

Calculus of Variations - theory

Let V be a normed vector space.

$$J: A \rightarrow \mathbb{R}$$

where A is the admissible set.

Defn \bar{y} is a global minima for J on A iff

$$J(\bar{y}) \leq J(y) \quad \forall y \in A$$

Defn \bar{y} is a local minima for J if $\exists \delta > 0$ such that

$$\|y - \bar{y}\| < \delta \Rightarrow J(\bar{y}) \leq J(y)$$

Defn Suppose $\bar{y} \in A$. We say δy is an admissible variation if

$$\bar{y} + \delta y \in A$$

Some remarks on these definitions

- 1) A need not be a vector space
- 2) the local minima depends on the norm used
- 3) often the space A^* of all admissible variations does not depend on the choice of \bar{y}

Gateaux Variation

There are different ways to define a derivative of $J(y)$

A Fréchet derivative of $J(y)$ is a linear operator $L(y)$ such that

$$(1) \quad J(y+\eta) = J(y) + L(y)\eta + R(\eta)$$

$$(2) \quad \lim_{\|\eta\| \rightarrow 0} \frac{\|R(\eta)\|}{\|\eta\|} = 0$$

provided the expressions are defined for all η sufficiently small.

Much, much more common is

Definition (First Gateaux variation)

Let $J: A \rightarrow \mathbb{R}$, $\bar{y} \in A$ and

$$\bar{y} + \varepsilon h \in A$$

for all $\varepsilon \in \mathbb{R}$ sufficiently small.

When it exists the first variation $\delta J(\bar{y}, h)$ of $J(y)$ at \bar{y} is

$$\delta J(\bar{y}, h) \equiv \left. \frac{d}{d\varepsilon} J(\bar{y} + \varepsilon h) \right|_{\varepsilon=0} = 0$$

Necessary Conditions for local minima

Let $J: A \rightarrow \mathbb{R}$, $\bar{y} \in A$ and assume $\bar{y} + \varepsilon h(x) \in A$ for all ε sufficiently small and $h(x)$ fixed.

$$F(\varepsilon) \equiv J(\bar{y} + \varepsilon h)$$

we assume to be twice continuously differentiable. Then

$$F(\varepsilon) = F(0) + F'(0)\varepsilon + \frac{F''(\zeta)}{2!} \varepsilon^2$$

for some $\zeta \in N_r(0)$. Alternately

$$(1) \quad J(\bar{y} + \varepsilon h) = J(\bar{y}) + \delta J(\bar{y}, h)\varepsilon + O(\varepsilon^2)$$

If \bar{y} is a local min of J then

$$\Delta J = J(\bar{y} + \varepsilon h) - J(\bar{y}) \geq 0$$

for all ε sufficiently small. Given (1)

Theorem: \bar{y} is a local minima of $J: A \rightarrow \mathbb{R}$ only if

$$\delta J(\bar{y}, h) = 0$$

for all admissible variations $\delta y = \varepsilon h(x)$.

EXAMPLE

$$J(y) \equiv y(0)^4$$

$$A = C[-1, 1]$$

Admissible variations are those $h(x)$ such that $y+h \in A$ whenever y is in A . Here

$$A^* = C[-1, 1]$$

Clearly if $y \in A$ and $h \in A^*$ then $y+h \in A$.

To compute the First Variation

$$F(\varepsilon) = J(y + \varepsilon h)$$

$$F(\varepsilon) = (y(0) + \varepsilon h(0))^4$$

from which

$$F'(\varepsilon) = 4(y(0) + \varepsilon h(0))^3 h(0)$$

Evaluating at $\varepsilon = 0$

$$\delta J(y, h) = 4y(0)^3 h(0)$$

Recall y is a min only if $\delta J(y, h) = 0 \quad \forall h \in A^*$
or

$$y(0) = 0$$

Should have been clear from start that

$$\min_{y \in A} J(y) = 0$$

attained for any $y \in A$ with $y(0) = 0$.

