

Principal Definitions and Equations of Chapter 6

The Euler–Lagrange Equation

An integral of the form

$$S = \int_{x_1}^{x_2} f[y(x), y'(x), x] dx \quad [\text{Eq. (6.4)}]$$

taken along a path $y = y(x)$ is stationary with respect to variations of that path if and only if $y(x)$ satisfies the **Euler–Lagrange equation**

$$\frac{\partial f}{\partial y} - \frac{d}{dx} \frac{\partial f}{\partial y'} = 0. \quad [\text{Eq. (6.13)}]$$

Example 6.2.

The brachistochrone

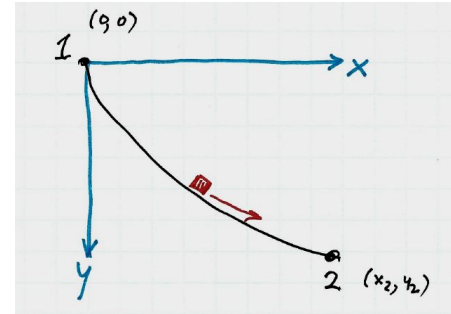
Read Chapter 6.

We'll spend only one week on Chapter 6.

The brachistochrone problem was posed by Johann Bernoulli in 1696. He sent a copy of the problem to Isaac Newton as a challenge; he thought maybe Newton wouldn't be able to solve it. Newton solved the problem overnight and sent the solution back to Bernoulli anonymously, as a kind of insult, to say "this is easy".

THE BRACHISTOCHRONE

A small mass (ice cube, say) slides without friction down a curve from $(0,0)$ to (x_0, y_0) .



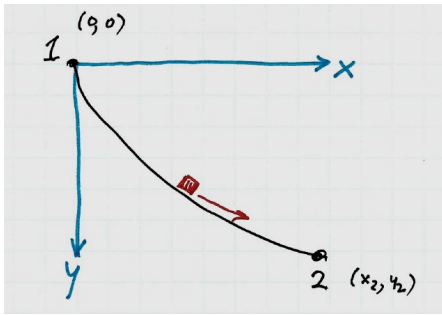
What is the shape of the curve such that the ice cube slides to the bottom in the shortest time?

"brachisto – chrone"

translates from Greek

as "shortest – time"

– *the curve of fastest descent* –



STEP I

we need a formula for the time of descent.

Using Taylor's notations

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

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

$$= \sqrt{(dx/dy)^2 + 1} dy$$

$$v = \sqrt{2gy} \quad \text{by conservation of energy}$$

$$-mgy + \frac{1}{2}mv^2 = \text{constant}$$

$$0 = -mgy + \frac{1}{2}mv^2$$

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

$$t_{12} = \frac{1}{\sqrt{2g}} \int_0^{y_2} \frac{\sqrt{(dx/dy)^2 + 1}}{\sqrt{y}} dy$$

The function we need to determine is $x(y)$.

That requires we make some appropriate changes in the equations from last time:

- ❑ the independent variable today is "y";
- ❑ the dependent variable today is "x";
- ❑ the goal is to find $x(y)$.

$$t_{12} = \frac{1}{\sqrt{2g}} \int_0^{y_2} f(x, x', y) dy \quad \text{where } x' = \frac{dx}{dy}$$

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

An important point is that the endpoints (x_1, y_1) and (x_2, y_2) are fixed.

$$t_{12} = \int_{y_1}^{1/2} \underbrace{\frac{\sqrt{1+x'^2}}{\sqrt{y}}}_{f(x, x', y)} dy \quad \sqrt{2a}$$

Find the minimum of t_{12} .

STEP II Apply the Euler-Lagrange equation; x is the function, y is the indep. variable ...

$$\begin{aligned} \frac{\partial f}{\partial x} &= \frac{d}{dy} \left(\frac{\partial f}{\partial x'} \right) \\ 0 &= \frac{d}{dy} \left[\frac{1}{\sqrt{y}} \cdot \frac{1}{2} (1+x'^2)^{-1/2} \cdot 2x' \right] \\ &= \frac{d}{dy} \left[\frac{x'}{\sqrt{y} \sqrt{1+x'^2}} \right] \end{aligned}$$

STEP III

Solve the differential equation.

