

Integral Equations, Calculus of Variations and their Applications
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Lecture 58

Variational problem with moving boundaries; One sided variation

Hello friends welcome to my lecture on variational problem with moving boundaries, here we shall discuss one sided variations.

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Example 1: Find the extremal of the functional

$$I = \int_{x_1}^{x_2} (y'^2 + z'^2 + 2yz) dz$$

with $y(0) = 0, z(0) = 0$, and the point (x_2, y_2, z_2) moves over the fixed plane $x = x_2$.

Solution : Euler's equations are

$$\frac{\partial F}{\partial y} - \frac{d}{dx} \left(\frac{\partial F}{\partial y'} \right) = 0 \quad \text{and} \quad \frac{\partial F}{\partial z} - \frac{d}{dx} \left(\frac{\partial F}{\partial z'} \right) = 0.$$

Given $F(x, y, z, x', y') = y'^2 + z'^2 + 2yz$



Now first we will begin with the problem where the functional depends on two functions y and z of x of the independent variable x and one arbitrary point x_1, y_1, z_1 boundary point x_1, y_1, z_1 is fixed while the other point x_2, y_2, z_2 lies on the surface. So the surface here we have taken as the plane. So here the point which is fixed is given by y_0 equal to 0, z_0 equal to 0 that is origin. So x is 0, y is 0 and z is 0 and the points x_2, y_2, z_2 moves over the fixed plane x equal to x_2 .

Now again when we want to find the extremal of this functional we since the necessary equations Eulers Equations are F_y minus d over dx F_y dash equal to 0 and F_z minus d over dx F_z dash equal to 0. So here we are given F_x, y, z, x, y dash, z dash equal to y dash square plus z dash square plus $2yz$.

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$$\begin{aligned}
 F_{y'} - \frac{d}{dx} F_y &= 0 & F(x, y, z, y', z') &= y^2 + z^2 + 2yz \\
 \Rightarrow 2z - \frac{d}{dx} (2y') &= 0 & F_y &= 2z, F_{y'} = 2y' \\
 \Rightarrow 2z - 2y'' &= 0 & F_z &= 2y, F_{z'} = 2z' \\
 \Rightarrow y'' &= z & & \\
 F_z - \frac{d}{dx} F_{z'} &= 0 \Rightarrow 2y - \frac{d}{dx} (2z') &= 0 & \\
 \Rightarrow 2y - 2z'' &= 0 \Rightarrow z'' &= y &
 \end{aligned}$$

$$\begin{aligned}
 e^x &= \cosh x + \sinh x \\
 e^{-x} &= \cosh x - \sinh x \\
 y^{(4)} &= z'' = y \\
 (D^4 - 1)y &= 0, \\
 D &\equiv \frac{d}{dx} \\
 m^4 - 1 &= 0 \\
 m &= \pm 1, \pm i \\
 y &= C_1 e^x + C_2 e^{-x} + C_3 \cos x + C_4 \sin x \\
 \text{or } y &= C_1 (\cosh x + \sinh x) + C_2 (\cosh x - \sinh x) + C_3 \cos x + C_4 \sin x
 \end{aligned}$$

From the equation from $F_x, y, z, y \text{ dash}, z \text{ dash}$ we get from this equation we get F_y because F is dependent on y so F_y is equal to $2z$, $F_{y \text{ dash}}$ equal to $2y \text{ dash}$, F_z equal to $2y$ and $F_{z \text{ dash}}$ equal to $2z \text{ dash}$. So the Euler's Equations $F_y - \frac{d}{dx} F_{y \text{ dash}} = 0$ this gives you $2z - \frac{d}{dx} F_{y \text{ dash}}$ that is $2y \text{ dash} = 0$ or I can say $2z - 2y \text{ double dash} = 0$. So this gives you $y \text{ double dash} = z$.

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$$\frac{\partial F}{\partial y} - \frac{d}{dx} F_{y'} = 0 \Rightarrow y'' - z = 0. \quad \dots(1)$$

Similarly

$$\frac{\partial F}{\partial z} - \frac{d}{dx} F_{z'} = 0 \Rightarrow z'' - y = 0. \quad \dots(2)$$

From equations (1) and (2), we have

$$y^{(iv)} - y = 0$$

$$\Rightarrow y = c_1 \cosh x + c_2 \sinh x + c_3 \cos x + c_4 \sin x \quad \dots(3)$$

$$z = c_1 \cosh x + c_2 \sinh x - c_3 \cos x + c_4 \sin x \quad \dots(4)$$

And the other Euler's Equations $F_z - \frac{d}{dx} F_{z \text{ dash}} = 0$ gives us F_z is $2y$ minus $\frac{d}{dx}$ of $2z \text{ dash}$ equal to 0. So we get $2y - 2z \text{ double dash} = 0$ or $z \text{ double dash} = y$. Now from the two equations $y \text{ double dash} = z$ and $z \text{ double dash} = y$, what we obtain? The fourth order derivative of y is equal to second order

derivative of z which is equal to y , so we get $D^4 - 1$ $y = 0$ and where D denotes $\frac{d}{dx}$. Now so auxiliary equation here is $m^4 - 1 = 0$, we can write the roots of this equation $m = \pm 1, \pm i$, so $y = c_1 e^x + c_2 e^{-x} + c_3 \cos x + c_4 \sin x$.

Now since e^x we know $e^x = \cosh x + \sinh x$ and $e^{-x} = \cosh x - \sinh x$. So this equations can also be written in terms of hyperbolic functions, so we can write it as $y = c_1 \cosh x + c_2 \sinh x + c_3 \cos x + c_4 \sin x$.

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$$\frac{\partial F}{\partial y} - \frac{d}{dx} F_y = 0 \Rightarrow y'' - z = 0. \quad \dots(1)$$

Similarly

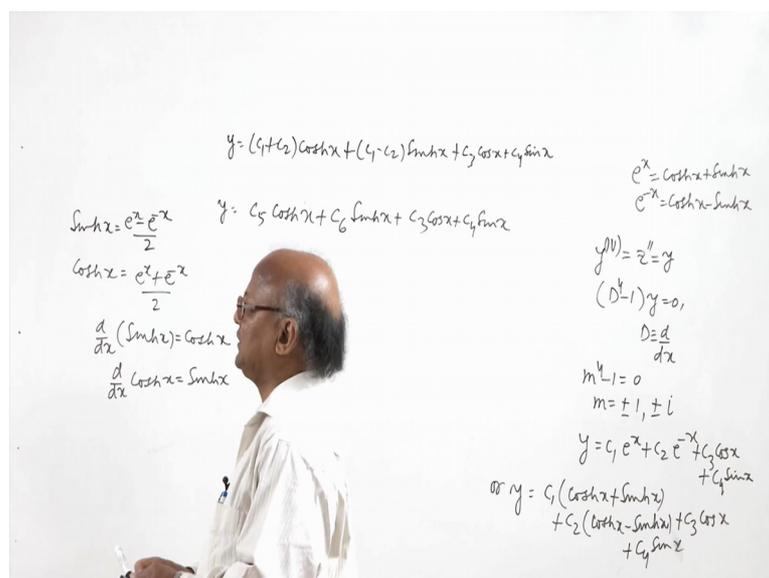
$$\frac{\partial F}{\partial z} - \frac{d}{dx} F_z = 0 \Rightarrow z'' - y = 0. \quad \dots(2)$$