EXAMPLE Sturm Liouville Problems

$$J(y) \equiv \int_0^1 p(x)y'^2 + q(x)y^2 dx$$

$$A = \{y \in C^2[0,1] : y(0) = A, y(1) = B\}$$

First we note admissible variations $h(x)$ must vanish at the endpoints

$$A^* = \{h \in C^2[0,1] : h(0) = h(1) = 0\}$$

Next we compute the First Variation

$$F(\varepsilon) = J(y + \varepsilon h)$$

$$F(\varepsilon) = \int_0^1 p(y' + \varepsilon h')^2 + q(y + \varepsilon h)^2 dx$$

Taking the derivative in ε

$$F'(\varepsilon) = \int_0^1 2p(y' + \varepsilon h')h' + 2q(y + \varepsilon h)h dx$$

Hence $\delta J(y, h) = F'(0)$ is

$$\delta J(y, h) = \int_0^1 (2p y' h' + 2q y h) dx$$

In this form it is difficult to conclude anything about $y(x)$. We next IBP first term

Integrating by Parts

$$\delta J(y, h) = \cancel{2py'h} \Big|_0^1 + 2 \int_0^1 [-(py')' + qy] h dx$$

$h \in A^*$

Boundary conditions $h(0) = h(1) = 0$ assure first term vanishes:

$$\delta J(y, h) = 2 \int_0^1 \underbrace{[-(py')' + qy]} h(x) dx$$

For y to minimize J must have $\delta J = 0$ for all $h \in A^*$. By a theorem we state later, the indicated term must vanish so that minimizers are solutions to

$$(1) \quad -(py')' + qy = 0 \quad y(0) = A, y(1) = B$$

This is a SLP with nonhomogeneous boundary conditions!

Note (1) has a unique solution if $p(x) > 0$. Thus, if $J(y)$ has a minima, it is unique. Certainly if $p(x) > 0$ and $q(x) \geq 0$ this is the case.

Theorem Let $g(x) \in C[a, b]$ and suppose

$$(1) \int_a^b g(x)v(x)dx = 0, \quad \forall v \in A^*$$

where A^* is any one of the following spaces

$$A^* = C[a, b]$$

$$A^* = C^n[a, b]$$

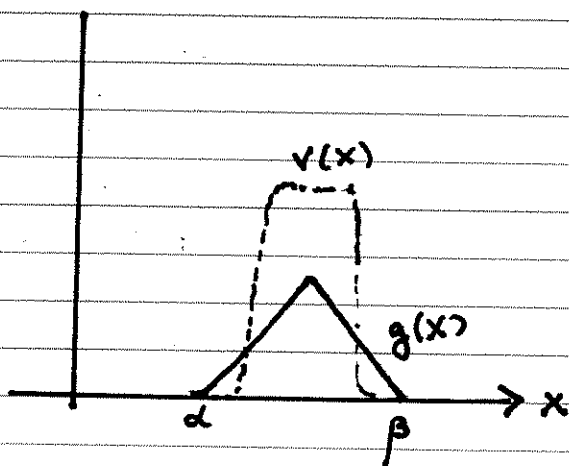
$$A^* = \{y \in C^n[a, b] : y(a) = y(b) = 0\}$$

Then $g(x) \equiv 0$

Proof outline (by contradiction)

Suppose (1) is true but $g(x) \neq 0$. Since $g(x)$ is continuous there must be some interval $I = [\alpha, \beta] \subset [a, b]$ on which $g(x)$ has one sign. wlog $g(x) > 0$.

Pick any $v \in A^*$ positive on I but zero elsewhere.



Clearly

$$\langle g, v \rangle > 0$$

which is a contradiction.

Euler Lagrange Equations

Many variational problems have functionals

$$J(y) \equiv \int_a^b L(x, y, y') dx$$

$$A = \{ y \in C^2[a, b] : y(a) = A, y(b) = B \}$$

Here $L(x, y, y')$ is the Lagrangian

Suppose $\bar{y} \in A$ is the minimizer (maximizer or extrema) then

$$A^* = \{ h \in C^2[a, b] : h(a) = h(b) = 0 \}$$

is the set of admissible variations and $\bar{y} + h \in A$ for all $h \in A^*$.

