

Contents

	<u>Page</u>
Introduction	1
<u>I. Formalism of Calculus of Variations</u>	
1. The Euler Equation	10
2. Generalizations of the Euler Equation	18
3. Natural Boundary Conditions	25
4. Degenerate Euler Equation	30
5. Isoperimetric Problems	33
6. Parametric Form of the Theory	42
7. Invariance of the Euler Equation	48
8. The Legendre Condition	51
<u>II. Hamilton Jacobi Theory - Sufficient Conditions</u>	
1. The Legendre Transformation	54
2. The Distance Function - Reduction to Canonical Form	56
3. The Hamilton-Jacobi Partial Differential Equation	60
4. The Two Body Problem	74
5. The Homogeneous Case - Geodesics	76
6. Sufficient Conditions	82
7. Construction of a Field - The Conjugate Point	87
<u>Supplementary Notes to Chapter II</u>	
1. The Hamilton-Jacobi Equation	90
2. Correspondence between Solutions of the Hamilton-Jacobi Equation and Fields	94
3. Application to Differential Geometry	96
4. Analytical Representation of a Field	97
5. Conjugate Points	100
6. Application to Sturm's Theory	105
<u>III. Direct Methods in the Calculus of Variations</u>	
Introduction	109
Compactness in Function Space, Arzela's Theorem and Applications	114
Application to Geodesics: Lipschitz's Condition	118

	<u>Page</u>
Direct Variational Methods in the Theory of Integral Equations	121
Dirichlet's Principle	124
Dirichlet's Integral	124
Minimizing Sequences	124
Explicit Expression of Dirichlet's Integral for a Circle. Hadamard's Objection	124
The Correct Formulation of Dirichlet's Principle	126
Dirichlet's Principle	126
Lower Semi-Continuity of Dirichlet's Integral for Harmonic Functions	126
Proof of Dirichlet's Principle for the Circle	127
"Distance" in Function Space. Triangle Inequalities	129
Construction of a Harmonic Function u by a "Smoothing Process"	132
Convergence of ω_n	137
Proof that $D(u) = d$	139
Proof that the Function u Attains the Prescribed Boundary Values	140
Alternative Proof of Dirichlet's Principle	143
Numerical Procedures	150
The Ritz Method	150
Method of Finite Differences	153
Boundary Value Problem in a Net	156
Existence and Uniqueness of the Solution	156
Practical Methods	157
Convergence of the Difference Equation to a Differential Equation	158
Method of Gradients	159
Application of the Calculus of Variations to the Eigenvalue Problems	162
Extremum Properties of Eigenvalues	162
The Maximum-Minimum Property of the Eigenvalues	166

Supplementary Notes and Exercises

1. References	169
2. Notes on the Brachistochrone problem	170
3. The road of quickest ascent to the top of a mountain	171

	<u>Page</u>
4. The shortest connection between two points in a closed simply-connected region	174
5. The shortest connection in a plane between two points	178
6. Problems for which no solutions exist	180
7. Semi-continuity	188
8. Generalization of the Fundamental Lemma	189
9. Derivation of Euler's equation by special variations	191
10. Characterization of the longer great circle arc	191
11. Integration of Euler's equation in special cases	192
12. The shortest connection between two points on a sphere	196
13. Application of Euler's equation to classical problems	203
14. Invariance and the Euler expression	213
15. Transformation theory	247
16. An approximation theorem for minimum problems with side conditions	270