1 Stationary Integral

Find y(x) such that the following integral is stationary,

$$J = \int_{x_1}^{x_2} \left(\frac{1}{2} {y'}^2 + a y\right) \,\mathrm{d}x,\tag{1.1}$$

where $y' \equiv \frac{\mathrm{d}y}{\mathrm{d}x}$, and *a* is a constant.

Hints: Do so by using the Euler equation,

$$\frac{\partial f}{\partial y} - \frac{\mathrm{d}}{\mathrm{d}x} \left(\frac{\partial f}{\partial y'} \right) = 0, \tag{1.2}$$

where $f(y, y'; x) = \frac{1}{2} y'^2 + a y$. You do not have to determine the two constants of integration, just call them c_1 and c_2 .

For J to be stationary Euler's equation must be satisfied, so

$$\frac{\partial f}{\partial y} - \frac{\mathrm{d}}{\mathrm{d}x} \left(\frac{\partial f}{\partial y'} \right) = 0, \tag{1.3}$$

where

$$f(y, y'; x) = \frac{1}{2} {y'}^2 + ay.$$
(1.4)

This gives

$$a - \frac{\mathrm{d}}{\mathrm{d}x}(y') = 0 \quad \Rightarrow \quad y'' = a \quad \Rightarrow \quad \int \frac{\mathrm{d}y'}{\mathrm{d}x} \,\mathrm{d}x = \int a \,\mathrm{d}x \quad \Rightarrow \quad y' = ax + c_1 \quad \Rightarrow \quad \int \frac{\mathrm{d}y}{\mathrm{d}x} \,\mathrm{d}x = \int (ax + c_1) \,\mathrm{d}x \quad (1.5)$$
$$\Rightarrow \quad y(x) = \frac{1}{2}ax^2 + c_1x + c_2 \quad (1.6)$$

2 Shortest Line Between Two Points

Show that the shortest line between two points in a plane is a straight line.

2.0 solution

We wish to minimize the path distance between two points (x_1, y_1) and (x_2, y_2) . This path distance can be expressed as

$$J = \int_{x_1}^{x_2} \mathrm{d}s = \int_{x_1}^{x_2} \sqrt{\mathrm{d}x^2 + \mathrm{d}y^2}.$$
(2.1)

Since y is just a function of x

$$dy = \frac{dy}{dx}dx = y' dx,$$
(2.2)

where we have defined

$$\frac{\mathrm{d}y}{\mathrm{d}x} \equiv y'. \tag{2.3}$$

HW08: Calculus of Variations, Phys3355, Fall 2005, with solution

So we may write J as

$$J = \int_{x_1}^{x_2} \sqrt{\mathrm{d}x^2 + (y'\,\mathrm{d}x)^2} = \int_{x_1}^{x_2} \sqrt{(1+{y'}^2)\,\mathrm{d}x^2} = \int_{x_1}^{x_2} \sqrt{1+{y'}^2}\,\mathrm{d}x.$$
(2.4)

For J to be a minimum it is necessary that Euler's equation be satisfied, so

$$\frac{\partial f}{\partial y} - \frac{\mathrm{d}}{\mathrm{d}x} \left(\frac{\partial f}{\partial y'} \right) = 0, \tag{2.5}$$

where

$$f = \sqrt{1 + {y'}^2}.$$
 (2.6)

Plugging f into 2.5 gives

$$0 - \frac{d}{dx} \left(\frac{y'}{\sqrt{1 + y'^2}} \right) \Rightarrow \frac{y'}{\sqrt{1 + y'^2}} = c_1 \Rightarrow y' = c_1 \sqrt{1 + y'^2} \Rightarrow y'^2 = c_1^2 \left(1 + {y'}^2 \right)$$

$$\Rightarrow y'^2 = c_1^2 + c_1^2 {y'}^2 \Rightarrow {y'}^2 \left(1 - c_1^2 \right) = c_1^2 \Rightarrow y' = \frac{c_1}{\sqrt{1 - c_1^2}} \Rightarrow \int \frac{dy}{dx} dx = \int \frac{c_1}{\sqrt{1 - c_1^2}} dx$$

$$\Rightarrow y = \frac{c_1}{\sqrt{1 - c_1^2}} x + c_2,$$
(2.7)

which is the equation of a straight line, where c_1 and c_2 are constants of integration that may be adjusted to connect the two points, (x_1, y_1) and (x_2, y_2) .

3 Stationary Integral

Find y(x) such that the following integral is stationary,

$$J = \int_{x_1}^{x_2} \frac{\sqrt{1 + {y'}^2}}{x} \,\mathrm{d}x,\tag{3.1}$$

where $y' \equiv \frac{dy}{dx}$. What common geometry does y(x) represent?