Define $y = \bar{y} + \epsilon h$ and

$$F(\epsilon) = J(\bar{y} + \epsilon h)$$

Differentiating $F(\epsilon)$ in ϵ we have

$$F'(\epsilon) = \int_a^b (L_y h + L_{y'} h') dx$$

Integrate by parts

$$F'(\epsilon) = L_{y'}(x, \bar{y}, \bar{y}') h \Big|_a^b + \int_a^b (L_y - \frac{d}{dx} L_{y'}) h dx$$

Evaluate at $\varepsilon = 0$ to get first variation

$$\delta J(\bar{y}, h) = L_{y'}(x, \bar{y}, \bar{y}') h \Big|_a^b + \int_a^b (L_y - \frac{d}{dx} L_{y'}) h dx$$

$h \in A^*$ makes h
vanish at $x=a, b$

$$\delta J(\bar{y}, h) = \int_a^b (L_y - \frac{d}{dx} L_{y'}) h dx$$

must vanish if $\delta J(\bar{y}, h) = 0$
for all $h(x)$ variations

Conclude necessary conditions for $\bar{y}(x)$

(1) $L_y = \frac{d}{dx} L_{y'}$ Euler Lagrange Eqn

(2) $\bar{y}(a) = A, \bar{y}(b) = B$ B.c. define $\bar{y} \in A$

Collectively (1)-(2) is a (nonlinear) 2 point
boundary value problem.

Special Cases of EL-equations

$$(1) \quad L_y = \frac{d}{dx} L_{y'}$$

Simplifies depending on $L(x, y, y')$

CONDITION

EL-Eqn

$$L_y \equiv 0$$

$$L_{y'}(x, y') = c$$

ODE

$$L_{y'} \equiv 0$$

$$L_y(x, y) = 0$$

ALGEBRAIC

$$L_x \equiv 0$$

$$L - y' L_{y'} = c$$

ODE

The last term is called a first integral since its derivative is zero

$$\frac{d}{dx}(L - y' L_{y'}) = \dots = y' \underbrace{\left(L_y - \frac{d}{dx} L_{y'} \right)}_{\text{EL.}} = 0$$

Most often the case to use first integrals for $L_y = 0$ and $L_x = 0$ cases.

Otherwise (1) expanded out is a 2nd order nonlinear BVP... very hard.

EXAMPLE

$$L = \sqrt{x^2 + y'^2}$$

($L_y = 0$)

$$A = \{y \in C^2[0,1] : y(0) = 0, y(1) = 1\}$$

Since $L_y = 0$, $L_{y'}$ is a first integral

$$\frac{d}{dx} \left(\frac{y'}{\sqrt{x^2 + y'^2}} \right) = 0 = L_y$$

Term in (1) is constant. Solve for y' then

$$y' = \alpha x \quad \alpha \in \mathbb{R}$$

$$y = \frac{1}{2} \alpha x^2 + \beta \quad \beta \in \mathbb{R}$$

Apply B.C. $y(0) = 0$ and $y(1) = 1$ to find α, β :

$$y(x) = x^2$$

EXAMPLE

$L = x^2 y - y^2$ with $A = C[0,1]$. ($L_{y'} = 0$)

Since $L_{y'} = 0$ we have

$$L_y = x^2 - 2y = 0$$

and conclude

$$y(x) = \frac{1}{2} x^2$$

Note: if A had B.C. defining it they have been incompatible with solution. Then you conclude there is no extrema.

EXAMPLE

$$L = y^2 y'^2$$

($L_x = 0$)

$$A = \{y \in C[0,1] : y(0) = 1, y(1) = 2\}$$

Here $L_x = 0$ so there is a different first integral:

$$L - y' L_{y'} = -y^2 y'^2 = -\alpha^2 \quad \alpha \in \mathbb{R}$$

Hence

$$y y' = \alpha$$

$$\frac{d}{dx} \left(\frac{1}{2} y^2 \right) = \alpha$$

$$\frac{1}{2} y^2 = \alpha x + \beta \quad \beta \in \mathbb{R}$$

$$y^2 = 2\alpha x + 2\beta$$

$$(1) \quad y = \sqrt{2\alpha x + 2\beta}$$

For $y(x)$ in (1) to satisfy B.C., $\beta = \frac{1}{2}$, $\alpha = \frac{3}{2}$

$$(2) \quad y(x) = \sqrt{3x + 1}$$

Candidate for a min, not max since $J(y) \rightarrow \infty$ for large $y(x)$.

