

Examples

Suppose F only depends on y' , $F = F(y')$.

Then $F_y = F_{xy'} = F_{y'y''}y'' = 0$, and so we solve

$F_{y'y''}y'' = 0$. Thus $F_{y'y''} = 0$ or $y'' = 0$

- If $y'' = 0$, $y(x) = C_1x + C_2$ is a two-parameter family of straight lines

- If $F_{y'y''}(y') = 0$ has at least one real root

$y' = k_i$, then again $y = k_i x + C$, a one-parameter family of straight lines contained in the two-parameter family $y(x) = C_1x + C_2$.

\therefore for $F = F(y')$, the extremals are arbitrary straight lines.

To use this, consider arclength $\ell(y(x)) = \int_x^x \sqrt{1 + y'^2} dx$,

where $F(y') = \sqrt{1 + (y')^2}$. Hence

the extremals are straight lines of form $C_1x + C_2$.

Suppose F depends on y and y' : $F(y, y')$

Then $F_{xy} = 0$, so

$$F_y - F_{yy}y' - F_{y'y}y'' = 0$$

Multiplying both sides by y' , and note LHS is

the exact derivative $\frac{d}{dx}(F - y'F_y)$,

$$\text{as } \frac{d}{dx}(F - y'F_y) = F_y \frac{dy}{dx} + F_{y'} \frac{dy'}{dx} - y''F_{yy} - y'(\frac{d}{dx}F_y)$$

$$= F_y y' + F_{y'} y'' - \cancel{y'' F_y} - \left(y' F_{yy} \frac{dy}{dx} + y' F_{y'y} \frac{dy'}{dx} \right)$$

$$= y' (F_y - F_{yy}y' - F_{y'y}y'')$$

Consequently, the euler equation has a first integral

$$F - y'F_y = C_1.$$

Since this nicer equation does not depend on x explicitly, it can be solved analytically easier s.a. solving for y' and separation of variables, or via parameter.

To utilize, consider the classical Brachistochrone Problem.

Find a curve joining two given points A and B so that a particle moving along this curve starting at A reaches B in the shortest amount of time, friction and rolling neglected.

For coordinate convenience, suppose origin (0,0) is A, let x-axis be horizontal and y-axis vertically downwards.

$$\text{Kinetic Energy } K = \frac{1}{2}mv^2 \Rightarrow v = \frac{ds}{dt} = \sqrt{2gy} \Rightarrow \frac{ds}{\sqrt{2gy}} = dt$$

$$\text{Potential Energy } Q = mgy$$

$$\text{Additionally, as } ds^2 = dx^2 + dy^2, \int_A^B ds = \int_{x_1}^{x_2} \sqrt{dx^2 + dy^2} = \int_{x_1}^{x_2} \sqrt{1+y'^2} dx$$

Hence time to reach B from A is

$$t(y(x)) = \frac{1}{\sqrt{2g}} \int_{x_1}^{x_2} \frac{\sqrt{1+y'^2}}{\sqrt{y}} dx, \quad y(0) = 0, \quad y(x_1) = y_1$$

as $F(y, y') = \frac{\sqrt{1+y'^2}}{\sqrt{y}}$, we can write form

$$\frac{\sqrt{1+y'^2}}{\sqrt{y}} - y' \left(\frac{2y'}{2\sqrt{1+y'^2}\sqrt{y}} \right) = C$$

$$\text{Simplified, } \frac{\sqrt{1+y^2} \cancel{\sqrt{1+y^2}}}{\sqrt{y} \cancel{\sqrt{1+y^2}}} \frac{y^2}{\sqrt{y} \sqrt{1+y^2}} = C$$

$$\frac{1+y^2-y^2}{\sqrt{y} \sqrt{1+y^2}} = \frac{1}{\sqrt{y(1+y^2)}} = C,$$

$$\text{equivalently } y(1+y^2) = C_1$$

which looks much nicer.

$$\text{use parameter } t, y = \cot(t), y = \frac{C_1}{1+\cot^2(t)} = \frac{C_1 \sin^2(t)}{1+\sin^2(t)} = \frac{1}{2}C_1(1-\cos(2t))$$

$$\text{Moreover, } dx = \frac{dy}{y} = \frac{2C_1 \sin(t) \cos(t) dt}{\cot(t)} = 2C_1 \sin^2(t) dt \\ = C_1(1-\cos(2t))dt$$

$$\Rightarrow x = C_1 \left(t - \frac{\sin(2t)}{2} \right) + C_2 = \frac{C_1}{2} (2t - \sin(2t)) + C_2$$

Consequently, the parameterized solution becomes

$$x = \frac{C_1}{2} (2t - \sin(2t)) + C_2 \quad y = \frac{C_1}{2} (1 - \cos(2t))$$

Moreover, $C_2=0$ as $x=0$ when $y=0$, at using adjustal parameter $t_1=t$, we get a family of cycloids

$$x = \frac{C_1}{2} (t_1 - \sin(t_1)), \quad y = \frac{C_1}{2} (1 - \cos(t_1)) * \text{radius of rolling ball } C_1/2, \\ \text{passing through } B=(x_1, y_1).$$