

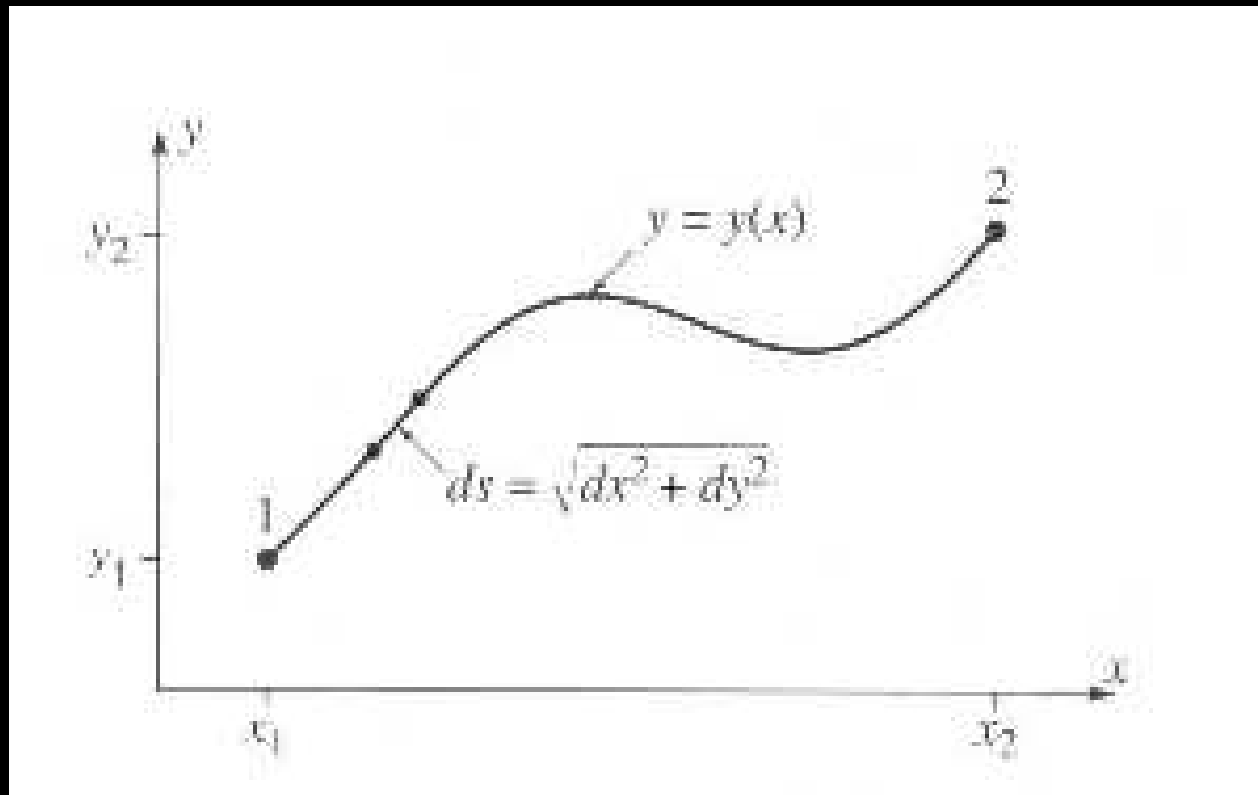
Classical Mechanics

Lagrangian Mechanics

☞ Variational Principle

The Shortest Path between Two Points

Given two points in a plane



what is the shortest path between them?

The Shortest Path between Two Points (cont'd)

The length of a short segment of the path is

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

↓

$$dy = \frac{dy}{dx} dx \equiv y'(x) dx$$

↓

$$ds = \sqrt{dx^2 + dy^2} = \sqrt{1 + [y'(x)]^2} dx$$

The total length of the path between points 1 and 2 is

$$L = \int_1^2 ds = \int_{x_1}^{x_2} \sqrt{1 + [y'(x)]^2} dx$$

This equation puts our problem in a mathematical form

↓

find the function $y(x)$ for which the integral is minimum

Fermat's Principle

What is the path that light follows between two points?