From equations (1) and (2), we have

$$y^{(iv)} - y = 0$$

$$\Rightarrow y = c_1 \cosh x + c_2 \sinh x + c_3 \cos x + c_4 \sin x \quad \dots(3)$$

$$z = c_1 \cosh x + c_2 \sinh x - c_3 \cos x + c_4 \sin x \quad \dots(4)$$



$y = (c_1 + c_2) \cosh x + (c_1 - c_2) \sinh x + c_3 \cos x + c_4 \sin x$
 $e^x = \cosh x + \sinh x$
 $e^{-x} = \cosh x - \sinh x$
 $\sinh x = \frac{e^x - e^{-x}}{2}$
 $\cosh x = \frac{e^x + e^{-x}}{2}$
 $\frac{d}{dx} (\sinh x) = \cosh x$
 $\frac{d}{dx} (\cosh x) = \sinh x$
 $y = c_5 \cosh x + c_6 \sinh x + c_3 \cos x + c_4 \sin x$
 $y^{(iv)} = z = y$
 $(D^4 - 1)y = 0$
 $D = \frac{d}{dx}$
 $m^4 - 1 = 0$
 $m = \pm 1, \pm i$
 $y = c_1 e^x + c_2 e^{-x} + c_3 \cos x + c_4 \sin x$
 or $y = c_1 (\cosh x + \sinh x) + c_2 (\cosh x - \sinh x) + c_3 \cos x + c_4 \sin x$

$$y(0) = z(0) = 0 \Rightarrow c_1 = c_3 = 0.$$

At the moving boundary point (x_2, y_2, z_2) , we have

$$(F_y)_{x=x_2} = 0, \quad (F_z)_{x=x_2} = 0$$

$$\Rightarrow (y')_{x=x_2} = 0 \quad \text{and} \quad (z')_{x=x_2} = 0.$$

Hence equations (3) and (4) \Rightarrow

$$c_2 \cosh x_2 + c_4 \cos x_2 = 0$$

$$c_2 \cosh x_2 - c_4 \cos x_2 = 0.$$



And then collecting the coefficients of cos hyperbolic x and sin hyperbolic x one can write it as y equal to c 1 plus c 2 cos hyperbolic x plus c 1 minus c 2 sin hyperbolic x plus c 3 cos x plus c 4 sin x. Now c 1 plus c 2 and c 1 minus c 2 can be replaced by new arbitrary constants and then we have so using new arbitrary constants we can write y equal to c 5 cos hyperbolic x plus c 6 sin hyperbolic x plus c 3 cos x plus c 4 sin x.

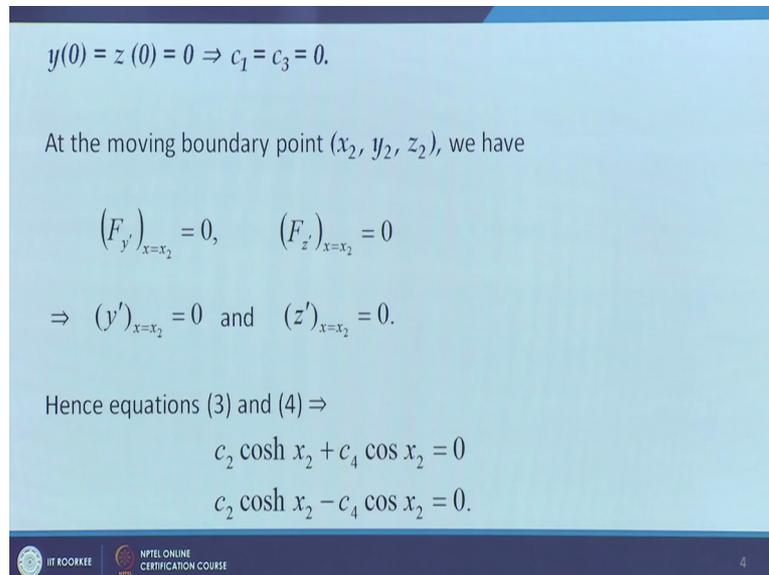
Now what I want to demonstrate is that the roots of the auxiliary equation are plus minus 1, plus minus I, so in this case the solution of the fourth order linear differential equation with constants coefficients $D^4 - 1$ y equal to 0 can also be expressed in this form. So I have written it in the form of cos hyperbolic and sin hyperbolic and trigonometric functions sin x cos x. So y I have written as c 1 cos hyperbolic x plus c 2 sin hyperbolic x plus c 3 cos x plus c 4 sin x.

And then z is y double dash is equal to z, so we can differentiate this y twice, when you differentiate y with respect to x we get derivative of cos hyperbolic x derivative of cos hyperbolic x is sin hyperbolic x and derivative of sin hyperbolic x is cos hyperbolic x this we can see easily here. Sin hyperbolic x is e to the power x minus e to the power minus x by 2 and cos hyperbolic x is e to the power x plus e to the power minus x by 2. So d over dx of sin hyperbolic x is cos hyperbolic x and d over dx of cos hyperbolic x is sin hyperbolic x.

So we can differentiate y twice and then we will get z, y double dash is equal to z, so z will be c 1 cos hyperbolic x plus c 2 sin hyperbolic x minus c 3 cos x plus c 4 sin x. Now we are given that y 0 is equal to 0, z 0 equal to 0. So putting y 0 equal to 0 here what we get cos hyperbolic 0 is 1 so we get c 1, sin hyperbolic 0 is 0 and then cos hyperbolic 0 cos 0 is 1 so

we get $c_1 + c_3$ this term is 0. Say $c_1 + c_3 = 0$ and $z(0) = 0$ gives $c_1 = 0$ then we get $c_3 = 0$, so $c_1 - c_3 = 0$.

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$y(0) = z(0) = 0 \Rightarrow c_1 = c_3 = 0.$
 At the moving boundary point (x_2, y_2, z_2) , we have

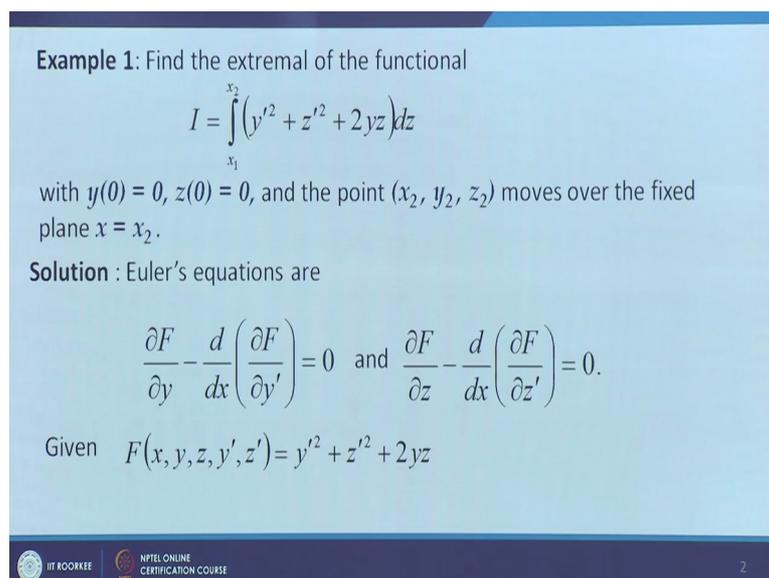
$$\left(\frac{\partial F}{\partial y'}\right)_{x=x_2} = 0, \quad \left(\frac{\partial F}{\partial z'}\right)_{x=x_2} = 0$$

$$\Rightarrow (y')_{x=x_2} = 0 \quad \text{and} \quad (z')_{x=x_2} = 0.$$
 Hence equations (3) and (4) \Rightarrow

$$c_2 \cosh x_2 + c_4 \cos x_2 = 0$$

$$c_2 \cosh x_2 - c_4 \cos x_2 = 0.$$

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Example 1: Find the extremal of the functional

$$I = \int_{x_1}^{x_2} (y'^2 + z'^2 + 2yz) dx$$

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Solution : Euler's equations are

$$\frac{\partial F}{\partial y} - \frac{d}{dx} \left(\frac{\partial F}{\partial y'} \right) = 0 \quad \text{and} \quad \frac{\partial F}{\partial z} - \frac{d}{dx} \left(\frac{\partial F}{\partial z'} \right) = 0.$$

Given $F(x, y, z, y', z') = y'^2 + z'^2 + 2yz$

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So $c_1 + c_3 = 0$ and $c_1 - c_3 = 0$ imply $c_1 = 0, c_3 = 0$.
 Now at the moving boundary point x_2, y_2, z_2 since the boundary point x_2, y_2, z_2 lies on the surface we have the other conditions F_y dash at $x = x_2 = 0, F_z$ dash at $x = x_2 = 0$. So F_y dash here if we find F_y dash F_y dash is $2y$ dash and F_z dash is $2z$ dash. So F_y dash at $x = x_2 = 0$ means y dash at $x = x_2 = 0$ and F_z dash at $x = x_2 = 0$ implies z dash at $x = x_2 = 0$.

