

Assignment #3

Due on Friday, September 22, 2017

Read Section 3.2, *Fundamental Lemmas*, in the class lecture notes at <http://pages.pomona.edu/~ajr04747/>

Read Section 3.3, *The Euler–Lagrange Equation*, in the class lecture notes at <http://pages.pomona.edu/~ajr04747/>

Read Sections 2–12, 2–13, 2–14, 3–1, 3–2 and 3–3, pp. 12–24, in *Calculus of Variations* by Robert Weinstock.

Do the following problems

1. Let $\mathcal{A} = \{y \in C^1([0, 1], \mathbb{R}) \mid y(0) = 0 \text{ and } y(1) = 1\}$. Define $J: \mathcal{A} \rightarrow \mathbb{R}$ by

$$J(y) = \int_0^1 [2e^x y(x) + (y'(x))^2] dx \quad \text{for all } y \in \mathcal{A}.$$

Give the Euler–Lagrange equation associated with J and, if possible, solve it subject to the boundary conditions in \mathcal{A} .

2. Let $J: \mathcal{A} \rightarrow \mathbb{R}$ be defined by $J(y) = \int_1^2 [2(y(x))^2 + x^2(y'(x))^2] dx$ for all $y \in \mathcal{A}$, where $\mathcal{A} = \{y \in C^1([1, 2], \mathbb{R}) \mid y(1) = 1 \text{ and } y(2) = 5\}$. Give the Euler–Lagrange equation associated with J and, if possible, solve it subject to the boundary conditions in \mathcal{A} .

3. Let $J: \mathcal{A} \rightarrow \mathbb{R}$ be defined by $J(y) = \int_5^{10} \sqrt{x} \sqrt{1 + (y'(x))^2} dx$ for all $y \in \mathcal{A}$, where $\mathcal{A} = \{y \in C^1[5, 10] \mid y(5) = 4 \text{ and } y(10) = 16\}$. Give the Euler–Lagrange equation associated with J and, if possible, solve it subject to the boundary conditions in \mathcal{A} .

4. **The Brachistochrone Problem.** The Euler–Lagrange equation associated with the functional defined in the discussion of the Brachistochrone problem in class, and in the lecture notes, can be written in the form

$$\frac{d}{dx} \left[\frac{u'}{\sqrt{1 + (u')^2} \sqrt{u}} \right] = -\frac{\sqrt{1 + (u')^2}}{2u^{3/2}}, \quad \text{for } 0 < x < x_1, \quad (1)$$

Evaluate the derivative on the left-hand side of the equation in (1) and simplify to obtain from (1) that

$$(u')^2 + 2uu'' + 1 = 0 \quad \text{for } 0 < x < x_1, \quad (2)$$

where u'' denotes the second derivative of u .

5. **The Brachistochrone Problem, Continued.** Multiply on both sides of (2) by u' to get

$$(u')^3 + 2uu'u'' + u' = 0 \quad \text{for } 0 < x < x_1. \quad (3)$$

(a) Show that the differential equation in (3) can be written as

$$\frac{d}{dx}[u + u(u')^2] = 0. \quad (4)$$

(b) Integrate the equation in (4) to obtain a first-order differential equation for u .