Fermat (1601 - 1665)



the path for which the time of travel of the light is minimum

The time for light to travel a short distance ds is ds/v

$v \equiv c/n$ speed of light in a medium with refractive index n

$$\text{time of travel} = \int_1^2 dt = \int_1^2 \frac{ds}{v} = \frac{1}{c} \int_1^2 n ds$$

In general \rightarrow refractive index can vary

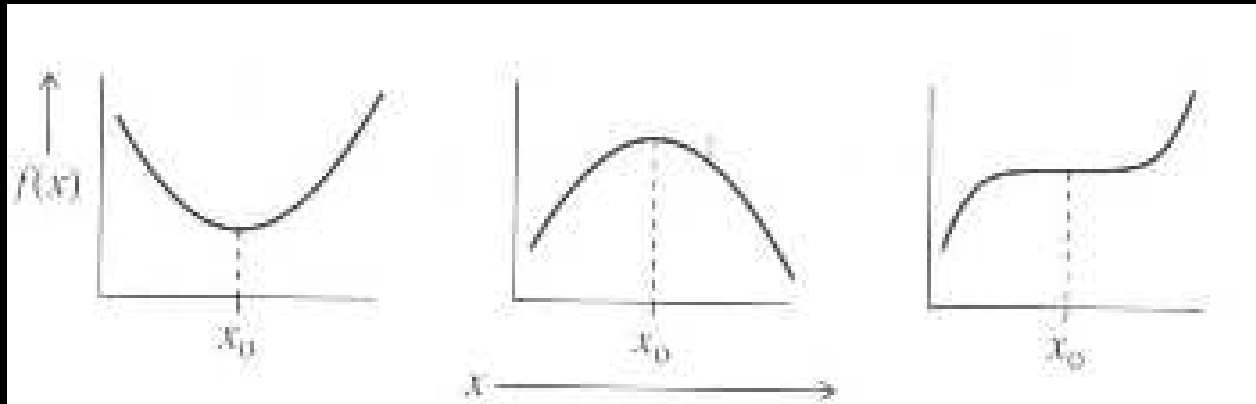
$$\int_1^2 n(x, y) ds = \int_{x_1}^{x_2} n(x, y) \sqrt{1 + [y'(x)]^2} dy$$

Calculus of Variations

Standard minimization problem of elementary calculus

unknown value of the variable x at which a known function $f(x)$ has a minimum

☞ Recall that if $df/dx = 0$ at x_0 there are three possibilities



↗ If $d^2 f/dx^2 > 0 \Rightarrow f$ has a minimum

⇒ If $d^2 f/dx^2 < 0 \Rightarrow f$ has a maximum

↘ If $d^2 f/dx^2 = 0 \Rightarrow$ there may be a minimum, a maximum, or neither

New problem ☞ one step more complicated

Calculus of Variations

how infinitesimal variations of a path change an integral

The Euler-Lagrange Equation

Consider an integral of the form

$$S = \int_{x_1}^{x_2} f[y(x), y'(x), x] dx$$

$y(x)$ \Rightarrow unknown curve joining points (x_1, y_1) and (x_2, y_2)

$$y(x_1) = y_1$$

$$y(x_2) = y_2$$

We have to find the curve that makes S a minimum

f \Rightarrow function of 3 variables $f = f(y, y', x)$

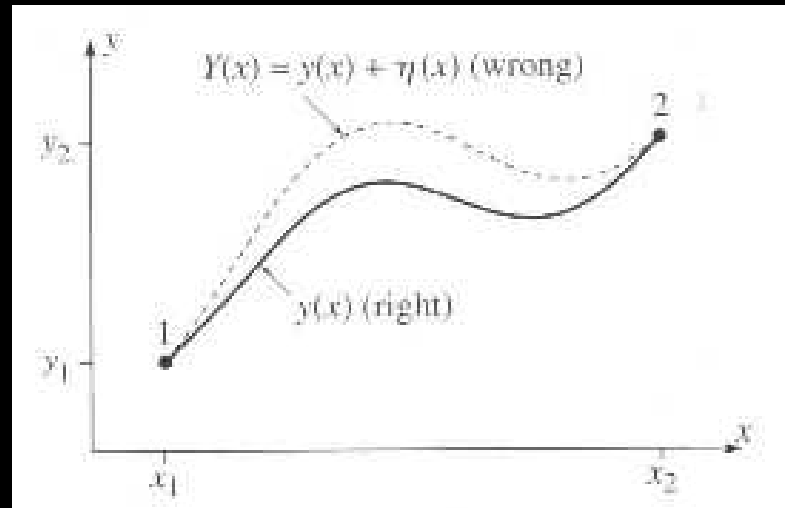


but integral follows path $y = y(x)$



integrand $f[y(x), y'(x), x]$ is actually a function of just one variable x

The Euler-Lagrange Equation (cont'd)



If $y(x)$ \Rightarrow right solution



S evaluated for $y(x)$ is less than for any neighborhood curve $Y(x)$
convenient to write

$$Y(x) = y(x) + \eta(x)$$

since $Y(x)$ must pass through points 1 and 2



$$\eta(x_1) = \eta(x_2) = 0$$

The Euler-Lagrange Equation (cont'd)