Not using first integral looks like

$$L_y = \frac{d}{dx} (L_{y'})$$

$$2y y'^2 = 4y y'^2 + 2y^2 y''$$

arguably harder to solve. No one way but try first integrals first.

Natural Boundary Conditions

Recall that y extremizes (max, min, neither) the functional $J(y)$ only if

$$\delta J(y, h) = 0 \quad \forall h \in A^*$$

and this statement is independent of how the admissible set A is defined. Suppose for example

$$J(y) = \int_a^b L(x, y, y') dx$$

$$A = \{y \in C^2[a, b] : y(a) = A\}$$

Here A has only one B.C. defining it and

$$A^* = \{h \in C^2[a, b] : h(a) = 0\}$$

To find $\delta J(y, h)$ we differentiate

$$F(\varepsilon) = J(y + \varepsilon h)$$

evaluate at $\varepsilon = 0$ and integrate by parts:

$$\delta J = \underbrace{L_{y'}(x, y, y') h \Big|_a^b}_{h(a)=0 \text{ but } h(b) \text{ can have any value!}} + \int_a^b \underbrace{\left(L_y - \frac{d}{dx} L_{y'}\right) h}_{\text{must vanish as well.}} dx$$

Explicitly, $h \in A^* \Rightarrow h(a) = 0$ so that

$$\delta J = \underbrace{L_{y'}(b, y(b), y'(b)) h(b)}_{\pi_1} + \underbrace{\int_a^b (L_y - \frac{d}{dx} L_{y'}) h dx}_{\pi_2}$$

This must vanish for all $h \in A^*$. Consider A^{**} be the $h \in A^*$ s.t. $h(b) = 0$ hence $\pi_1 = 0$ above. The second term π_2 must vanish $\forall h \in A^{**}$ which is sufficient to conclude

$$(1) \quad L_y = \frac{d}{dx} L_{y'}$$

Knowing now that (1) is necessary,

$$\delta J = L_{y'}(b, y(b), y'(b)) h(b)$$

This must vanish $\forall h \in A^*$ hence.

$$(2) \quad L_{y'}(b, y(b), y'(b)) = 0 \quad \text{N.B.C.}$$

which is a (possibly nonlinear) B.C.
Collectively the extrema must solve

$$L_y = \frac{d}{dx} L_{y'} \quad \text{EL-eqns}$$

$$y(a) = A \quad \text{Given B.C.}$$

$$L_{y'} \Big|_{x=b} = 0 \quad \text{Natural B.C.}$$

Ex What B.V.P must the extrema of $J(y)$ satisfy if

$$J(y) = \int_0^1 L(x, y, y') dx$$

$$A = \{ y \in C^2[0, 1] : y(1) = 7 \}$$

and $L = xy^2 + (y')^2$ is the Lagrangian.

$$L_y = 2xy$$

$$L_{y'} = 2y'$$

Here we apply previous theory. $y(1) = 7$ is a given B.C. The Natural Boundary Condition (NBC) is

$$L_{y'} \Big|_{x=2} = 2y'(2) = 0$$

Consequently the BVP the extrema must solve is

- | | | |
|-----|-------------|------------|
| (1) | $xy = y''$ | EL-eqn |
| (2) | $y(1) = 7$ | Given B.C. |
| (3) | $y'(2) = 0$ | N.B.C. |

EX What B.V.P must extrema of $J(y)$ satisfy if

$$J(y) = y(2)^3 + \int_1^2 L(x, y, y') dx$$

$$A = \{y \in C^2[1, 2] : y(1) = 3\}$$

where $L = xy + (y')^3$. Given A we see

$$A^* = \{h \in C^2[1, 2] : h(1) = 0\}$$

For given Lagrangian, $J(y)$ first variation:

$$(1) \quad \delta J = 3y(2)^2 h(2) + L_{y'} h \Big|_1^2 + \int_1^2 (L_y - \frac{d}{dx} L_{y'}) h dx$$