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$$\frac{\partial F}{\partial y} - \frac{d}{dx} F_{y'} = 0 \Rightarrow y'' - z = 0. \quad \dots(1)$$

Similarly

$$\frac{\partial F}{\partial z} - \frac{d}{dx} F_{z'} = 0 \Rightarrow z'' - y = 0. \quad \dots(2)$$

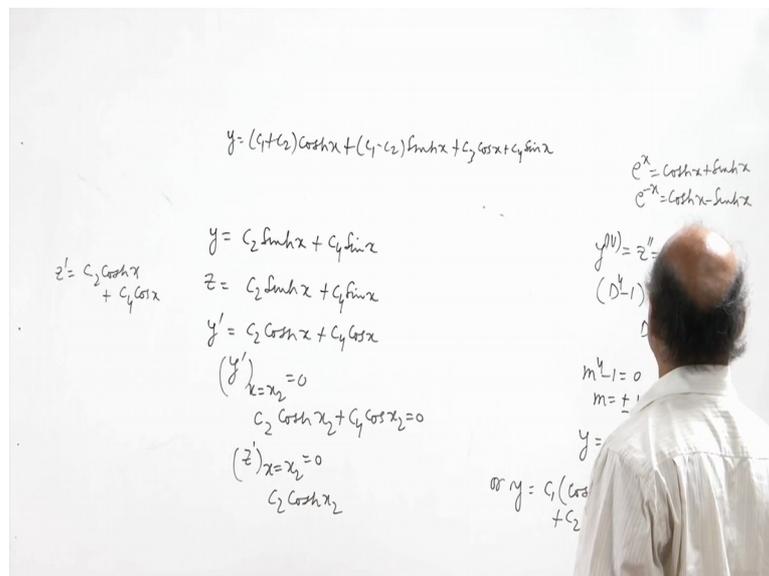
From equations (1) and (2), we have

$$y^{(iv)} - y = 0$$

$$\Rightarrow y = c_1 \cosh x + c_2 \sinh x + c_3 \cos x + c_4 \sin x \quad \dots(3)$$

$$z = c_1 \cosh x + c_2 \sinh x - c_3 \cos x + c_4 \sin x \quad \dots(4)$$

3



Hence what we get is we have the following equation c_1 equal to c_3 equal to 0 gives you $y = c_1 \cosh x + c_2 \sinh x + c_4 \sin x$ from this equation $y = c_1 \cosh x + c_2 \sinh x + c_4 \sin x$ we have found $c_1 = 0, c_3 = 0$, so this reduces to $c_2 \sinh x + c_4 \sin x$ this is y and z has become $c_2 \sinh x + c_4 \sin x - c_3 \cos x + c_4 \sin x$, so $z = c_2 \sinh x + c_4 \sin x$. Now $y' = c_2 \cosh x + c_4 \cos x$, $(y')'_{x=x_2} = 0$, $c_2 \cosh x_2 + c_4 \cos x_2 = 0$ and $z' = c_2 \cosh x + c_4 \cos x$, $(z')'_{x=x_2} = 0$ gives you $c_2 \cosh x_2 = 0$, okay.

So $y^{(iv)} - y = 0$ gives you $D^4 - 1 = 0$ where D is d/dx . Now the auxiliary equation is $m^4 - 1 = 0$, so $m = \pm 1, \pm i$, and so we can write $y = c_1 e^x + c_2 e^{-x} + c_3 \cos x + c_4 \sin x$.

plus $c_4 \sin x$, y double dash minus z equal to 0 and z double dash minus y equal to 0 together give us the fourth derivative of y minus y equal to 0 because fourth derivative of y here is equal to second derivative of z and second derivative of z is equal to y , so fourth derivative of y fourth order derivative of y minus y is equal to 0.

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$(D^4 - 1)y = 0$
 A.E. is $m^4 - 1 = 0$
 $m = \pm 1, \pm i$
 Thus, $y = c_1 e^x + c_2 e^{-x} + c_3 \cos x + c_4 \sin x$
 or $y = c_1 \cosh x + c_2 \sinh x + c_3 \cos x + c_4 \sin x$
 Since $e^x = \cosh x + \sinh x$
 $e^{-x} = \cosh x - \sinh x$
 $\Rightarrow \cosh x = \frac{e^x + e^{-x}}{2}$
 $\sinh x = \frac{e^x - e^{-x}}{2}$
 $\frac{d}{dx} \cosh x = \sinh x$
 $\frac{d}{dx} \sinh x = \cosh x$

And this can be written as $D^4 - 1$ y equal to 0. Now the auxiliary equation is therefore $M^4 - 1$ equal to 0 so which gives the roots plus minus 1, plus minus I, and thus y is equal to $c_1 e^x + c_2 e^{-x} + c_3 \cos x + c_4 \sin x$. Now since e^x is equal to $\cosh x + \sinh x$ and e^{-x} is equal to $\cosh x - \sinh x$.

This solution of the equation $D^4 - 1$ y equal to 0 can be (written as) also written as y equal to $c_1 \cosh x + c_2 \sinh x + c_3 \cos x + c_4 \sin x$ that is in terms of the hyperbolic function and the trigonometric functions. So we have written the solution of this equation in terms of the hyperbolic and cosine sin function, so y equal to $c_1 \cosh x + c_2 \sinh x + c_3 \cos x + c_4 \sin x$ and y double dash is equal to z so when we differentiate this y twice we can see that derivative of $\cosh x$ is $\sinh x$ and derivative of $\sinh x$ is $\cosh x$ and derivative of $\cos x$ is $-\sin x$ and derivative of $\sin x$ is $\cos x$.

So this gives you $\frac{d}{dx} \cosh x = \sinh x$ and $\frac{d}{dx} \sinh x = \cosh x$.

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$$\frac{\partial F}{\partial y} - \frac{d}{dx} F_{y'} = 0 \Rightarrow y'' - z = 0. \quad \dots(1)$$

Similarly

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From equations (1) and (2), we have

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$$y(0) = z(0) = 0 \Rightarrow c_1 = c_3 = 0.$$

At the moving boundary point (x_2, y_2, z_2) , we have

$$(F_{y'})_{x=x_2} = 0, \quad (F_{z'})_{x=x_2} = 0$$

$$\Rightarrow (y')_{x=x_2} = 0 \quad \text{and} \quad (z')_{x=x_2} = 0.$$

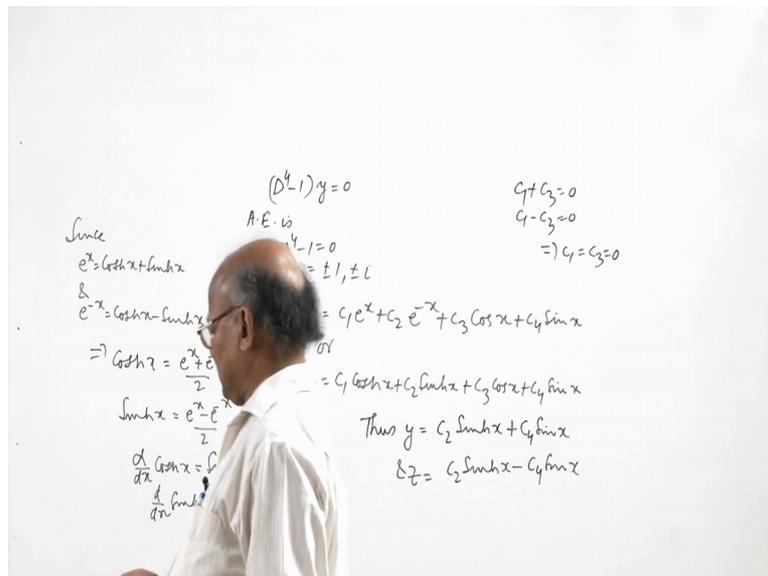
Hence equations (3) and (4) \Rightarrow

$$c_2 \cosh x_2 + c_4 \cos x_2 = 0$$

$$c_2 \cosh x_2 - c_4 \cos x_2 = 0.$$

So by taking the derivative of y with respect to x twice we get the expression for z $c_1 \cosh x + c_2 \sinh x + c_3 \cos x + c_4 \sin x$ this is minus $c_3 \cos x$ this gives us $c_4 \sin x$ gives after twice twice differentiating we give minus $c_4 \sin x$. So now let us apply the condition $y(0) = 0$ and $z(0) = 0$ when you put y at $x = 0$ as 0, what we get is $c_1 + c_3 = 0$ and $z(0) = 0$ gives us $c_1 - c_3 = 0$.