The integral taken along the wrong curve $Y(x)$ must be larger than that along the right curve $y(x)$ no matter how close is the former to the latter
to express this requirement \rightarrow introduce parameter α

\Downarrow

$$Y(x) = y(x) + \alpha \eta(x)$$

The integral S taken along the curve $Y(x)$ now depends on α

\Downarrow

$$S(\alpha)$$

The right curve $y(x)$ is obtained by setting $\alpha = 0$

\Downarrow

reduction to traditional problem from elementary calculus

\Downarrow

$$dS/d\alpha = 0 \text{ when } \alpha = 0$$

The Euler-Lagrange Equation (cont'd)

$$\begin{aligned}
 S(\alpha) &= \int_{x_1}^{x_2} f(Y, Y', x) dx \\
 &= \int_{x_1}^{x_2} f(y + \alpha\eta, y' + \alpha\eta', x) dx
 \end{aligned}$$

differentiate with respect to α

$$\begin{aligned}
 &\Downarrow \\
 \frac{\partial f(y + \alpha\eta, y' + \alpha\eta', x)}{\partial \alpha} &= \eta \frac{\partial f}{\partial y} + \eta' \frac{\partial f}{\partial y'}
 \end{aligned}$$

\Downarrow

$$\begin{aligned}
 \frac{dS}{d\alpha} &= \int_{x_1}^{x_2} \frac{\partial f}{\partial \alpha} dx \\
 &= \int_{x_1}^{x_2} \eta \frac{\partial f}{\partial y} + \eta' \frac{\partial f}{\partial y'} dx \\
 &= 0
 \end{aligned}$$

The Euler-Lagrange Equation (cont'd)

Re-write second term on the right using integration by parts

$$\int_{x_1}^{x_2} \eta'(x) \frac{\partial f}{\partial y'} dx = \eta(x) \frac{\partial f}{\partial y'} \Big|_{x_1}^{x_2} - \int_{x_1}^{x_2} \eta(x) \frac{d}{dx} \left(\frac{\partial f}{\partial y'} \right) dx$$

endpoint term is zero

↓

$$\int_{x_1}^{x_2} \eta'(x) \frac{\partial f}{\partial y'} dx = - \int_{x_1}^{x_2} \eta(x) \frac{d}{dx} \left(\frac{\partial f}{\partial y'} \right) dx$$

↓

$$\int_{x_1}^{x_2} \eta(x) \left(\frac{\partial f}{\partial y} - \frac{d}{dx} \frac{\partial f}{\partial y'} \right) dx = 0$$

This condition must be satisfied for any choice of the function $\eta(x)$

We can conclude that

$$\frac{\partial f}{\partial y} - \frac{d}{dx} \frac{\partial f}{\partial y'} = 0$$

$$\forall x \in x_1 \leq x \leq x_2$$

if all the functions concerned are continuous

Leonhard Euler (1707-1783) Joseph Lagrange (1736-1813)

The Shortest Path between Two Points (cont'd)

We saw that the length of a path between points 1 and 2 is

$$L = \int_1^2 ds = \int_{x_1}^{x_2} \sqrt{1 + y'^2} dx$$

that has the standard form

$$f(y, y', x) = \sqrt{1 + y'^2}$$

$$\frac{\partial f}{\partial y} = 0$$

$$\frac{\partial f}{\partial y'} = \frac{y'}{\sqrt{1 + y'^2}}$$

↓

$$\frac{d}{dx} \frac{\partial f}{\partial y'} = 0 \Rightarrow \frac{\partial f}{\partial y'} = C$$

↓

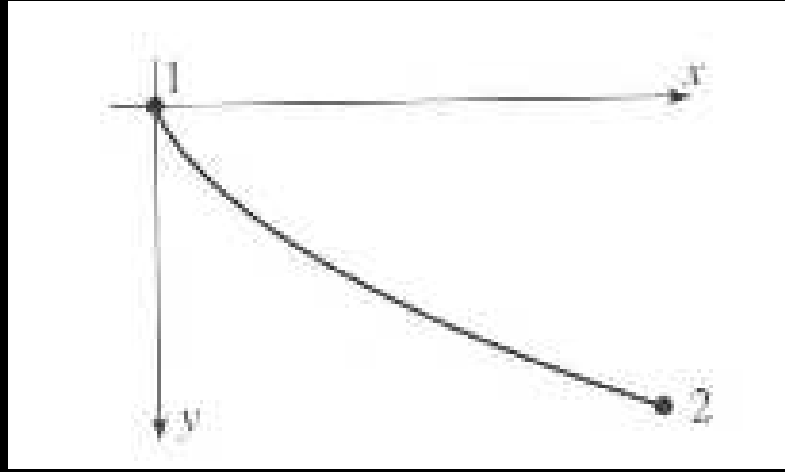
$$y'^2 = C^2(1 + y'^2) \Rightarrow y'^2 = \tilde{C} \Rightarrow y'(x) = m$$

