

Functional Minimisation

Can derive Lagrange's equation from minimising the functional:

$$J[y] = \int_a^b F(\{y(x)\}, \{\dot{y}(x)\}, x) dx$$

Let $y(x) \rightarrow y(x) + \epsilon \eta(x)$, $\dot{y}(x) \rightarrow \dot{y}(x) + \epsilon \dot{\eta}(x)$ with $\eta(a) = \eta(b) = 0$

F is at a minimum with $\epsilon = 0$, we therefore have:

$$\left. \frac{dJ}{d\epsilon} \right|_{\epsilon=0} = 0$$

$$\frac{dJ}{d\epsilon} = \int_a^b \frac{dF}{d\epsilon} dx = \int_a^b \left(\frac{\partial F}{\partial y} \frac{dy}{d\epsilon} + \frac{\partial F}{\partial \dot{y}} \frac{d\dot{y}}{d\epsilon} \right) dx$$

Using:

$$\frac{dy}{d\epsilon} = \eta, \quad \frac{d\dot{y}}{d\epsilon} = \dot{\eta}$$

We have:

$$0 = \int_a^b \left(\frac{\partial F}{\partial y} \eta + \frac{\partial F}{\partial \dot{y}} \dot{\eta} \right) dx$$

Using integration by parts wrt. x on $\frac{\partial F}{\partial \dot{y}} \dot{\eta}$ we get:

$$0 = \int_a^b \left(\frac{\partial F}{\partial y} \eta - \eta \frac{d}{dx} \frac{\partial F}{\partial \dot{y}} \right) dx + \left[\frac{\partial F}{\partial \dot{y}} \eta \right]_a^b$$

Which becomes (using $\eta(a) = \eta(b) = 0$)

$$0 = \int_a^b \eta \left(\frac{\partial F}{\partial y} - \frac{d}{dx} \frac{\partial F}{\partial \dot{y}} \right) dx$$

With η being any general small displacement, only having requirements at points a, b this means

$$\frac{\partial F}{\partial y} - \frac{d}{dx} \frac{\partial F}{\partial \dot{y}} = 0$$

Which is Lagrange's equation.

Beltrami Identity