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$$y(0) = z(0) = 0 \Rightarrow c_1 = c_3 = 0.$$

At the moving boundary point (x_2, y_2, z_2) , we have

$$\left(\frac{F}{y'} \right)_{x=x_2} = 0, \quad \left(\frac{F}{z'} \right)_{x=x_2} = 0$$

$$\Rightarrow (y')_{x=x_2} = 0 \quad \text{and} \quad (z')_{x=x_2} = 0.$$

Hence equations (3) and (4) \Rightarrow

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Solution : Euler's equations are

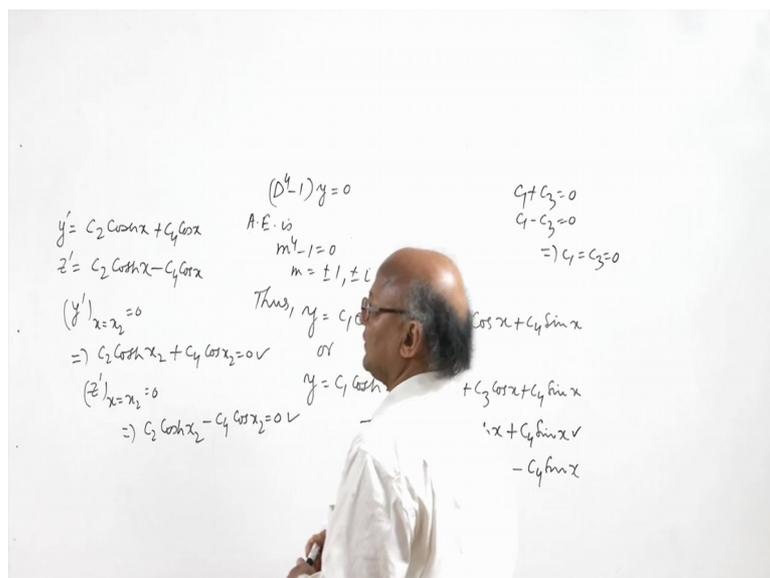
$$\frac{\partial F}{\partial y} - \frac{d}{dx} \left(\frac{\partial F}{\partial y'} \right) = 0 \quad \text{and} \quad \frac{\partial F}{\partial z} - \frac{d}{dx} \left(\frac{\partial F}{\partial z'} \right) = 0.$$

Given $F(x, y, z, y', z') = y'^2 + z'^2 + 2yz$

So the two equations $c_1 + c_3 = 0$ and $c_1 - c_3 = 0$ imply that $c_1 = c_3 = 0$. And so then the expressions of y and z reduce to thus y becomes $c_2 \sinh x + c_4 \sin x$ and z is equal to c_1 and c_3 are 0, so $c_2 \sinh x - c_4 \sin x$. Now let us apply the condition F_y at $x = x_2$ is equal to 0 which is which are the conditions which we get by the moving boundary point x_2, y_2, z_2 which lies on the surface surface of the plane.

So F_y at $x = x_2$ gives y at $x = x_2$ equal to 0 because $(F_y - F_x, y, y)$ F_x, y, z, y F_z is this $y^2 + z^2 + 2yz$. So F_y gives $2y$, F_z gives $2z$. So we will get here $2y$ at $x = x_2 = 0$ or y at $x = x_2 = 0$ and $2z$ at $x = x_2 = 0$ gives z at $x = x_2$ is 0.

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And so here y dash will be 0 at $x = x_2$ and therefore we differentiate this equation with respect to x and put $x = x_2 = 0$, so we get y dash is equal to $c_2 \cosh x + c_4 \cos x$ and z dash is equal to $c_2 \cosh x - c_4 \cos x$. So y dash at $x = x_2 = 0$ implies $c_2 \cosh x_2 + c_4 \cos x_2 = 0$, z dash at $x = x_2 = 0$ gives us $c_2 \cosh x_2 - c_4 \cos x_2 = 0$, so we get this equation and this equation.

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$$y(0) = z(0) = 0 \Rightarrow c_1 = c_3 = 0.$$

At the moving boundary point (x_2, y_2, z_2) , we have

$$(F_{y'})_{x=x_2} = 0, \quad (F_{z'})_{x=x_2} = 0$$

$$\Rightarrow (y')_{x=x_2} = 0 \quad \text{and} \quad (z')_{x=x_2} = 0.$$

Hence equations (3) and (4) \Rightarrow

$$c_2 \cosh x_2 + c_4 \cos x_2 = 0$$

$$c_2 \cosh x_2 - c_4 \cos x_2 = 0.$$



If $\cos x_2 \neq 0$ then $c_2 = c_4 = 0$ and therefore an extremum is attained on $y = 0, z = 0$ but if $\cos x_2 = 0$ then $c_2 = 0$ and c_4 remains arbitrary.

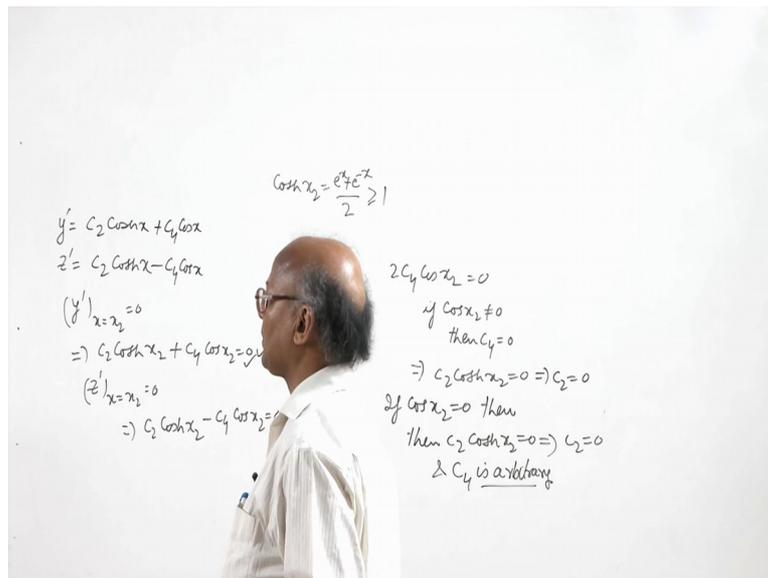
In this case, the extremal is

$$y = c_4 \sin x, \quad z = -c_4 \sin x.$$



Now these equations we get. So here if $\cos x_2$ is not equal to 0 if $\cos x_2$ is not equal to 0 then what we will get is?

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Let us subtract let us subtract this equation from this equation, so do we get $2c_4 \cos x_2$ is equal to 0, so if $\cos x_2$ is not equal to 0 then c_4 is equal to 0 and c_4 is equal to 0 implies $c_2 \cosh x_2 = 0$. Now $\cosh x_2$ is equal to $\frac{e^x + e^{-x}}{2}$, so it is always greater than or equal to 1 and therefore this is never 0, so this implies c_2 is equal to 0.

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If $\cos x_2 \neq 0$ then $c_2 = c_4 = 0$ and therefore an extremum is attained on $y = 0, z = 0$ but if $\cos x_2 = 0$ then $c_2 = 0$ and c_4 remains arbitrary.

In this case, the extremal is

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5

$$\frac{\partial F}{\partial y} - \frac{d}{dx} F_{y'} = 0 \Rightarrow y'' - z = 0. \quad \dots(1)$$

Similarly

$$\frac{\partial F}{\partial z} - \frac{d}{dx} F_{z'} = 0 \Rightarrow z'' - y = 0. \quad \dots(2)$$

From equations (1) and (2), we have

$$y^{(iv)} - y = 0$$

$$\Rightarrow y = c_1 \cosh x + c_2 \sinh x + c_3 \cos x + c_4 \sin x \quad \dots(3)$$

$$z = c_1 \cosh x + c_2 \sinh x - c_3 \cos x - c_4 \sin x \quad \dots(4)$$

Now c_2 and c_4 is equal to 0 so therefore extremum is attained on y equal to 0, z equal to 0. Now because y is equal to y is equal to $c_1 \cosh x + c_2 \sinh x + c_3 \cos x + c_4 \sin x$, c_1 c_3 are 0 already and we now get c_2 , c_4 or 0s. So y is equal to 0 similarly z equal to 0. So the extremal is attained at y equal to 0, z equal to 0. But if $\cos x$ is equal to 0 if $\cos x$ is equal to 0 then what we will get if $\cos x$ is equal to 0 then $c_2 \cosh x$ is equal to 0 then $c_2 \cosh x$ is equal to 0 implies c_2 equal to 0 and c_2 equal to 0 implies $c_4 \cos x$, so $c_4 \cos x$ equal to 0 and is true for arbitrary c_4 , okay. So c_2 equal to 0 and c_4 is arbitrary.

So in this case y will be equal to we have c_1 , c_3 equal to 0, c_2 c_4 is equal to 0 so y equal to $c_4 \sin x$ and z is equal to minus $c_4 \sin x$. So the extremal will occur here y equal to $c_4 \sin x$, z is equal to minus c_4 . So this is the solution of this problem where we have taken one point fixed and the other point varies on the plane.

