

Notes for Mathematics for Physics: A Guided Tour for Graduate Students

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December 26, 2019

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1 Calculus of variations

A functional J is a map $J : C^\infty(\mathcal{R}) \rightarrow \mathcal{R}$. We restrict ourselves to functionals of the form

$$J[y] = \int_{x_1}^{x_2} F(x, y, y^{(1)}, y^{(2)}, \dots) dx \quad (1)$$

where $y^{(n)}$ denotes the n^{th} derivative of y with respect to x .

1.1 Minimising functionals of y and y_x

For $J = \int F dx$, where f depends only on x , y and y' , we show how to derive the Euler-Lagrange equation and find the y that optimises J .

Let ϵ be a small, arbitrary real number, η an arbitrary function of x and y an arbitrary function of x in C^∞ . A small perturbation in y is given by $y = y^* + \epsilon\eta$, where y^* is the unperturbed y . Also let $\delta J = J[y^* + \epsilon\eta] - J[y^*]$ and $\delta F = \{F(x, y, y^{(1)}) - F(x, y^*, y^{*(1)})\}$, where δ is the variation operator. The change in J associated with going from y to $y^* + \epsilon\eta$ is given by

$$\delta J = \int_{x_1}^{x_2} \delta F dx \quad (2)$$

A necessary condition for the minimisation of J is $\delta J = 0$. We then use a Taylor expansion of δF around $\epsilon = 0$, discarding all terms second order and above.

$$\delta F \approx \epsilon \left(\frac{\partial F}{\partial y} \eta + \frac{\partial F}{\partial y^{(1)}} \eta^{(1)} \right) \quad (3)$$

Using integration by parts, we can find an alternate expression for $\frac{\partial F}{\partial y^{(1)}} \eta^{(1)}$

$$\int_{x_1}^{x_2} \frac{\partial F}{\partial y^{(1)}} \eta^{(1)} dx = \left. \frac{\partial F}{\partial y^{(1)}} \eta \right|_{x_1}^{x_2} - \int_{x_1}^{x_2} \frac{d}{dx} \frac{\partial F}{\partial y^{(1)}} \eta dx$$

As we assume $\epsilon = 0$ at x_1 and x_2 , $\left. \frac{\partial F}{\partial y^{(1)}} \eta \right|_{x_1}^{x_2} = 0$. So we have

$$\frac{\partial F}{\partial y^{(1)}} \eta^{(1)} = - \frac{d}{dx} \frac{\partial F}{\partial y^{(1)}} \eta$$

We substitute this into (3) to obtain

$$\delta F \approx \epsilon \eta \left(\frac{\partial F}{\partial y} - \frac{d}{dx} \frac{\partial F}{\partial y^{(1)}} \right)$$

Substituting this expression into (2) results in

$$\int_{x_1}^{x_2} \delta F dx = \int_{x_1}^{x_2} \epsilon \eta \left(\frac{\partial F}{\partial y} - \frac{d}{dx} \frac{\partial F}{\partial y^{(1)}} \right) dx = 0$$

Supposing that η and ϵ are not identically zero, we conclude that

$$\frac{\partial F}{\partial y} - \frac{d}{dx} \frac{\partial F}{\partial y^{(1)}} = 0 \quad (4)$$

(4) is known as the *Euler-Lagrange equation*. It is also referred to as the functional derivative of δJ with respect to y .

1.2 Functionals of higher order derivatives

If F is a function of higher order derivatives of y , e.g. $y^{(5)}$ or $y^{(26)}$, then the Euler-Lagrange equation is extended as follows. Suppose F is a function of the n^{th} order derivative of y . The Euler-Lagrange equation is

$$\frac{\partial F}{\partial y} + \sum_{i=1}^n (-1)^i \frac{d^i}{dx^i} \left(\frac{\partial F}{\partial y^{(i)}} \right) = 0 \quad (5)$$

1.3 Minimising functionals of multiple functions

When F is a function of multiple functions y_i and their derivatives y_{ix} , where each y_i is a function of x , then we get a separate Euler-Lagrange equation for each y_i

$$\frac{\partial F}{\partial y_i} - \frac{d}{dx} \frac{\partial F}{\partial y_i^{(1)}} = 0 \quad (6)$$

1.4 Functionals of multiple functions and higher order derivatives

Combining the previous two sections, the Euler-Lagrange equations for functionals of multiple functions y_i and higher order derivatives $y_i^{(n)}$ are given by

$$\frac{\partial F}{\partial y_i} + \sum_{k=1}^n (-1)^k \frac{d^k}{dx^k} \left(\frac{\partial F}{\partial y_i^{(k)}} \right) = 0 \quad (7)$$

for each i corresponding to a y_i .

1.5 Examples

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1.6 Variable end points

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References

- [1] R.S. Schechter, *The variational method in engineering*, McGraw-Hill chemical engineering series, McGraw-Hill, 1967.

2 Function spaces

3 Linear ordinary differential equations

4 Linear differential operators

5 Green functions