

Calculus of Variations - The Case of One Variable

- ▶ The integral

$$I = \int_a^b f(y, \dot{y}, x) dx \quad (1)$$

has an extremum if the Euler-Lagrange differential equation is satisfied

$$\frac{\partial f}{\partial y} - \frac{d}{dx} \left(\frac{\partial f}{\partial \dot{y}} \right) = 0 \quad (2)$$

- ▶ Find the shortest plane curve joining two points A and B, i.e. find the curve $y = y(x)$ for which the functional

$$\int_a^b \sqrt{dx^2 + dy^2} = \int_a^b \sqrt{1 + y'^2} dx \quad (3)$$

achieves its minimum.

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Harold Kushner, Paul G. Dupuis



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