Since $L_{y'} = 3y'^2$ and $h(1) = 0$, eqn (1) becomes

$$\delta J = \underbrace{3(y(2)^2 + y'(2)^2) h(2)}_{=0 \text{ NBC}} + \int_1^2 \underbrace{(L_y - \frac{d}{dx} L_{y'})}_{=0 \text{ EL-eqn}} h dx$$

Condition $\delta J = 0 \forall h \in A^*$ implies

$$(1) \quad x = \frac{d}{dx} (3y'^2) \quad \text{EL-eqn}$$

$$(2) \quad y(1) = 3 \quad \text{Given B.C.}$$

$$(3) \quad y(2)^2 + y'(2)^2 = 0 \quad \text{N.B.C.}$$

Remark: Solving (1) is possible and yields $y = y(x; c_1, c_2)$ where c_k are constants. Eqns (2)-(3) then are two eqns for (c_1, c_2) . If there is no soln there is no extrema. Here, extremely hard.

Euler Lagrange Domain issues

Whether extrema exist or are unique depends very much on A . Even if extrema exist they may or may not be (local) minima.

EXAMPLE

$$J(y) \equiv \int_0^1 [y'^2 - 1]^2 dx$$

$$A \equiv \{y \in C^1[0,1] : y(0) = y(1) = 0\}$$

Since $L_y = 0$ the Euler-Lagrange eqns are

$$L_{y'} = 4y'(y'^2 - 1) = c \quad \forall x \in [0,1]$$

where $c \in \mathbb{R}$ constant. Has form $P(z) = c$ where $P(z) = 4z(z^2 - 1)$. Since P is cubic $\exists z_1 \in \mathbb{R}$ s.t. $P(z_1) = c$ hence

$$y'(x) = z_1$$

$$y(x) = z_1 x + z_2$$

Since $y(0) = y(1) = 0$ we conclude $z_1 = z_2 = 0$

$$\bar{y}(x) \equiv 0$$

This is the extrema over A and

$$J(\bar{y}) = 1$$

But it should be clear one can make $J(y)$ smaller for other functions

For instance, note

$$J(y) = \int_0^1 (y'^2 - 1)^2 dx \geq 0$$

and $J(y) = 0$ if

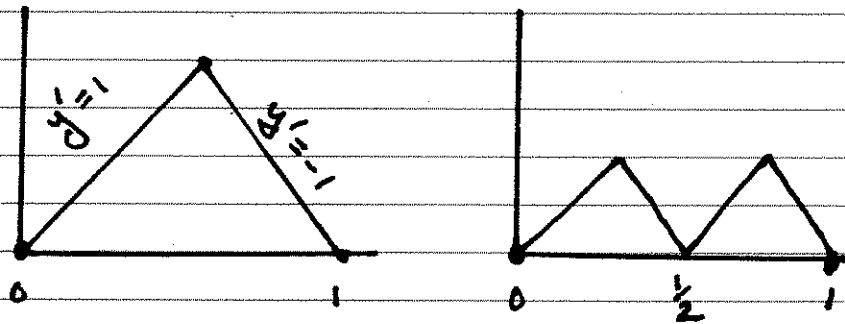
$$(y')^2 = 1 \quad \forall x \in [0, 1]$$

There does not exist a $y \in A$ such that this is true. However suppose we extremize over

$$A = \{ y \in PC[0, 1] : y(0) = y(1) = 0 \}$$

Then the min is attained but the minimizer is (badly) non unique.

Here's two graphical examples.



EXAMPLE Extrema versus minima

$$J(y) = \int_1^2 x (y')^2 dx$$

$$A = \{y \in C^1[1,2] : y(1) = 0, y(2) = 1\}$$

Euler-Lagrange eqns are, for $c \in \mathbb{R}$,

$$2xy' = c$$

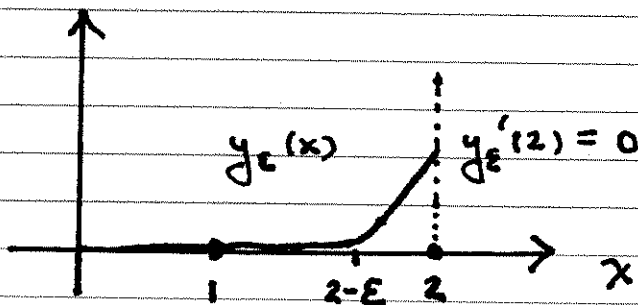
$$y(1) = 0 \quad y'(2) = 1$$

whose soln is

$$\bar{y}(x) = 2 \ln x$$

One can compute $J(\bar{y}) = \ln 2 > 0$.

