

Part IB — Variational Principles

Theorems

Based on lectures by P. K. Townsend

Notes taken by Dexter Chua

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These notes are not endorsed by the lecturers, and I have modified them (often significantly) after lectures. They are nowhere near accurate representations of what was actually lectured, and in particular, all errors are almost surely mine.

Stationary points for functions on \mathbb{R}^n . Necessary and sufficient conditions for minima and maxima. Importance of convexity. Variational problems with constraints; method of Lagrange multipliers. The Legendre Transform; need for convexity to ensure invertibility; illustrations from thermodynamics. [4]

The idea of a functional and a functional derivative. First variation for functionals, Euler-Lagrange equations, for both ordinary and partial differential equations. Use of Lagrange multipliers and multiplier functions. [3]

Fermat's principle; geodesics; least action principles, Lagrange's and Hamilton's equations for particles and fields. Noether theorems and first integrals, including two forms of Noether's theorem for ordinary differential equations (energy and momentum, for example). Interpretation in terms of conservation laws. [3]

Second variation for functionals; associated eigenvalue problem. [2]

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0 Introduction

1 Multivariate calculus

1.1 Stationary points

1.2 Convex functions

1.2.1 Convexity

1.2.2 First-order convexity condition

Corollary. A stationary point of a convex function is a global minimum. There can be more than one global minimum (e.g. a constant function), but there is at most one if the function is strictly convex.

1.2.3 Second-order convexity condition

1.3 Legendre transform

Lemma. f^* is always convex.

Theorem. If f is convex, differentiable with Legendre transform f^* , then $f^{**} = f$.

1.4 Lagrange multipliers

2 Euler-Lagrange equation

2.1 Functional derivatives

2.2 First integrals

2.3 Constrained variation of functionals

3 Hamilton's principle

3.1 The Lagrangian

Law (Hamilton's principle). The actual path $\xi(t)$ taken by a particle is the path that makes the action S stationary.

3.2 The Hamiltonian

3.3 Symmetries and Noether's theorem

Theorem (Noether's theorem). For every continuous symmetry of $F[x]$, the solutions (i.e. the stationary points of $F[x]$) will have a corresponding conserved quantity.

4 Multivariate calculus of variations

5 The second variation

5.1 The second variation

5.2 Jacobi condition for local minima of $F[x]$