We already have a first integral, because $f(x, x', y)$ does not depend on x ! [Problem 6.10]

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

Call the constant $1/\sqrt{2a}$, and interpret "a" later.

$$\frac{(x')^2}{y} = (1+x'^2) \frac{1}{2a} \Rightarrow (x')^2 \left(\frac{1}{y} - \frac{1}{2a} \right) = \frac{1}{2a}$$

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

This we can solve by direct integration.

Do the indefinite integral;
put in the end points later.

Integration

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

Change the variable of integration from y to θ , related by $y = a(1 - \cos\theta)$

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

⇒ Parametric Equations
for the Brachistochrone Curve

Figure 6.5

$$x = a(\theta - \sin\theta)$$

$$y = a(1 - \cos\theta)$$

when θ goes from 0 ($(x_1, y_1) = (0, 0)$)
to θ_2 when $\begin{cases} x_2 = a(\theta_2 - \sin\theta_2) \\ y_2 = a(1 - \cos\theta_2) \end{cases}$

Note that the boundary (x_2, y_2)
determines the constants (a, θ_2) .

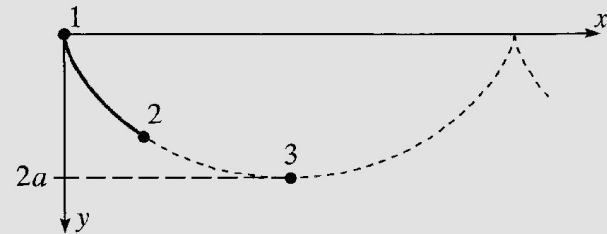


Figure 6.5 The path for a roller coaster that gives the shortest time between the given points 1 and 2 is part of the cycloid with a

Final result,

The brachistochrone is a segment of a cycloid curve. [Bernoulli ; Newton]

Parametric equations

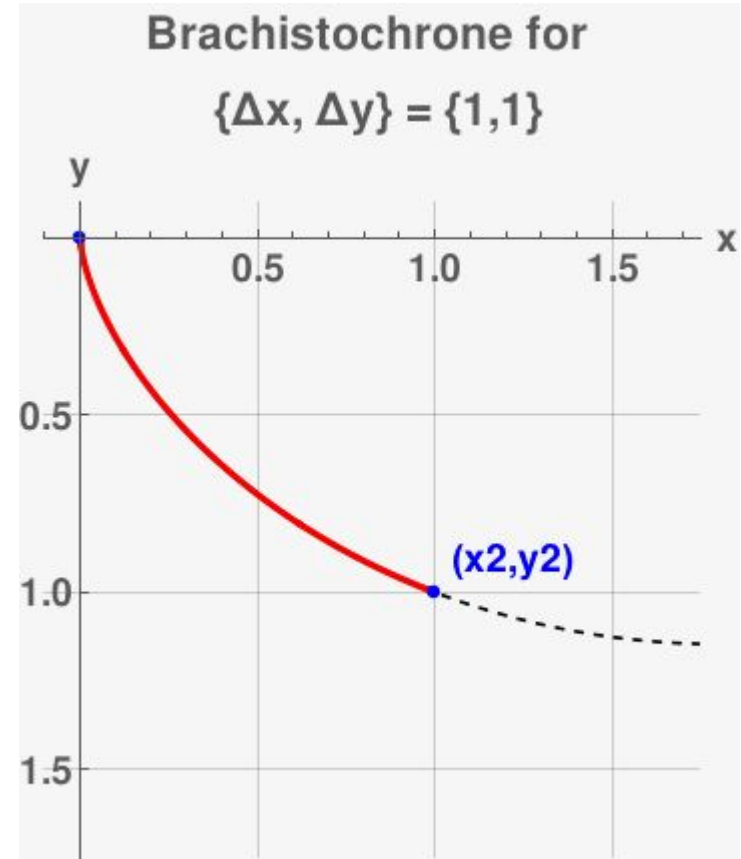
$$x(\theta) = a (\theta - \sin \theta)$$

$$y(\theta) = a (1 - \cos \theta)$$

The answer depends on two constants (a and θ_2) which are determined from the coordinates of the final point (x_2 and y_2):

