisfied \Rightarrow solution is $y = \frac{x^2}{4}$