

Today

I best time

II Euler's Method in the calculus of variations

III An example of Euler's method

Mechanics

Day 6

P1/4

I. Found the relation between the full width at half max (FWHM) and the quality factor

$$Q = \frac{\omega_0}{\text{FWHM}}$$

• Extensively motivated the calculus of variations. Eg. can find E.O.M. in any coordinates.

• Reviewed the chain rule.

It doesn't matter what you call the slots of a function, the partial derivative w.r.t. a particular slot is always well-defined. For $f = f(x, y, z)$, the notations

$$\frac{\partial f}{\partial x} = \partial_x f = f_{,1}$$

all mean the same thing.

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III Euler's Method

Suppose that the curve in Figure 1 extremizes the integral

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

We want to find an equation that determines this curve $y(x)$. We will proceed in an approximate manner, similar to a Riemann sum in calculus:

(1) Divide the interval between $x = x_1$ and $x = x_2$ into many subintervals of width Δx .

(2) Approximate the integral by a

$$I = \int_{x_1}^{x_2} f(x, y, y') dx \approx \sum_{x=x_1}^{x_2} f(x, y, y') \Delta x$$

In each term of this sum evaluate

f at the initial pt, e.g. $x_N, y(x_N) = y_N$ for interval $[x_N, x_{N+1}]$.

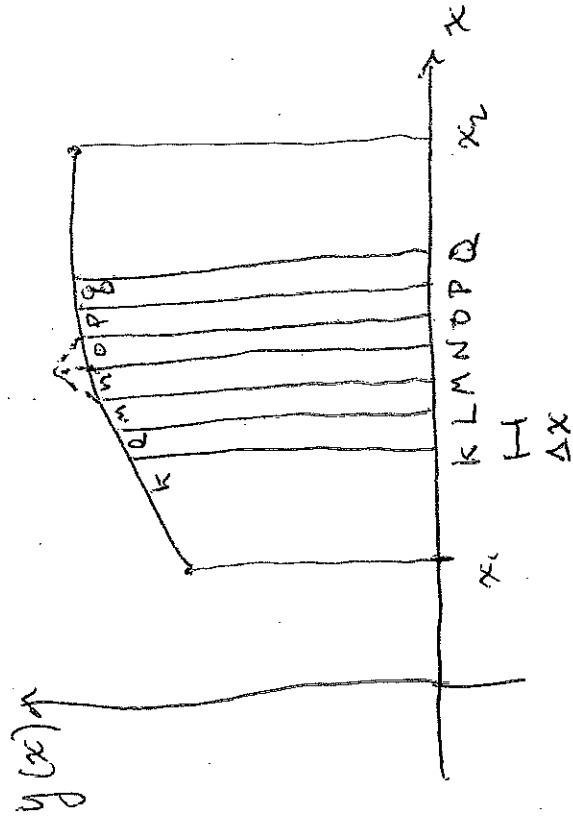


Figure 1

(3) Approximate the derivative

$$y' = \frac{dy}{dx}$$

by the slope of the straight

line connecting the end pts of the interval, that is,

$$y'_m \equiv \frac{\Delta y}{\Delta x} = \frac{y_n - y_m}{\Delta x} \approx y'(x_m)$$

All of these approximations become excellent in the limit of many subintervals, i.e., as $x \rightarrow 0$.

Now, let's change y_n (see dashed lines in Fig. 1). This changes the sum, but only the terms involving y_n .

The sum no longer depends on the whole path just the values of f at the discrete pts x_n, y_n and y'_n .

