Introduction To The Calculus Of Variations

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.

This textbook entitled An introduction to Calculus of variations and Integral equations is intended to study the extremals of different types of variational problems and methods of finding the explicit solutions of integral equations, where ever possible. The absence of methods of finding an exact solution is intended to study the properties of solutions of the given integral equations. This book contains a total of 07 chapters and two sections. section-I includes the calculus of variation, while section-II discusses the part of the Integral Equation. Section-I has been divided into four chapters, while section-II has been divided into 03 chapters. This book is based on the syllabi of the theory of Calculus of variations and Integral equations prescribed for postgraduate students of mathematics and applied mathematics in different institutions like N.I.T's, I.I.T's, and universities of India abroad. This book will be useful for competitive examinations as well.

From the Preface: (...) The book is addressed to students on various levels, to mathematicians, scientists, engineers. It does not pretend to make the subject easy by glossing over difficulties, but rather tries to help the genuinely interested reader by throwing light on the interconnections and purposes of the whole. Instead of obstructing the access to the wealth of facts by lengthy discussions of a fundamental nature we have sometimes postponed such discussions to appendices in the various chapters. Numerous examples and problems are given at the end of various chapters. Some are challenging, some are even difficult; most of them supplement the material in the text. In an additional pamphlet more problems and exercises of a routine character will be collected, and moreover, answers or hints for the solutions will be given. This first volume of concerned primarily with functions of a single variable, whereas the second volume will discuss the more ramified theories of calculus (...).

This text provides a clear, concise introduction to the calculus of variations. The introductory chapter provides a general sense of the subject through a discussion of several classical and contemporary examples of the subject's use.

From the reviews: "...one of the best textbooks introducing several generations of mathematicians to higher mathematics. ... This excellent book is highly recommended both to instructors and students." --Acta Scientiarum Mathematicarum, 1991

- Serves as an excellent introduction to the calculus of variations - Useful to researchers in different fields of mathematics who want to get a concise but broad introduction to the subject - Includes more than 70 exercises with solutions

Introduction to the Calculus of Variations and Control with Modern Applications provides the fundamental background required to develop rigorous necessary conditions that are the starting points for theoretical and numerical approaches to modern variational calculus and control problems. The book also presents some classical sufficient conditions and discusses the importance of distinguishing between the necessary and sufficient conditions. In the first part of the text, the author develops the calculus of variations and provides complete proofs of the main results. He explains how the ideas behind the proofs are essential to the development of modern optimization and control theory. Focusing on optimal control problems, the second part shows how optimal control is a natural extension of the classical calculus of variations to more complex problems. By emphasizing the basic ideas and their mathematical development, this book gives you the foundation to use these mathematical tools to then tackle new problems. The text moves from simple to more complex problems, allowing you to see how the fundamental theory can be modified to address more difficult and advanced challenges. This approach helps you understand how to deal with future problems and applications in a realistic work environment.

From the Preface: (...) The book is addressed to students on various levels, to mathematicians, scientists, engineers. It does not pretend to make the subject easy by glossing over difficulties, but rather tries to help the genuinely interested reader by throwing light on the interconnections and purposes of the whole. Instead of obstructing the access to the wealth of facts by lengthy discussions of a fundamental nature we have sometimes postponed such discussions to appendices in the various chapters. Numerous examples and problems are given at the end of various chapters. Some are challenging, some are even difficult; most of them supplement the material in the text.

Provides a thorough understanding of calculus of variations and prepares readers for the study of modern optimal control theory. Selected variational problems and over 400 exercises. Bibliography. 1969 edition.

Elementary introduction pays special attention to aspects of tensor calculus and relativity that students find most difficult. Contents include tensors in curved spaces and application to general relativity theory; black holes; gravitational waves; application of general relativity principles to cosmology. Numerous exercises. Solution guide available upon request. 1982 edition.

Excerpt from Introduction to the Calculus of Variations Introduction to the Calculus of Variations was written by William Elwood Byerly in 1917. This is a 50 page book, containing 8763 words and 12 pictures. Search Inside is enabled for this title. About the Publisher Forgotten Books publishes hundreds of thousands of rare and classic books. Find more at www.forgottenbooks.com This book is a reproduction of an important historical work. Forgotten Books uses state-of-the-art technology to digitally reconstruct the work, preserving the original format whilst repairing imperfections present in the aged copy. In rare cases, an imperfection in the original, such as a blemish or missing page, may be replicated in our edition. We do, however, repair the vast majority of imperfections successfully; any imperfections that remain are intentionally left to preserve the state of such historical works.