Although $\bar{y}(x)$ is an extrema, it is not a minima. Consider $y_\epsilon(x)$ graphed below



Note that $y_\epsilon(x) \in A$ for all $\epsilon < 1$ and

$$J(y_\epsilon) \rightarrow 0 \quad \text{as } \epsilon \rightarrow 0$$

so $J(y_\epsilon) < J(\bar{y})$. The infimum above is not attained:

$$\nexists y^* \in A \text{ s.t. } J(y^*) = 0.$$

EXAMPLE

Nonuniqueness of extrema

$$J(y) = \int_0^1 (y')^2 dx$$

$$A = \{y \in C^1[0,1] : y'(0) = y'(1) = 0\}$$

Any extrema (min/max) must satisfy the EL-eqns

$$L_y = \frac{d}{dx} L_{y'}$$

$$0 = \frac{d}{dx} (2y')$$

Hence $y(x)$ is a linear function

$$y(x) = Ax + B$$

Both boundary conditions are satisfied if $A = 0$. Hence

$$y(x) = B$$

$$B \in \mathbb{R}$$

are a family of extrema

when problems do not have unique solns. they are said to be ill-posed

Higher order derivatives

$$J(y) \equiv \int_a^b L(x, y, y', y'') dx$$

Let $y \in A$, $h \in A^*$. Then

$$F(\varepsilon) \equiv J(y + \varepsilon h)$$

y is an extrema of $J(y)$ only if

$$F'(\varepsilon) = \delta J(y, h) = 0 \quad \forall h \in A^*$$

Can easily show

$$F'(\varepsilon) = \int_a^b (L_y h + L_{y'} h' + L_{y''} h'') dx$$

Integrate by parts (twice) and set $\varepsilon = 0$:

$$(1) \quad \delta J = B(y, h) + \int_a^b \underbrace{(L_y - \frac{d}{dx} L_{y'} + \frac{d^2}{dx^2} L_{y''})}_{\text{EL-eqns}} h dx$$

where the boundary term is

$$(2) \quad B = (L_{y'} - \frac{d}{dx} L_{y''}) h + L_{y''} h' \Big|_{x=a}^{x=b}$$

Independent of B.C. defining A , must have

$$(3) \quad \boxed{L_y - \frac{d}{dx} L_{y'} + \frac{d^2}{dx^2} L_{y''} = 0}$$

is the EL-eqn for the variation problem.

Depending on the given B.C. defining A , $B(y, h)$ must vanish $\forall h \in A^*$. This will determine Natural B.C.

For example if

$$A = \{y \in C^4[0, 1] : y(0) = 7, y(1) = 2\}$$

then

$$A^* = \{h \in C^4[0, 1] : h(0) = h(1) = 0\}$$

Given $B(y, h)$ in eqn 2 we have

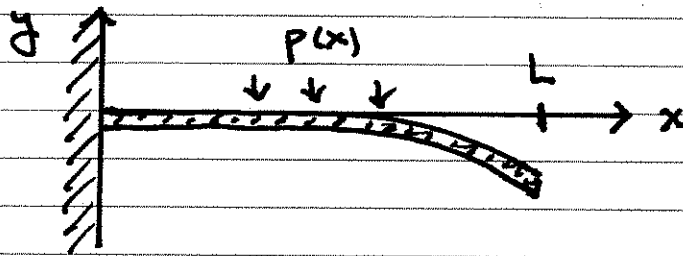
$$B = \left. Ly'' h' \right|_{x=a}^{x=b}$$

Since $h'(a)$, $h'(b)$ are arbitrary the natural B.C. are

$$Ly''(0, y(0), y'(0), y''(0)) = 0$$

$$Ly''(1, y(1), y'(1), y''(1)) = 0$$

EXAMPLE Beam Deflection (Elastic)