So, we can extremize it with regular calculus:

$$\frac{\partial}{\partial y_n} \left(\sum_{x=x_0}^{x_2} f(x, y, y') \Delta x \right) = 0$$

Setting this equal to zero and rearranging gives,

$$\frac{\partial f}{\partial y'_n} \cdot \Delta x - \left(\frac{\partial f}{\partial y'_n} - \frac{\partial f}{\partial y_n} \right) \Delta x = 0$$

Dividing by Δx ,

$$\frac{\partial f}{\partial y'_n} - \frac{1}{\Delta x} \left(\frac{\partial f}{\partial y'_n} - \frac{\partial f}{\partial y_n} \right) \Delta x = 0$$

In the limit $\Delta x \rightarrow 0$ this is

$$\frac{\partial f}{\partial y'_n} - \frac{d}{dx} \left(\frac{\partial f}{\partial y'_n} \right) \Delta x = 0$$

The Euler-Lagrange Equation

Let's do it:

$$\frac{\partial}{\partial y_n} \left(\sum_{x=x_0}^{x_2} f(x, y, y') \Delta x \right)$$

$$= \frac{\partial}{\partial y_n} \left(\dots + f(x_n, y_n, \frac{y_n - y_{n-1}}{\Delta x}) \Delta x + \dots \right)$$

terms not involving y_n

chain rule

$$\downarrow = \frac{\partial f}{\partial y_n} \frac{\partial y_n}{\partial y_n} \left(\frac{y_n - y_{n-1}}{\Delta x} \right) \cdot \Delta x + \frac{\partial f}{\partial y'_n} \cdot \Delta x + \frac{\partial f}{\partial y_n} \cdot \Delta x$$

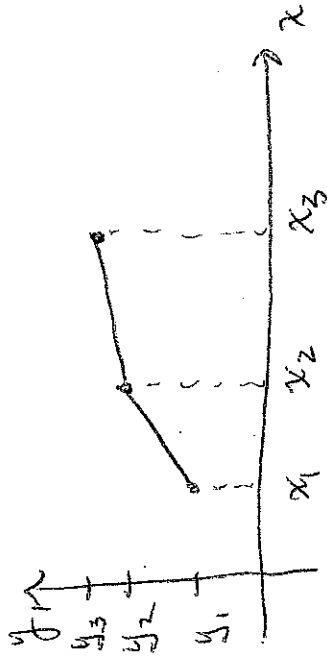
N.B.: Important distinction between Partial and total derivatives here.

Euler's method is nice because it is closely tied to the geometry. Next lecture we will look at Lagrange's method, which is mathematically slicker.

III Let's do an example to illustrate this.

Q: What is the shortest path connecting two points in the xy-plane?

Focus first on (x_1, y_1) and (x_3, y_3)



So we impose,

$$\frac{\partial L}{\partial y_2} = 0$$

$$\Rightarrow \frac{1}{2} \frac{1}{\sqrt{\Delta x^2 + (y_2 - y_1)^2}} - \frac{1}{2} \frac{2(y_2 - y_1)}{\Delta x^2 + (y_2 - y_1)^2} + \frac{1}{2} \frac{1}{\sqrt{\Delta x^2 + (y_3 - y_2)^2}} = 0$$

$$\Rightarrow \frac{y_2 - y_1}{\sqrt{\Delta x^2 + (y_2 - y_1)^2}} = \frac{y_3 - y_2}{\sqrt{\Delta x^2 + (y_2 - y_1)^2}}$$

Factor out Δx^2 to find

The length of the path P4/4
Connecting them depends
on our choice of (x_2, y_2)

This length is

$$L = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2} + \sqrt{(x_3 - x_2)^2 + (y_3 - y_2)^2}$$

$$= \sqrt{\Delta x^2 + (y_2 - y_1)^2} + \sqrt{\Delta x^2 + (y_3 - y_2)^2}$$

We want to choose y_2 such that L is a minimum.

$$\frac{(y_2 - y_1)/\Delta x}{\sqrt{1 - \frac{(y_2 - y_1)^2}{\Delta x^2}}} = \frac{(y_3 - y_2)/\Delta x}{\sqrt{1 - \frac{(y_3 - y_2)^2}{\Delta x^2}}}$$

and we get equality if

$$\left(\frac{y_2 - y_1}{\Delta x}\right) = \left(\frac{y_3 - y_2}{\Delta x}\right)$$

that is, if the slope is constant!

It's a straight line!!