$$x_2 = a (\theta_2 - \sin \theta_2)$$

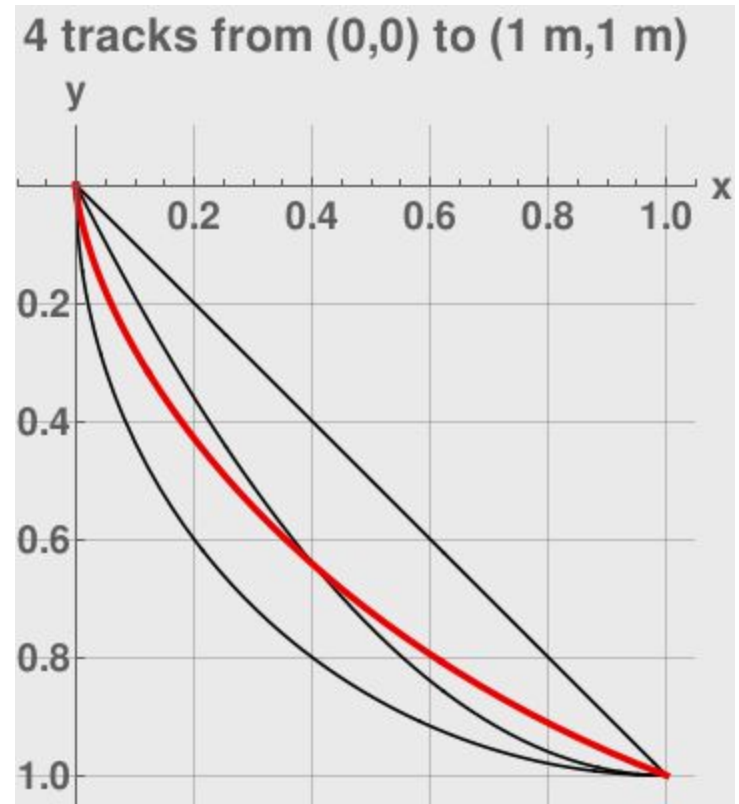
$$y_2 = a (1 - \cos \theta_2)$$



Compare different curves

The high point is $(x_1, y_1) = (0, 0)$;
the low point is $(x_2, y_2) = (1 \text{ m}, 1 \text{ m})$.
($g = 9.8 \text{ m/s}^2$)

shape of the track	time (0,0) \rightarrow (1 m, 1 m)
straight line	0.6389 s
parabola	0.5952 s
circular arc	0.5923 s
brachistochrone	0.5832 s



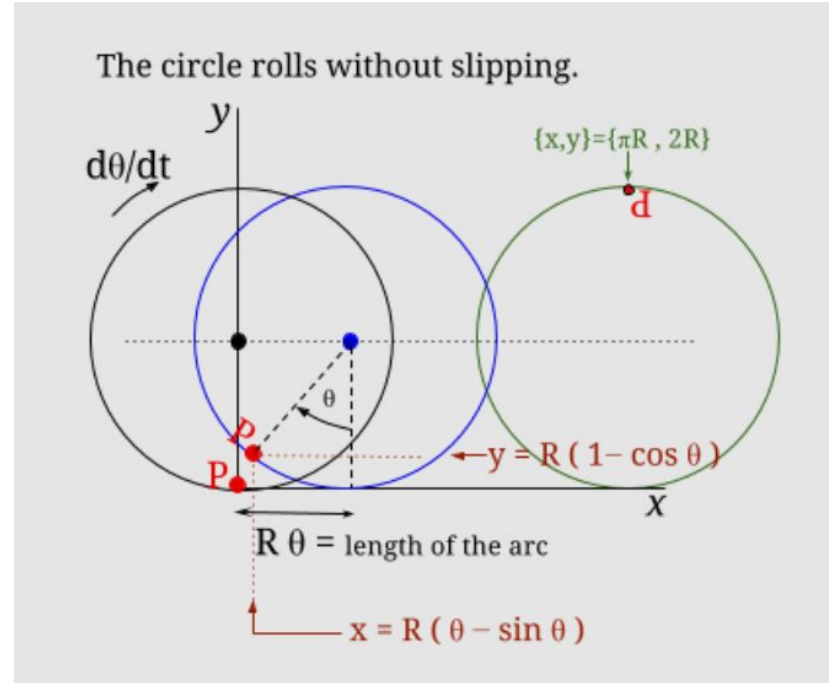
Mathematics of the Cycloid Curve

A circle (radius = R) rolls without slipping on the x axis.

