Recordenos que,
$$J = \int_{x_1}^{x_2} f(y(x), y'(x); x) dx$$
 y dado un parámetro α

$$J(\alpha) = \int_{x_1}^{x_2} f(y(x, \alpha), y'(x, \alpha); x) dx$$

Ejemplos simples:

(i)
$$y = x$$

$$y(x, \alpha) = x + \alpha \sin(x)$$

$$\int_{0}^{2\pi} (1 + 2\alpha \cos(x) + \alpha^{2} \cos^{2}(x)) dx$$

$$f = \left(\frac{dy}{dx}\right)^{2}, \quad x \in [0, 2\pi]$$

$$= 2\pi + \alpha^{2}\pi$$

$$\frac{dy}{dx} = 1 + \alpha \cos(x)$$

(ii) Buscamos la distancia mínima entre dos puntos

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

$$ds = \sqrt{1 + \left(\frac{dy}{dx}\right)^{2}} \Rightarrow S = \int_{0}^{1} \sqrt{1 + (y')^{2}} ds$$

$$y(x) = 0$$

$$y(x, \alpha) = x^{2} (x^{2} - x)$$

$$\Rightarrow \int (\alpha) = \int_{0}^{1} \left[(4\alpha^{2}) x^{2} + (-4\alpha^{2}) x + (\alpha^{2} + 1) \right]^{1/2} dx$$

$$= \frac{1}{2} \sqrt{\alpha^{2} + 1} + \frac{1}{2\alpha} \sinh^{-1}(\alpha)$$

$$= \frac{1}{2} \left(1 + \frac{\alpha^{2}}{2} + \cdots \right) + \frac{1}{2\alpha} \left(\alpha - \frac{1}{6} \alpha^{3} + \cdots \right)$$

$$= 1 + \frac{\alpha^{2}}{6} + O(\alpha^{3})$$

La Braquistócrona

Ahora bien,
$$f = f(y, y', z, z'; x) dx$$
 y $g = g(y, z; x)$ tales que $y(x, \alpha) = y(x) + \alpha y(x)$ restricción geométrica $z(x, \alpha) = z(x) + \alpha z(x)$ $\eta_1(x_1) = \eta_2(x_1) = \eta_1(x_2) = \eta_2(x_2)$

Como
$$\frac{\partial J(x)}{\partial \alpha} = \int \frac{\partial f}{\partial \alpha} dx$$
, entonces

$$\frac{\partial J}{\partial \alpha} = \int \left[\left(\frac{\partial f}{\partial y} \frac{\partial \alpha}{\partial x} + \frac{\partial f}{\partial y'} \frac{\partial \gamma'}{\partial \alpha} \right) + \left(\frac{\partial f}{\partial z} \frac{\partial z}{\partial \alpha} + \frac{\partial f}{\partial z'} \frac{\partial z'}{\partial \alpha} \right) \right] dx$$

$$\Rightarrow \frac{\partial \mathcal{J}}{\partial \alpha}\Big|_{\alpha=0} = \int \left[\left(\frac{\partial f}{\partial y} - \frac{d}{dt} \left(\frac{\partial f}{\partial y'} \right) \right) \frac{\partial y}{\partial \alpha} + \left(\frac{\partial f}{\partial z} + \frac{d}{dt} \left(\frac{\partial f}{\partial z'} \right) \right) \frac{\partial z}{\partial \alpha} \right] dx = 0 \quad \dots (i)$$

Ahora bien, nótese que $\frac{\partial J(\alpha)}{\partial \alpha} = \int \frac{\partial f}{\partial \alpha} dx$, y además

$$dg = \left(\frac{\partial g}{\partial y} \frac{\partial y}{\partial \alpha} + \frac{\partial g}{\partial z} \frac{\partial z}{\partial \alpha}\right) d\alpha = 0 \Rightarrow \frac{\eta_z(x)}{\eta_z(x)} = -\frac{\partial g/\partial y}{\partial g/\partial z} \dots (ii)$$

Sustituyendo esto último en (i) tenemos que

$$\frac{\partial J}{\partial \alpha}\Big|_{\alpha=0} = \int \left[\frac{\partial f}{\partial y} - \frac{d}{dt} \left(\frac{\partial f}{\partial y'} \right) + \left(\frac{\partial f}{\partial z} + \frac{d}{dt} \left(\frac{\partial f}{\partial z'} \right) \right) \frac{\eta_2(x)}{\eta_1(x)} \right] \eta_1(x) dx = 0$$

Sin embargo,

$$\frac{\partial f}{\partial y} - \frac{d}{dt} \left(\frac{\partial f}{\partial y'} \right) = - \left(\frac{\partial f}{\partial z} - \frac{d}{dx} \left(\frac{\partial f}{\partial z'} \right) \right) \frac{\gamma_2}{\gamma_1}$$

$$\Rightarrow \left(\frac{\partial f}{\partial y} - \frac{d}{dt} \left(\frac{\partial f}{\partial y'}\right)\right) \left(\frac{\partial g}{\partial y}\right)^{-1} \stackrel{\text{(ii)}}{=} \left(\frac{\partial f}{\partial z} - \frac{d}{dx} \left(\frac{\partial f}{\partial z'}\right)\right) \left(\frac{\partial g}{\partial \overline{z}}\right)^{-1}$$

$$\Rightarrow \begin{cases} \frac{\partial f}{\partial y} - \frac{d}{dx} \left(\frac{\partial f}{\partial y'} \right) = \lambda(x) \frac{\partial g}{\partial y} \\ \frac{\partial f}{\partial x} - \frac{d}{dx} \left(\frac{\partial f}{\partial y'} \right) = \lambda(x) \frac{\partial g}{\partial y} \end{cases}$$