

Calculus of Variations - The Case of One Variable

- ▶ The integral

$$I = \int_a^b f(y, \dot{y}, x) dx \quad (1)$$

has an extremum if the Euler-Lagrange differential equation is satisfied

$$\frac{\partial f}{\partial y} - \frac{d}{dx} \left(\frac{\partial f}{\partial \dot{y}} \right) = 0 \quad (2)$$

- ▶ Find the shortest plane curve joining two points A and B, i.e. find the curve $y = y(x)$ for which the functional

$$\int_a^b \sqrt{dx^2 + dy^2} = \int_a^b \sqrt{1 + y'^2} dx \quad (3)$$

achieves its minimum.

Calculus Of Variations Solved Examples

Dara O' Briain



Calculus Of Variations Solved Examples:

Introduction To The Calculus of Variations And Its Applications, Second Edition Frederic Wan, 1995-01-01 This comprehensive text provides all information necessary for an introductory course on the calculus of variations and optimal control theory Following a thorough discussion of the basic problem including sufficient conditions for optimality the theory and techniques are extended to problems with a free end point a free boundary auxiliary and inequality constraints leading to a study of optimal control theory

Numerical Methods for Stochastic Control Problems in Continuous Time Harold Kushner, Paul G. Dupuis, 2013-11-27 Changes in the second edition The second edition differs from the first in that there is a full development of problems where the variance of the diffusion term and the jump distribution can be controlled Also a great deal of new material concerning deterministic problems has been added including very efficient algorithms for a class of problems of wide current interest This book is concerned with numerical methods for stochastic control and optimal stochastic control problems The random process models of the controlled or uncontrolled stochastic systems are either diffusions or jump diffusions Stochastic control is a very active area of research and new problem formulations and sometimes surprising applications appear regularly We have chosen forms of the models which cover the great bulk of the formulations of the continuous time stochastic control problems which have appeared to date The standard formats are covered but much emphasis is given to the newer and less well known formulations The controlled process might be either stopped or absorbed on leaving a constraint set or upon first hitting a target set or it might be reflected or projected from the boundary of a constraining set In some of the more recent applications of the reflecting boundary problem for example the so called heavy traffic approximation problems the directions of reflection are actually discontinuous In general the control might be representable as a bounded function or it might be of the so called impulsive or singular control types **50**

Visions of Mathematics Dara O' Briain, 2014-05-01 Relax no one understands technical mathematics without lengthy training but we all have an intuitive grasp of the ideas behind the symbols To celebrate the 50th anniversary of the founding of the Institute of Mathematics and its Applications IMA this book is designed to showcase the beauty of mathematics including images inspired by mathematical problems together with its unreasonable effectiveness and applicability without frying your brain The book is a collection of 50 original essays contributed by a wide variety of authors It contains articles by some of the best expositors of the subject du Sautoy Singh and Stewart for example together with entertaining biographical pieces and articles of relevance to our everyday lives such as Spiegelhalter on risk and Elwes on medical imaging The topics covered are deliberately diverse and involve concepts from simple numerology to the very cutting edge of mathematics research Each article is designed to be read in one sitting and to be accessible to a general audience There is also other content There are 50 pictorial visions of mathematics which were supplied in response to an open call for contributions from IMA members Plus readers and the worldwide mathematics community You ll also find a series of proofs of Pythagoras s

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