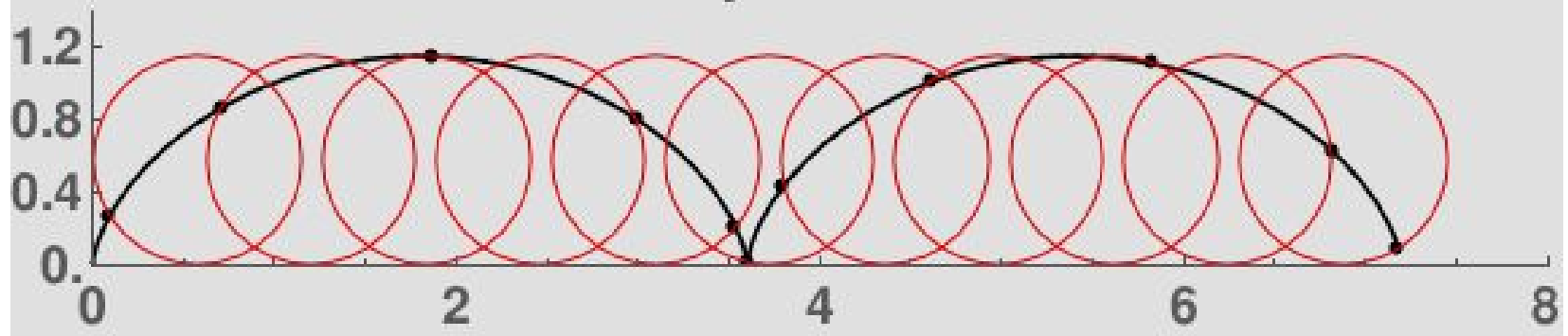
What is the curve traced out by P , a point on the rolling circle?

$$x(\theta) = R (\theta - \sin \theta)$$

$$y(\theta) = R (1 - \cos \theta)$$



The Cycloid Curve



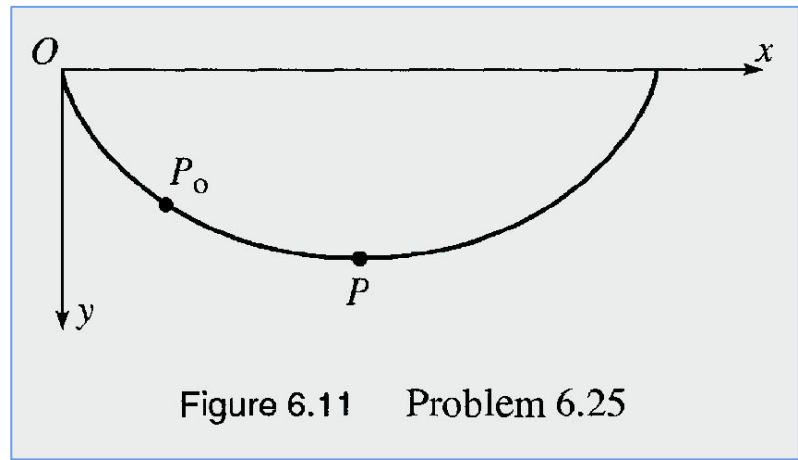
A related problem

The tautochrone problem –

– identify the curve such that the time of descent to the bottom (P) is the same for any initial point (P_0);

– solved by Christiaan Huygens. He proved, in his book *Horologium Oscillatorium*, published in 1673, that the curve is a cycloid.

= Taylor Problem 6.25.



Homework Assignment #11
due in class Wednesday November 15

[51] Prob. 6.7*

[52] Prob. 6.8*

[53] Probs. 6.10* and 6.20**

[54] Probs. 6.1* and 6.16**

[55] Prob. 6.19**

[56] Prob. 6.25***

Use the cover sheet.