

Introduction to the Calculus of Variations: Lecture 4

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Spring Semester 2021

Classical Methods

Classical Problem

Euler-Lagrange Equations

Hamiltonian formulation

First integrals

Symmetry and Noether's
theorem

Hamilton-Jacobi equations

Second Variation

Examples

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Symmetry and conserved quantities: Noether's theorem

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I spent half a slide for a reason, to remind you something that I sincerely hope should not need reminding – that mathematicians do not have to be men and genius does not have a gender.

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Thus, the curve $u : [a, b] \rightarrow \mathbb{R}^N$ is transformed to $u \circ \phi_\tau^{-1} : [a + \tau, b + \tau] \rightarrow \mathbb{R}^N$.

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$$\int_a^\theta f(u(t), \dot{u}(t)) dt = \int_{a+\tau}^{\theta+\tau} f\left(u \circ \phi_\tau^{-1}(s), \frac{d}{ds} [u \circ \phi_\tau^{-1}](s)\right) ds.$$

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Thus, we have the invariance

$$I_\theta[u] = I_\theta[u \circ \phi_\tau^{-1}] \quad \text{for any } \theta \in (a, b).$$

Definition (Invariance)

Let $\phi_s : [a, b] \times \mathbb{R}^N \rightarrow \mathbb{R} \times \mathbb{R}^N$, $s \in \mathbb{R}$ be a **smoothly varying one-parameter family of diffeomorphisms**,

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for every $s \in \mathbb{R}$, where $t_s = \phi_s^0(t)$.

Theorem (Noether's theorem)

Let $f \in C^2([a, b] \times \mathbb{R}^N \times \mathbb{R}^N)$.

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$$\left\langle f_\xi(t, u(t), \dot{u}(t)), \frac{d}{ds} [\bar{\phi}_s(u(t))] \Big|_{s=0} \right\rangle \\ + [f(t, u(t), \dot{u}(t)) - \langle f_\xi(t, u(t), \dot{u}(t)), \dot{u}(t) \rangle] \frac{d}{ds} [\phi_s^0(t)] \Big|_{s=0}$$

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for every $s \in \mathbb{R}$, for every $\theta \in (a, b]$ and for any $u \in C^2([a, b]; \mathbb{R}^N)$.

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$$\begin{aligned} 0 &= \frac{d}{ds} \left(\int_a^\theta f \left(t, [\bar{\phi}_s \circ u](t), \frac{d}{dt} [\bar{\phi}_s \circ u](t) \right) dt \right) \Big|_{s=0} \\ &= \int_a^\theta \left\langle f_u(t, u(t), \dot{u}(t)); \frac{d}{ds} [\bar{\phi}_s \circ u] \Big|_{s=0}(t) \right\rangle dt \\ &\quad + \int_a^\theta \left\langle f_\xi(t, u(t), \dot{u}(t)); \frac{d}{dt} \left[\frac{d}{ds} [\bar{\phi}_s \circ u] \Big|_{s=0}(t) \right] \right\rangle dt \\ &= \int_a^\theta \left\langle \frac{d}{dt} [f_\xi(t, u(t), \dot{u}(t))]; \frac{d}{ds} [\bar{\phi}_s \circ u] \Big|_{s=0}(t) \right\rangle dt \\ &\quad + \int_a^\theta \left\langle f_\xi(t, u(t), \dot{u}(t)); \frac{d}{dt} \left[\frac{d}{ds} [\bar{\phi}_s \circ u] \Big|_{s=0}(t) \right] \right\rangle dt \end{aligned}$$

In the last line we substituted for f_u using the EL equations.

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$$0 = \int_a^\theta \left\langle \frac{d}{dt} [f_\xi(t, u(t), \dot{u}(t))] ; \frac{d}{ds} [\bar{\phi}_s \circ u] \Big|_{s=0}(t) \right\rangle dt \\ + \int_a^\theta \left\langle f_\xi(t, u(t), \dot{u}(t)) ; \frac{d}{dt} \left[\frac{d}{ds} [\bar{\phi}_s \circ u] \Big|_{s=0}(t) \right] \right\rangle dt$$

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Since $\theta \in (a, b]$ is arbitrary, this proves the special case.

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does not depend explicitly on τ anymore.

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This proves the theorem. □

Examples of conservation laws

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where the **rotation matrix** $R_3[\phi]$ represents a rotation about the x_3 -axis through an angle ϕ and its precise expression is

$$R_3[\phi] = \begin{pmatrix} \cos \phi & -\sin \phi & 0 \\ \sin \phi & \cos \phi & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

Clearly, if $\{\phi_s\}_{s \in \mathbb{R}}$ is a one parameter family of angles, and satisfies $\phi_0 = 0$, then the family of transformations

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$$M_3 := (u \wedge m\dot{x}) \cdot e_3$$

is a first integral, where \wedge is the vector product (cross product).

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See assignments and notes for more on this.

Thank you
Questions?