integration leads to

$$y(x) = mx + b$$

Brachistochrone

shape of the track on which
particle released from point 1 will reach point 2 in the minimum possible time



brachistos (shorter) chronos (time)

$$\text{time}(1 \rightarrow 2) = \int_1^2 \frac{ds}{v}$$

speed at any height y is determined by conservation of energy

↓

$$v = \sqrt{2gy}$$

Brachistochrone (cont'd)

Take y as independent variable \rightarrow unknown path $x = x(y)$

$$ds = \sqrt{dx^2 + dy^2} = \sqrt{x'^2(y) + 1} dy$$

$$\text{time}(1 \rightarrow 2) = \frac{1}{\sqrt{2g}} \int_0^{y_2} \frac{\sqrt{[x'(y)]^2 + 1}}{\sqrt{y}} dy$$

To find the path that makes the time as small as possible

\leftarrow use Euler-Lagrange

$$\frac{\partial f}{\partial x} = \frac{d}{dy} \frac{\partial f}{\partial x'}$$

\Downarrow

$$\frac{x'^2}{y(1 + x'^2)} = \text{constant} = \frac{1}{2a}$$

\Downarrow

$$x' = \sqrt{\frac{y}{2a - y}}$$

Brachistochrone (cont'd)

$$x = \int \sqrt{\frac{y}{2a - y}} dy$$

use unlikely looking substitution $y = a(1 - \cos \theta)$

$$\begin{aligned} x &= a \int (1 - \cos \theta) d\theta \\ &= a(\theta - \sin \theta) + C \end{aligned}$$

We have chosen the initial point 1 to have $x = y = 0$



$$\text{initial } \theta = 0 \rightarrow C = 0$$

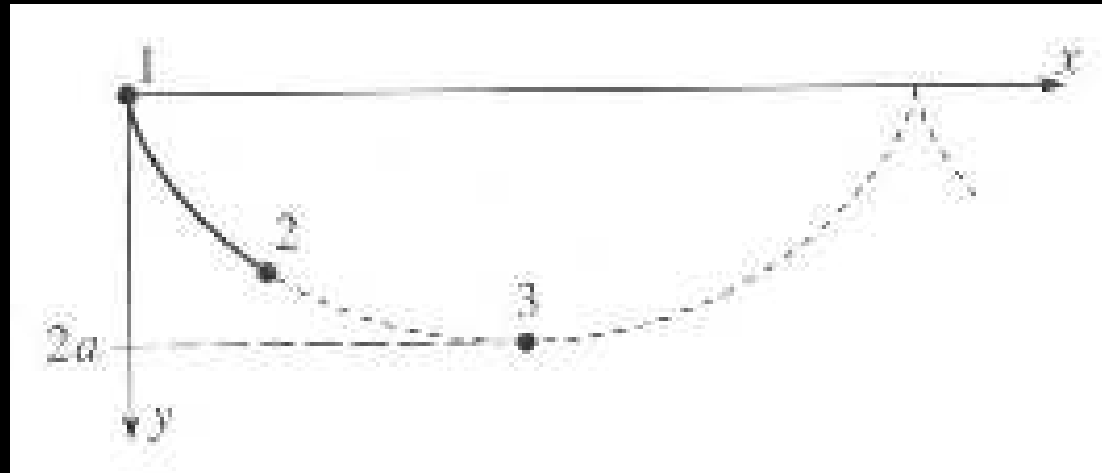
final parametric equation for the path is

$$x = a(\theta - \sin \theta) \qquad y = a(1 - \cos \theta)$$

with the constant a chosen so that the curve passes through (x_2, y_2)

Brachistochrone (cont'd)

In this figure we have continued the curve with dashes beyond the point 2
 → curve that solves the brachistochrone problem happens to be a cycloid



the curve trace out by a point on a rim of a wheel of radius a
 rolling along the underside of the x -axis

If we release a cart from rest at point 2 and let it roll to the bottom of the curve
 the time to roll 2 to 3 is the same whatever the position of 2
 anywhere between 1 and 3

oscillations of a cart rolling back and forth a cycloid-shape track are *isochronous!*
 (period perfectly independent of the amplitude)

Brachistochrone (cont'd)