Shape minimizes potential energy

$$V(y) = \int_0^L \left(\frac{1}{2} \mu (y'')^2 - p(x) y(x) \right) dx$$

where

μ = flexural rigidity (constant)

$p(x)$ = load (N/m)

The beam is pinned at $x=0$ so $y(0)=0$.
Also, there is no moment at $x=0$ so $y'(0)=0$.

$$A = \{ y \in C^2(0, L) : y(0) = y'(0) = 0 \}$$

and

$$A^* = A$$

In this problem the Lagrangian is

$$L(x, y, y'') = \frac{1}{2} \mu (y'')^2 - p(x) y$$

Note $L_{y'} \equiv 0$.

Compute partials:

$$L_y = -p$$

$$L_{y'} = 0$$

$$L_{y''} = \mu y''$$

Given general theory for B. Cond $B(y, h)$.

$$B = \underbrace{-\mu y'' h} + \underbrace{\mu y'' h'} \Big|_{x=1}$$

Indicated terms vanish independently.

$y^{(4)}(x) = p(x)$	EL-Eqn	
$y(0) = 0$	BC	pinned
$y'(0) = 0$	BC	no moment
$y''(1) = 0$	NBC	no bending moment
$y'''(1) = 0$	NBC	no shear force

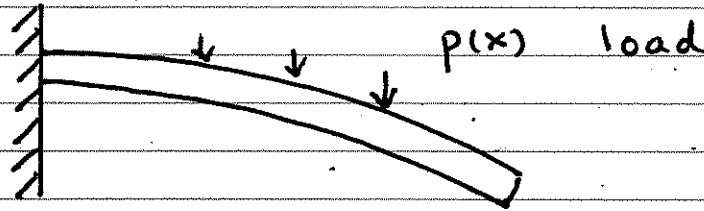
Constant load Case (p constant) and $L=1$

$$y = \frac{p}{24} x^4 + c_1 x^3 + c_2 x^2 + c_3 x + c_4$$

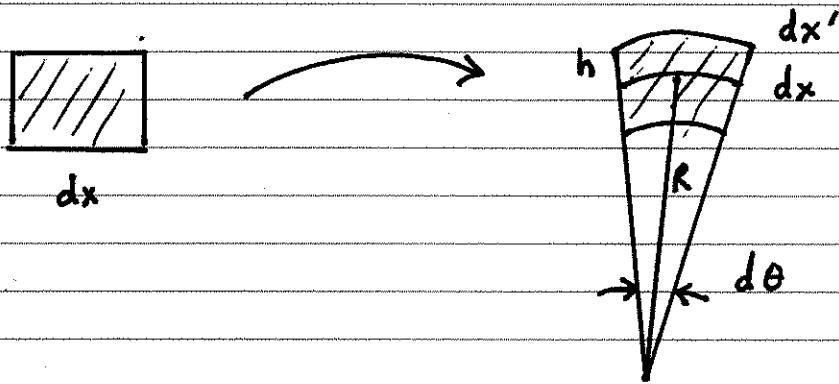
Boundary conditions determine c_k and

$$y(x) = \frac{1}{24} p x^2 (x^2 - 4x + 6)$$

Elastic Beam: Addendum on elastic energy



Energy of an element under deformation



Here R is the radius of curvature. Then

$$dx = R d\theta \quad dx' = (R+h) d\theta$$

Yields

$$dx' = \left(1 + \frac{h}{R}\right) dx$$

and the change in displacement length

$$dx' - dx = \frac{h}{R} dx = h \kappa(x) dx$$

where the local curvature $\kappa = R^{-1}$ is

$$\kappa(x) = \frac{y''}{\sqrt{1+y'^2}}$$

For linear elasticity (Hookes Law) the energy of deformation is proportional to the displacement squared. Hence such energy should be proportional to

$$k^2 = \frac{(y'')^2}{1 + y'^2}$$

For small displacements $k^2 = (y'')^2 + o(1)$ and we find

$$E = \int_0^L \underbrace{\frac{1}{2} p (y'')^2}_{\text{elastic}} - \underbrace{p(x) y}_{\text{load}} dx$$