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Variational problem with a movable boundaries:

One sided variation:

Let us consider

$$I[y(x)] = \int_{x_1}^{x_2} F(x, y, y') dx. \quad \dots(1)$$

and suppose that a restriction is imposed on the class of permissible curves in such a way that the curve can pass through points of a certain region R bounded by the curve $\psi(x, y) = 0$. In such a problem, the extremizing curve C either passes through a region which is completely outside R or C consists of arcs lying outside R and also consists of parts of the boundary of the region R .

  6

Now let us take the case of one sided variation, here what will happen is that what will happen is we are given a functional $I[y(x)]$ is equal to integral x_1 to x_2 $F(x, y, y')$ dx . Let us suppose that there is a restriction which is imposed on the class of permissible curves in such a way that the curve can pass through points of a certain region R bounded by the curve $\psi(x, y) = 0$ so we have a certain region R which is bounded by the curve $\psi(x, y) = 0$, the restriction is imposed on the class of permissible curves that those curves can pass only through this region and in such a problem the extremizing curve C either passes through a region which is completely outside R or C consist of arcs lying outside R and also consist of parts of the boundary of the region R .

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Assume $F_{y'y'} \neq 0$, which is a valid assumption for many variational problems then the arcs of the extremizing curve C lying outside the region R meet the boundary curve of R tangentially.

Example: Find the shortest path $A(-2, 3)$ to the point $B(2, 3)$ located in the region $y \leq x^2$.

Solution. We have to extremize

$$I[y(x)] = \int_{-2}^2 \sqrt{1 + y'^2} dx, \quad \dots(1)$$

  7

Now let us so here we assume that the derivative of F with respect to y dash twice is not equal to 0 this assumption is a valid assumption in many variational problems this means that the arcs of the extremizing curve C lying outside the region R meet the curve or the boundary curve of R tangentially. Let us study a problem on this article let us consider this problem find the shortest distance shortest path A minus 2, 3 to the point B 2, 3 located in the region y less than or equal to x square.

Let us see the curve the boundary curve of the region y less than or equal to x is given by y equal to x square.

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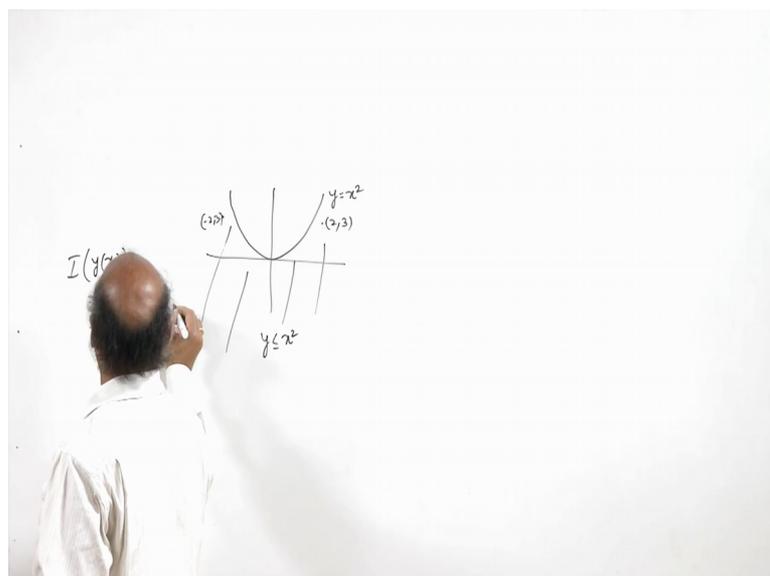
Assume $F_{y'y'} \neq 0$, which is a valid assumption for many variational problems then the arcs of the extremizing curve C lying outside the region R meet the boundary curve of R tangentially.

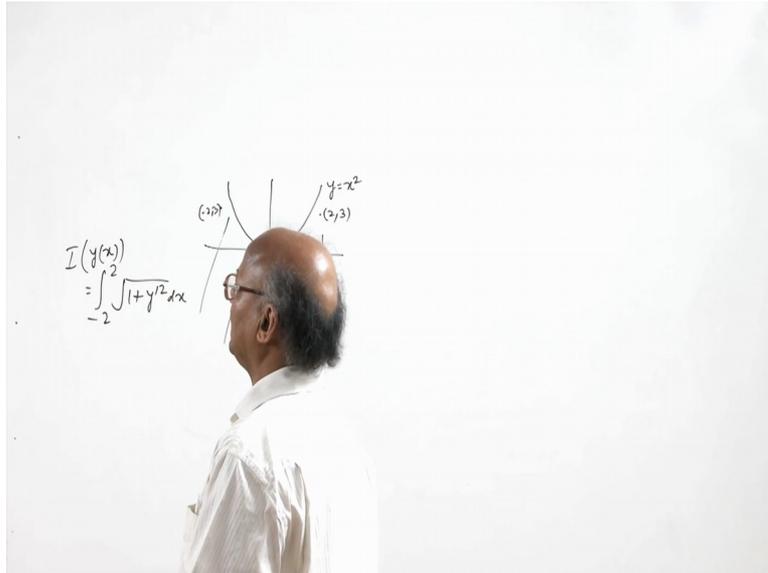
Example: Find the shortest path A $(-2, 3)$ to the point B $(2, 3)$ located in the region $y \leq x^2$.

Solution. We have to extremize

$$I[y(x)] = \int_{-2}^2 \sqrt{1 + y'^2} dx, \quad \dots(1)$$

 7





So this is the curve y equal to x square. Now we are given that y is less than or equal to x square. So this region this region is y less than or equal to x square. Now we have to find that path which is the shortest from the point minus 2, 3 to the point 2, 3. So the point is here let us say minus 2, 3 and its there is a point here 2, 3 the two points are symmetric with respect to the y axis and so we have to find the shortest path from the point minus 2, 3 to the point 2, 3 which is located in the region y less than or equal to x square.

So we have to find the path which is shortest from the point minus 2, 3 to 2, 3 and does not cross this curve y is equal to y is equal to x square, it lies the path must lie in the region y less than or equal to x square. So we have to extremize here I y x equal to integral over minus 2 to 2 x varies from minus 2 to 2 under root 1 plus y dash square dx .

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subject to the conditions

$$y \leq x^2, y(-2) = 3 \text{ and } y(2) = 3.$$

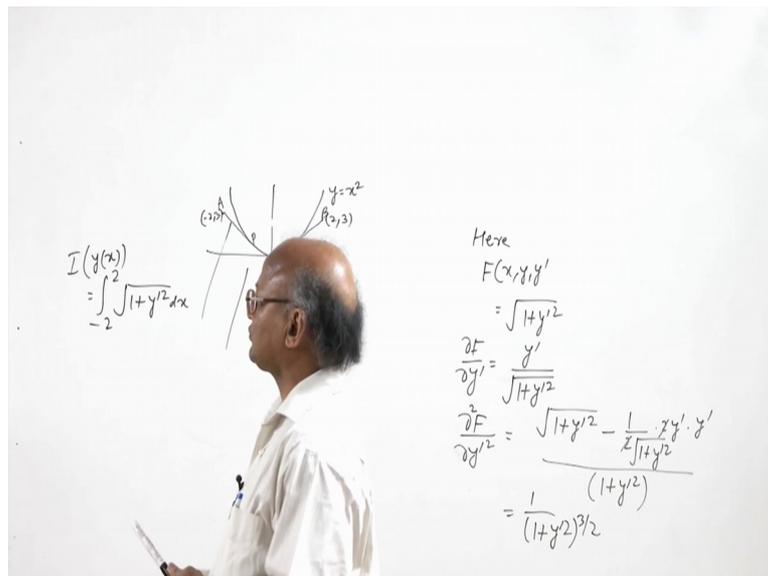
By Euler's theorem, the extremals of (1) are the straight lines

$$y = c_1 x + c_2.$$

If $F(x, y, y') = \sqrt{1 + y'^2}$, then $F_{y'y'} = (1 + y'^2)^{-3/2} \neq 0$.

Hence, the desired extremal will consist of portions of the straight lines AP and QB both tangent to the parabola $y = x^2$ and of the portion POQ of the parabola.



Now subject to the conditions that y is less than or equal to x square and y minus 2 is equal to 3, y^2 is equal to 3. By Euler's theorem we know that the extremals of this functional okay under $\int \sqrt{1+y'^2} dx$ the extremals are straight lines this we have seen earlier in a lecture that y is equal to $c_1 x + c_2$. Now if $F(x, y, y')$ is under $\sqrt{1+y'^2}$ then we can see that here $F(x, y, y')$ is equal to $\sqrt{1+y'^2}$.