We plug

$$f = \frac{\sqrt{1 + {y'}^2}}{x}$$
(3.2)

into Euler's equation to get

$$-\frac{\mathrm{d}}{\mathrm{d}x}\left(\frac{1}{x}\frac{y'}{\sqrt{1+{y'}^2}}\right) = 0 \quad \Rightarrow \quad \frac{1}{x}\frac{y'}{\sqrt{1+{y'}^2}} = c_1 \quad \Rightarrow \quad y' = c_1x\sqrt{1+{y'}^2} \quad \Rightarrow \quad y'^2 = c_1^2x^2\left(1+{y'}^2\right) \tag{3.3}$$

$$\Rightarrow y'^{2} \left(1 - c_{1}^{2} x^{2}\right) = c_{1}^{2} x^{2} \quad \Rightarrow \quad y'^{2} = \frac{c_{1}^{2} x^{2}}{1 - c_{1}^{2} x^{2}} \quad \Rightarrow \quad y' \, \mathrm{d}x = \pm \frac{c_{1} x}{\sqrt{1 - c_{1}^{2} x^{2}}} \, \mathrm{d}x \tag{3.4}$$

$$\Rightarrow \quad y = \int \pm \frac{c_1 x}{\sqrt{1 - c_1^2 x^2}} \, \mathrm{d}x \quad \Rightarrow \quad y = \mp \frac{1}{c_1} \sqrt{1 - c_1^2 x^2} + c_2 \quad \Rightarrow \quad c_1 y - c_1 c_2 = \mp \sqrt{1 - c_1^2 x^2} \tag{3.5}$$

HW08: Calculus of Variations, Phys3355, Fall 2005, with solution

$$\Rightarrow c_1^2 (y - c_2)^2 = 1 - c_1^2 x^2 \quad \Rightarrow \quad c_1^2 x^2 + c_1^2 (y - c_2)^2 = 1 \quad \Rightarrow \quad x^2 + (y - c_2)^2 = \frac{1}{c_1^2} \,. \tag{3.6}$$

This is the equation of a circle that is centered at x = 0 and who's y coordinate of the center position and radius depend on the positions (x_1, y_1) and (x_2, y_2) .

4 Application of Fermat's Principle

Fermat's principle states that light traverses the path between two points which takes the least time.

The index of refraction for light traveling in a medium n is defined as $n \equiv \frac{c}{v}$, where c is the speed of light in a vacuum, and v is the speed of light in the medium.

Find the path that light will travel, y(x), in a medium with an index of refraction n(x) that is proportional to 1 + ax, where a is a constant. The light travels in a region of space where x is positive. There is no variation of n along the y direction. Make a rough plot of y(x).

4.0 solution

We wish to minimize time t, which is

$$t = \int_{x_1}^{x_2} \frac{\mathrm{d}s}{v} = \int_{x_1}^{x_2} \frac{\mathrm{d}s}{\left(\frac{c}{n(x)}\right)} = \frac{1}{c} \int_{x_1}^{x_2} n(x) \,\mathrm{d}s = \frac{k}{c} \int_{x_1}^{x_2} (1+ax) \sqrt{1+{y'}^2} \,\mathrm{d}x,\tag{4.1}$$

where k is the proportionality constant for n(x). So we may say

$$f = (1+ax)\sqrt{1+{y'}^2}.$$
(4.2)

Plugging f into Euler's equation gives

$$\begin{aligned} 0 - \frac{\mathrm{d}}{\mathrm{d}x} \left[(1+ax) \frac{y'}{\sqrt{1+y'^2}} \right] &= 0 \quad \Rightarrow \quad (1+ax) \frac{y'}{\sqrt{1+y'^2}} = c_1 \quad \Rightarrow \quad (1+ax) y' = c_1 \sqrt{1+y'^2} \\ \Rightarrow \quad (1+ax)^2 y'^2 &= c_1^2 \left(1+y'^2 \right) \quad \Rightarrow \quad y'^2 \left[(1+ax)^2 - c_1^2 \right] = c_1^2 \quad \Rightarrow \quad y'^2 = \frac{c_1^2}{(1+ax)^2 - c_1^2} \\ \Rightarrow \quad y' &= \frac{c_1}{\sqrt{(1+ax)^2 - c_1^2}} \quad \Rightarrow \quad y = \int \frac{c_1}{\sqrt{(1+ax)^2 - c_1^2}} \, \mathrm{d}x \quad \Rightarrow \quad y = \frac{c_1}{a} \int \frac{\mathrm{d}(1+ax)}{\sqrt{(1+ax)^2 - c_1^2}}. \end{aligned}$$

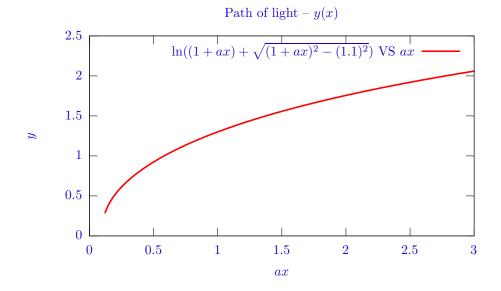
Using the integal

$$\int \frac{\mathrm{d}u}{\sqrt{u^2 - b^2}} = \ln\left(u + \sqrt{u^2 - b^2}\right) \tag{4.3}$$

with u = 1 + a x and $b = c_1$, we get

$$\Rightarrow \qquad y = \frac{c_1}{a} \ln\left[(1+ax) + \sqrt{(1+ax)^2 - c_1^2} \right] + c_2 \,, \tag{4.4}$$

where we have introduced c_1 and c_2 as the constants of integration.



It looks like y(x) tries to keep the light moving in the smaller x values, where the light travels faster, before moving to the larger x values were the light would travel more slowly. I don't see an obvious way to scale out the c_1 integration constant when plotting this.