From the parametric equation we obtain the derivatives

$$x' = a(1 - \cos \theta) \quad y' = a \sin \theta$$

the element of path length is

$$ds = \sqrt{dx^2 + dy^2} = \sqrt{x'^2 + y'^2} d\theta = a\sqrt{(1 - \cos \theta)^2 + \sin^2 \theta} d\theta$$

↓

$$ds = a\sqrt{2(1 - \cos \theta)} d\theta$$

the speed of the cart is given by conservation of energy as

$$v = \sqrt{2g(y_0 - y)} = \sqrt{2ga(\cos \theta_0 - \cos \theta)}$$

the required time is

$$t = \int_{P_0}^P \frac{ds}{v} = \int_{\theta_0}^{\pi} \frac{a\sqrt{2(1 - \cos \theta)}}{\sqrt{2ga(\cos \theta_0 - \cos \theta)}} d\theta$$

Brachistochrone (cont'd)

Using the substitution $\theta = \pi - 2\alpha$ plus a couple of trig identities

$$t = 2\sqrt{\frac{a}{g}} \int_0^{\alpha_0} \frac{\cos \alpha}{\sqrt{\sin^2 \alpha_0 - \sin^2 \alpha}} d\alpha$$

Using the substitution $\sin \alpha = u$ and $u/u_0 = v$

$$t = 2\sqrt{\frac{a}{g}} \int_0^{u_0} \frac{du}{\sqrt{u_0^2 - u^2}} = 2\sqrt{\frac{a}{g}} \int_0^1 \frac{dv}{\sqrt{1 - v^2}}$$

$$t = \pi \sqrt{\frac{a}{g}}$$

which is independent of θ_0 !!!

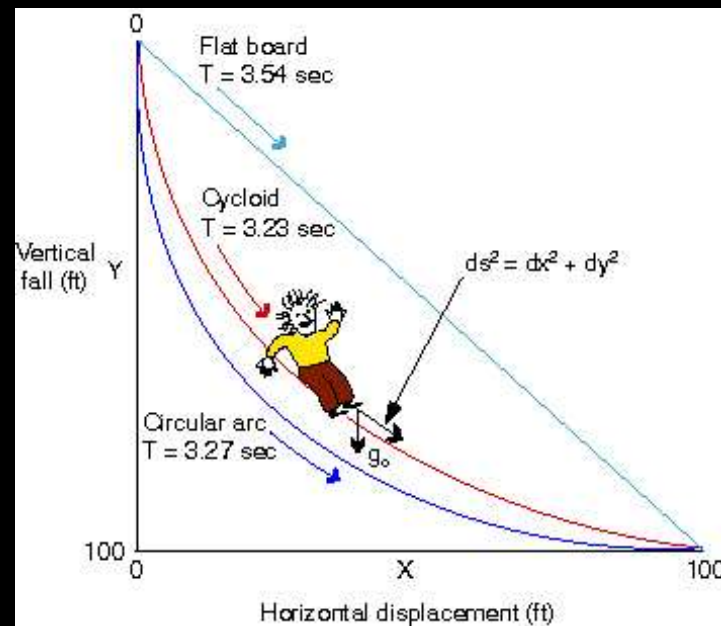
The higher the starting point P_0
the further the car has to go
but the steeper the initial slope and the faster the car goes

**On a cycloid these two effects perfectly cancel
the time to reach P is independent of the position of P_0**

Brachistochrone (cont'd)



Homework: verify that



More than Two Variables

- ✦ there are several dependent variables
- ☹ For most applications in mechanics
 - ✦ though fortunately only one independent variable t

$$x = x(t) \quad y = y(t)$$

the length of a small segment of the path is

$$ds^2 = \sqrt{dx^2 + dy^2} = \sqrt{x'^2(t) + y'^2(t)} dt$$



the total path length is

$$L = \int_{t_1}^{t_2} \sqrt{x'^2(t) + y'^2(t)} dt$$

More than Two Variables (cont'd)

$$S = \int_{t_1}^{t_2} f[x(t), y(t), x'(t), y'(t), t] dt$$

the “correct” path is given by

$$x = x(t) \quad y = y(t)$$

a neighboring “wrong” path is of the form

$$x = x(t) + \alpha \xi(t) \quad y = y(t) + \beta \eta(t)$$

$$\frac{\partial S}{\partial \alpha} = 0 \quad \frac{\partial S}{\partial \beta} = 0$$

for $\alpha = \beta = 0$

$$\frac{\partial f}{\partial x} = \frac{d}{dt} \frac{\partial f}{\partial x'} \quad \frac{\partial f}{\partial y} = \frac{d}{dt} \frac{\partial f}{\partial y'}$$