So when we differentiate it partially with respect to y' we get y' divided by $\sqrt{1+y'^2}$, let us differentiate it again so what we get derivative of this with respect to y' is $\frac{1}{\sqrt{1+y'^2}} - \frac{y' \cdot 2y'}{(1+y'^2)^{3/2}}$, so this gives you $\frac{1+y'^2 - 2y'^2}{(1+y'^2)^{3/2}}$.

So and this is clearly not 0, hence the desired extremal will consist of portions of the straight lines AP and QB both tangent to the parabola, so what we will happen is this will touch this is let us say A, this is B, this is AP, this is BQ. So the extremal will consist of the portions of the straight lines AP, QB and both tangent to the parabola y equal to x square and of the portion POQ, so AP and QB will be tangent to the parabola and so this is the extremal minus 2, 3 to P that is the straight line AP which is tangent to the curve y equal to x square then the arc of the curve POQ and then the straight line QB which is tangent to the parabola at the point Q.

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Let the abscissas of P and Q be $-\bar{x}$ and \bar{x} respectively. Then the condition of tangency of AP and BQ at P and Q gives

$$c_1 + c_2 \bar{x} = \bar{x}^2, \quad c_2 = 2\bar{x}. \quad \dots(2)$$

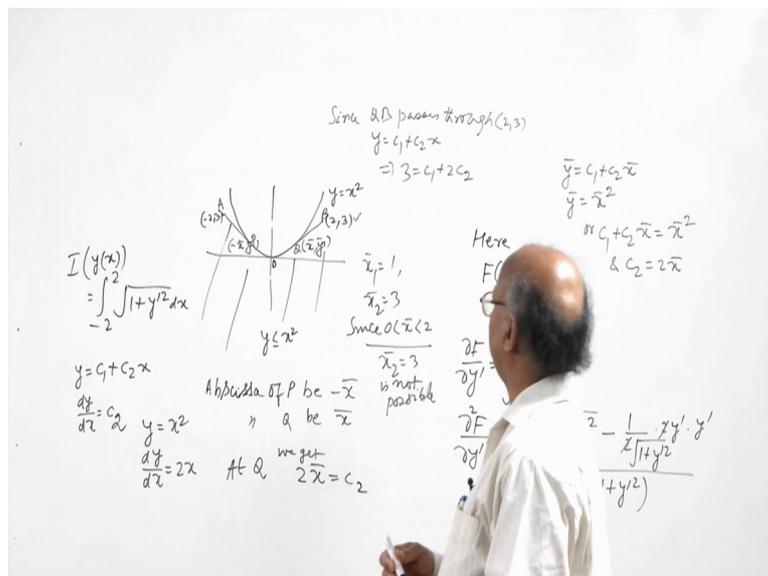
Since QB passes through $(2, 3)$

$$c_1 + 2c_2 = 3 \quad \dots(3)$$

From equations (2) and (3), we have

$$\bar{x}_1 = 1, \quad \bar{x}_2 = 3.$$

9



So let us let us say that the abscissas of P and Q be minus x bar and x bar respectively. So let abscissa of P be minus x bar because they are symmetric so and abscissa of Q be x bar then the condition of tangency of AP and BQ at P and Q gives. Now dy by dx y is equal to $c_1 + c_2 x$ plus c_2 , so dy by dx is equal to $c_1 + c_2$, okay at the point y is equal to x square, so at the point of contact the the slopes must be same so dy by dx will be equal to $2x$ and therefore at the point of contact x bar at Q we will have $2x$ bar is equal to $c_1 + c_2$, $2x$ bar equal to $c_1 + c_2$ I have taken here $c_1 + c_2$, $c_1 + c_2$, so I will get here c_2 and therefore this will be $2x$ bar is equal to c_2 further more x bar, y bar lies on the parabola so let us say this is this is x bar, y bar and this is minus x bar, y bar the point P .

So \bar{x} , \bar{y} lies on the parabola as well as on the line $c_1 x + c_2 x$, so \bar{y} is equal to $c_1 + c_2 \bar{x}$ and \bar{y} is also equal to \bar{x}^2 . So we can say that $c_1 + c_2 \bar{x}$ is equal to \bar{x}^2 and we have c_2 equal to $2\bar{x}$ from the condition of tangency. So c_2 is equal to $2\bar{x}$ \bar{x} is equal to c_2 by 2 what we get is c_2 equal to $2\bar{x}$, so QB passes through now more over this line QB passes through 2, 3. So what we get \bar{y} equal to $c_1 + c_2 \bar{x}$ gives you 3 equal to $c_1 + 2c_2$, since QB passes through this 2, 3 point so we get 3 equal to $c_1 + 2c_2$.

Now from these equations this equation and this equation $c_1 + 2c_2$ equal to 3, we can put here \bar{x} equal to c_2 by 2 or we can say and then simplify, okay we will get \bar{x}_1 we will get two values \bar{x}_1 is equal to 1 and $(\bar{x}_1) \bar{x}_2$ is equal to 3 we get two values of \bar{x} one value is we have taken as \bar{x}_1 , \bar{x}_1 is 1 or \bar{x}_2 is 3. So there are two values of \bar{x} one is \bar{x}_1 which is 1 and another value of \bar{x} we have taken as \bar{x}_2 \bar{x}_2 is 3.

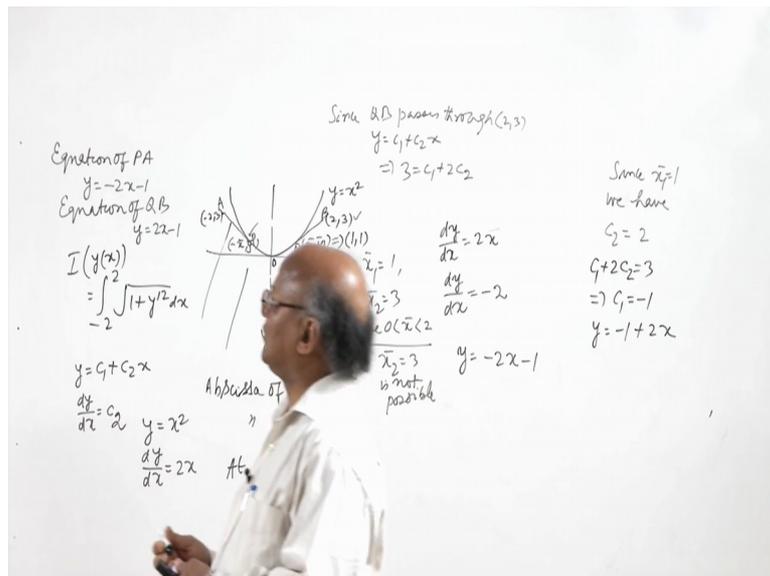
Now what happens is $(\bar{x}) \bar{x}_1$ is equal to 1 and \bar{x}_2 is equal to 3, these are two values of \bar{x} . So \bar{x}_2 equal to 3 is not possible because $\bar{x}_2 \bar{x}_2$ because \bar{x} lies between 0 and 2 since 0 is less than \bar{x} less than 2, so \bar{x}_2 is equal to 3 is not possible.

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$\bar{x}_2 = 3$ is not possible because $0 < \bar{x} < 2$.
 Therefore $\bar{x}_1 = 1$.

Thus the required extremal is $y = -2x - 1, -2 \leq x \leq -1,$
 $= x^2, -1 \leq x \leq 1$
 $= 2x - 1, 1 \leq x \leq 2.$

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So therefore we take x_1 is equal to 1 and x_2 is equal to 1 so we will get the following extremal we had c_2 equal to $2x$, so since x_1 is equal to 1 we have c_2 equal to 2, x_2 is equal to 1 is admissible so we get c_2 equal to 2 and we have c_1 equal to 2 so we get c_1 equal to $c_1 + c_2$ $c_1 + 2c_2$ equal to 3 gives us c_1 equal to minus 1. Now what we have what happens so y is equal to $c_1 + c_2 x$, so y is equal to minus 1 plus $2x$, okay. So y equal to $2x$ minus 1 is the equation of the line QB and for the line AP we shall have minus x , y are the coordinates of this y equal to $c_1 x + c_2 x$.

So the slope of this line is dy over dx is equal to what we have dy over dx equal to $2x$ and so $2x$ means x_1 is equal to 1, so minus x_1 so dy by dx will be minus 2 at this point, dy by dx will be minus 2, okay. So y will be equal to minus $2x$ minus 1 when we take x is equal to minus 1 it will be 2 minus 1, c_1 will be equal to c_1 is equal to minus 1, so we get x_1 ya it passes through minus x , y . So minus x means minus 1 and y is equal to when we take y is equal to $c_1 x + c_2$ in this case y comes out to be 1.

