

An Application of Euler's Equation

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Abstract - This paper shows the simplest variational problem solved using finite differences method.

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Let $J[y]$ be a functional on a normed linear space \mathcal{C} .

Definition 1. J has a local extremum for $y = \hat{y}$ if $J[y] - J[\hat{y}]$ does not change sign in a neighbourhood of \hat{y} .

Theorem 1. A necessary condition for a differentiable functional to have an extremum at $y = \hat{y}$ is that $\delta J \hat{y} = 0$, where δJ is the variation of $J[y]$.

Proof. Let's suppose J has a local minum at \hat{y} . Then, by definition

$$\Delta J[y; h] = J[y + h] - J[y] \quad (1)$$

Then, this can be expressed as

$$\Delta J[y; h] = \delta J[\hat{y}; h] + \epsilon \|h\| \quad (2)$$