So this will be x is equal to 1, so y is equal to 1, so this is 1, 1 point. So this is minus 1, 1 point, so here y so the equation will be minus $2x$ minus 1 this is the equation of PA equation of PA will be y equal to minus $2x$ minus 1 equation of QB will be y equal to $2x$ minus 1. So the extremal will have the equations, y equal to minus $2x$ minus 1 from minus 2 to minus 1 the extremal will coincide with the tangent with the line straight line AP which is tangent to the parabola at the point P, the equation of AP is y equal to minus $2x$ minus 1 so y equal to minus $2x$ minus 1 when x lies from minus 2 to minus 1 and then the arc of the parabola POQ, so from minus 1 to 1 y is equal to x square.

And then from the point 1, 1 to the point 2, 3 that is less than or equal to x less than or equal to 2 we have y is equal to 2x minus 1. So this is the extremal extremal consist of the straight lines AP or POQ and the straight line segment QB and there equations are given by this.

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Example: Find the curves on which the following functional attain extremum

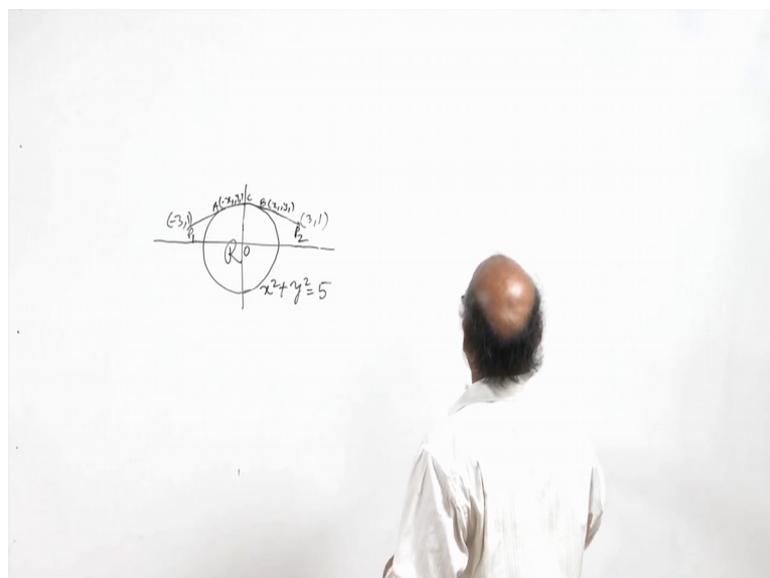
$$I = \int_{-3}^3 y'^2 dx, \quad y(-3) = 1, \quad y(3) = 1$$

subject to the condition that the admissible curve cannot pass inside the area bounded by the circle $x^2 + y^2 = 5$.

Solution: Let the circle

$$x^2 + y^2 = 5. \quad \dots(1)$$

be denoted by the curve ACB . Let R be the region interior to the circle .

Now let us take another problem here we have to extremize the functional I equal to integral over minus 3 to 3 y dash square dx, where y assumes value 1 at x equal to minus 3 and it assumes value 3 when x is equal to it assumes the value 1 when x is equal to 3 and it is subjected to the condition that the admissible curve cannot pass inside the area bounded by the circle x square plus y square equal to 5.

Now here we have the circle $x^2 + y^2 = 5$ at $x = -3$, $y = 1$, so this is let us say the point $P_1(-3, 1)$ and this is the point $P_2(3, 1)$. The condition is given that the admissible curve cannot pass inside the area bounded by the circle $x^2 + y^2 = 5$ and the circle is this. Now the curve okay these straight line segments straight lines will be tangent to the curve like this.

So we have the circle $x^2 + y^2 = 5$ it is denoted by the curve ACB , A , C , B , ACB and let us say this is P and Q you can see that the curve does not pass through the area this one. Now or let us say R be the region interior to the circle R be the region interior to the circle.

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Here we are to determine the extremal of the functional

$$I[y(x)] = \int_{-3}^3 y'^2 dx, \quad \dots(2)$$

between two points $P_1(-3, 1)$ and $P_2(3, 1)$ in such a way that the curve cannot pass inside the region R .

Now, $F(x, y, y') = y'^2. \quad \dots(3)$

From Euler's theorem $\frac{\partial F}{\partial y} - \frac{d}{dx} \left(\frac{\partial F}{\partial y'} \right) = 0$

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$$\Rightarrow \frac{d}{dx}(2y') = 0$$

$$\Rightarrow -2y'' = 0$$

Integrating, we get

$$y = c_1 x + c_2, \text{ where } c_1 \text{ and } c_2 \text{ are arbitrary constants.} \quad \dots(4)$$

\Rightarrow Extremals of the functional (2) are straight lines.

Since $F_{y'y'} = 2 \neq 0$, hence the required extremal will consist of portion of straight lines P_1A and P_2B which are tangents to the given circle (1) and of

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portion ACB of the circle (1) as shown in the figure.

Let the coordinates of A and B be $(-x_1, y_1)$ and (x_1, y_1) respectively. Since A and B lie on (1), we have

$$x_1^2 + y_1^2 = 5. \quad \dots(5)$$

From the coordinate geometry, the equation of the tangents to (1) at $A (-x_1, y_1)$ and (x_1, y_1) are given by

$$-x x_1 + y y_1 = 5 \quad \dots(6)$$

and

$$x x_1 + y y_1 = 5 \quad \dots(7)$$

Since (7) passes through $(3, 1)$, we have

$$y_1 = 5 - 3 x_1. \quad \dots(8)$$



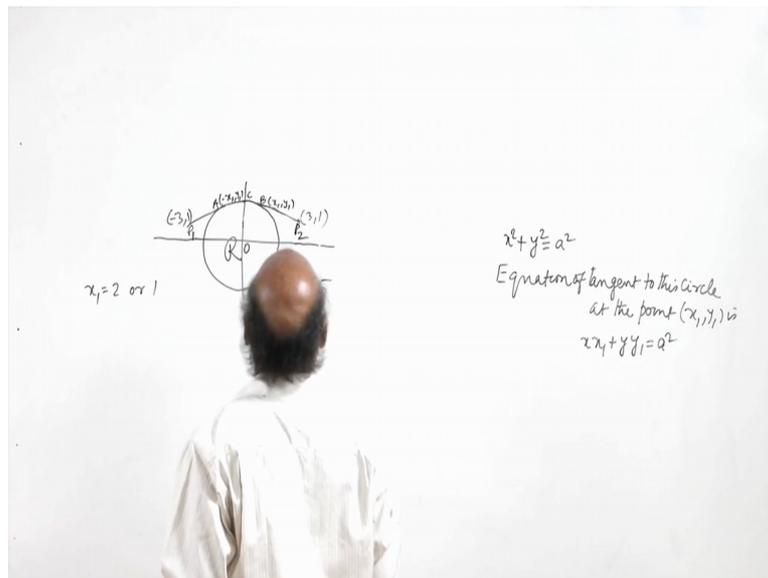
14

So we have to determine the extremal of the function that is we have to find the path between the points $(-3, 1)$ and $(3, 1)$ in such a way that the curve cannot pass inside the region R and this is to be extremize. Now $F(x, y, y')$ is equal to y'^2 here. So from the Euler's theorem $F_y - d/dx F_{y'}$ is equal to 0 and this gives you d/dx of $2y'$ is equal to 0 because F is independent of y , so $\delta F / \delta y$ is equal to 0, $\delta F / \delta y'$ is $2y'$, so this gives us $2y'' = 0$. And $2y'' = 0$ gives $y = c_1 x + c_2$ where c_1, c_2 are arbitrary constants. So extremal of the functional to 2 extremal of this functional are straight lines.

Now since $F_y = 2y'$ and $F_{y'} = 2y'$ here you can see F_y is $2y'$ and $F_{y'}$ will be $2y'$, so $F_y - d/dx F_{y'}$ is not equal to 0 and therefore the required extremal will consist of portion of the straight lines $P_1 A$ let me call it as $P_1 A$ and this as $P_2 B$, so $P_1 A, P_2 B$ which are tangent to the circle (1) and of the portion ACB of the circle as shown here ACB of the circle as shown here.

Let the coordinates of A and B be $(-x_1, y_1)$ and (x_1, y_1) respectively. So this is $(-x_1, y_1)$ and the coordinates of this are (x_1, y_1) . Since A and B lie on the curve $x^2 + y^2 = 5$ the parabola the circle, so $x_1^2 + y_1^2 = 5$.

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portion ACB of the circle (1) as shown in the figure.

Let the coordinates of A and B be $(-x_1, y_1)$ and (x_1, y_1) respectively. Since A and B lie on (1), we have

$$x_1^2 + y_1^2 = 5. \quad \dots(5)$$

From the coordinate geometry, the equation of the tangents to (1) at $A (-x_1, y_1)$ and (x_1, y_1) are given by

$$-x x_1 + y y_1 = 5 \quad \dots(6)$$

$$\text{and} \quad x x_1 + y y_1 = 5 \quad \dots(7)$$

Since (7) passes through $(3, 1)$, we have

$$y_1 = 5 - 3 x_1. \quad \dots(8)$$

Substituting the value of y_1 in (5), we get

$$\begin{aligned} x_1 &= 2 \text{ or } 1 \\ \Rightarrow y_1 &= -1 \text{ or } 2. \end{aligned}$$

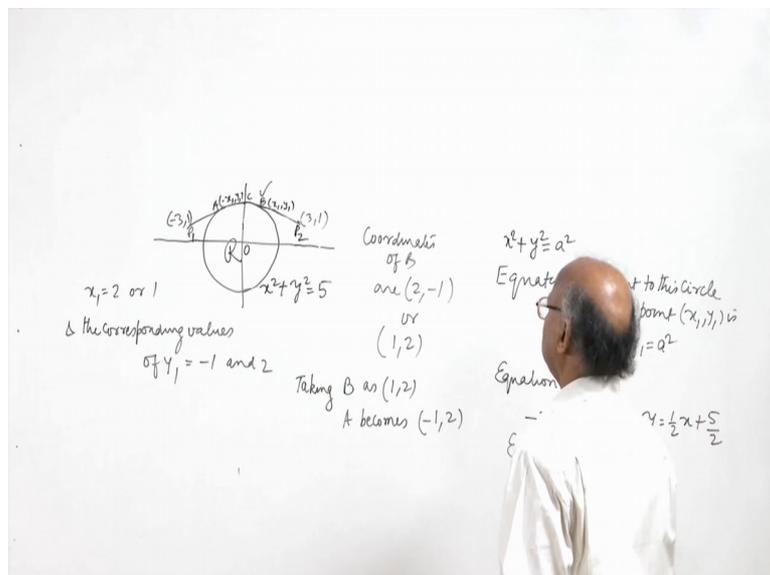
Hence coordinate of B are $(2, -1)$ or $(1, 2)$. But we see that coordinate $(2, -1)$ are not admissible. So we take $(1, 2)$ as coordinates of B . Then the corresponding coordinates of A are $(-1, 2)$.

Putting $x_1 = 1$ and $y_1 = 2$ in (6) and (7), we see that the equations of tangents A and B are $-x + 2y = 5$ and $x + 2y = 5$ respectively.

Now from the coordinate geometry we know that if we try tangent to the curve $x^2 + y^2 = a^2$ at the point (x_1, y_1) the equation of tangent to the circle at the point (x_1, y_1) is $x x_1 + y y_1 = a^2$. So making use of this we have the equations of the tangent lines $P_1 A$ and $P_2 B$ as $-x x_1 + y y_1 = 5$ and $x x_1 + y y_1 = 5$.

Now this $x x_1 + y y_1 = 5$ also passes through the point P_2 which is $(3, 1)$. So let us put the coordinates here $x = 3, y = 1$. So we get $y = 5 - 3 x_1$. Now $y^2 = 5 - 3 x_1$ we put in this equation $x_1^2 + y_1^2 = 5$ and then we get the values of two values of x_1 they are 2 or 1 and x_1 is 2 or 1 .

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Now let us see x_1 is equal to 2 and corresponding values of y_1 are -1 and 2 , okay. So the coordinates of B will be either $(2, -1)$, okay coordinates of this point coordinates of B are $(2, -1)$, okay $(2, -1)$ or $(1, 2)$. Now clearly the coordinates of B cannot be $(2, -1)$, okay so because B lies in the first quadrant so the coordinates of B we take as $(1, 2)$ and the corresponding coordinates of A are therefore $(-1, 2)$, okay. So taking B as $(1, 2)$ A becomes $(-1, 2)$.

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Substituting the value of y_1 in (5), we get

$$x_1 = 2 \text{ or } 1$$
$$\Rightarrow y_1 = -1 \text{ or } 2.$$

Hence coordinate of B are $(2, -1)$ or $(1, 2)$. But we see that coordinate $(2, -1)$ are not admissible. So we take $(1, 2)$ as coordinates of B . Then the corresponding coordinates of A are $(-1, 2)$.

Putting $x_1 = 1$ and $y_1 = 2$ in (6) and (7), we see that the equations of tangents A and B are $-x + 2y = 5$ and $x + 2y = 5$ respectively.

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portion ACB of the circle (1) as shown in the figure.

Let the coordinates of A and B be $(-x_1, y_1)$ and (x_1, y_1) respectively. Since A and B lie on (1), we have

$$x_1^2 + y_1^2 = 5. \quad \dots(5)$$

From the coordinate geometry, the equation of the tangents to (1) at $A (-x_1, y_1)$ and (x_1, y_1) are given by

$$-x x_1 + y y_1 = 5 \quad \dots(6)$$

and

$$x x_1 + y y_1 = 5 \quad \dots(7)$$

Since (7) passes through $(3, 1)$, we have

$$y_1 = 5 - 3x_1. \quad \dots(8)$$

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Now putting x_1 equal to 1 we have x_1 equal to 1 here, y_1 equal to 2. In these equations 6 and 7 we get the equation of the tangent lines $P_1 A$ and $P_2 B$ and they are the equation of the tangent at A is $-x + 2y = 5$ and the equation of the tangent at the point B is $x + 2y = 5$.

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Substituting the value of y_1 in (5), we get

$$x_1 = 2 \text{ or } 1$$

$$\Rightarrow y_1 = -1 \text{ or } 2.$$

Hence coordinate of B are $(2, -1)$ or $(1, 2)$. But we see that coordinate $(2, -1)$ are not admissible. So we take $(1, 2)$ as coordinates of B . Then the corresponding coordinates of A are $(-1, 2)$.

Putting $x_1 = 1$ and $y_1 = 2$ in (6) and (7), we see that the equations of tangents A and B are $-x + 2y = 5$ and $x + 2y = 5$ respectively.



15

$x = 2 \text{ or } 1$
 & the corresponding values of $y_1 = -1$ and 2 Taken $(1, 2)$

$x^2 + y^2 = a^2$
 Equation of tangent to this circle at the point (x_1, y_1) is $xx_1 + yy_1 = a^2$
 Equation of PA
 $-x + 2y = 5$ or $y = \frac{1}{2}x + \frac{5}{2}$
 Equation of P_2B
 $x + 2y = 5$ or $y = -\frac{1}{2}x + \frac{5}{2}$

So the required extremal therefore let us see we have equation of P_1A equation of P_1A is minus x plus $2y$ equal to 5 or y is equal to 1 by $2x$ plus 5 by 2 and equation of P_2B it is x plus $2y$ equal to 5 or y is equal to 1 by 2 minus y is equal to minus 1 by $2x$ plus 5 by 2 . So we have the required extremal as y equal to x by 2 plus 5 by 2 y equal to x by 2 plus 5 by 2 that is tangent P_1A and it is from minus 3 to 1 minus 3 to minus 1 from P_1 to A , A is having coordinates minus 1 , 1 minus 1 , 2 . So for the tangent P_1A x varies from minus 3 to minus 1 and then the arc of the circle from A to B that is ACB .

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Thus, the required extremal is given by

$$y = \begin{cases} x/2 + 5/2 & \text{(tangent } P_1A), \text{ for } -3 \leq x \leq -1 \\ (5 - x^2)^{1/2} & \text{(arc } ACB), \text{ for } -1 \leq x \leq 1 \\ -x/2 + 5/2 & \text{(tangent } P_2B), \text{ for } 1 \leq x \leq 3 \end{cases}$$


And the equation of that is 5 minus x square square root we are taking y to be positive because A, B lies above the x axis, so arc ACB so from minus 1 less than or equal to x less than or equal to 1 and then the tangent P 2 B tangent P 2 B is y equal to minus half x plus 5 by 2 from the point x 1, y 1 to the point 3, 1, x 1, y 1 is 1, 2 so x varies from 1 to 3 so this is how we find the extremal for this problem. So with this I would like to conclude my lecture, thank you very much for your attention.