Introduction to the Calculus of VariationsImperial College Press

Presents a treatment of stochastic calculus. This title gives its main applications in finance, biology and engineering. It presents the theory of stochastic calculus and its applications to an audience which possesses only a basic knowledge of calculus and probability.

When the Tyrian princess Dido landed on the North African shore of the Mediterranean sea she was welcomed by a local chieftain. He offered her all the land that she could enclose between the shoreline and a rope of knotted cowhide. While the legend does not tell us, we may assume that Princess Dido arrived at the correct solution by stretching the rope into the shape of a circular arc and thereby maximized the area of the land upon which she was to found Carthage. This story of the founding of Carthage is apocryphal. Nonetheless it is probably the first account of a problem of the kind that inspired an entire mathematical discipline, the calculus of variations and its extensions such as the theory of optimal control. This book is intended to present an introductory treatment of the calculus of variations in Part I and of optimal control theory in Part II. The discussion in Part I is restricted to the simplest problem of the calculus of variations. The topic is entirely classical; all of the basic theory had been developed before the turn of the century. Consequently the material comes from many sources; however, those most useful to me have been the books of Oskar Bolza and of George M. Ewing. Part II is devoted to the elementary aspects of the modern extension of the calculus of variations, the theory of optimal control of dynamical systems.

This textbook offers a concise yet rigorous introduction to calculus of variations and optimal control theory, and is a selfcontained resource for graduate students in engineering, applied mathematics, and related subjects. Designed specifically for a one-semester course, the book begins with calculus of variations, preparing the ground for optimal control. It then gives a complete proof of the maximum principle and covers key topics such as the Hamilton-Jacobi-Bellman theory of dynamic programming and linear-quadratic optimal control. Calculus of Variations and Optimal Control Theory also traces the historical development of the subject and features numerous exercises, notes and references at the end of each chapter, and suggestions for further study. Offers a concise yet rigorous introduction Requires limited background in control theory or advanced mathematics Provides a complete proof of the maximum principle Uses consistent notation in the exposition of classical and modern topics Traces the historical development of the subject Solutions manual (available only to teachers) Leading universities that have adopted this book include: University of Illinois at Urbana-Champaign ECE 553: Optimum Control Systems Georgia Institute of Technology ECE 6553: Optimal Control and Optimization University of Pennsylvania ESE 680: Optimal Control Theory University of Notre Dame EE 60565: Optimal Control

This clear and concise textbook provides a rigorous introduction to the calculus of variations, depending on functions of one variable and their first derivatives. It is based on a translation of a German edition of the book Variationsrechnung (Vieweg+Teubner Verlag, 2010), translated and updated by the author himself. Topics include: the Euler-Lagrange equation for one-dimensional variational problems, with and without constraints, as well as an introduction to the direct methods. The book targets students who have a solid background in calculus and linear algebra, not necessarily in functional analysis. Some advanced mathematical tools, possibly not familiar to the reader, are given along with proofs in the appendix. Numerous figures, advanced problems and proofs, examples, and exercises with solutions accompany the book, making it suitable for self-study. The book will be particularly useful for beginning graduate students from the physical, engineering, and mathematical sciences with a rigorous theoretical background.

A rigorous introduction to the mathematics of pricing, construction and hedging of derivative securities.

In this highly regarded text for advanced undergraduate and graduate students, the author develops the calculus of variations both for its intrinsic interest and for its powerful applications to modern mathematical physics. Topics include first and second variations of an integral, generalizations, isoperimetrical problems, least action, special relativity, elasticity, more. 1963 edition.

CONTENTS: This textbook covers the mechanics portion of first-semester calculus-based physics. AUDIENCE: This calculus-based physics textbook is geared toward independent learners who can handle the rigors of calculus and who seek to develop a strong introduction to the fundamentals of physics, both mathematically and conceptually. It could also serve as a useful reference for physics and engineering students who have gone beyond the first year of physics, but who would like to review the fundamentals as they explore more advanced fields of physics. This volume is dedicated to mechanics. PREREQUISITES: No previous exposure to physics is assumed. The student should be familiar with the basic techniques of differentiation and integration, including polynomials and trig functions, and should be fluent in algebra and familiar with the basic trig functions. COREQUISITES: The textbook teaches Calculus II skills as needed, such as the technique of integrating via trigonometric substitution. The textbook also reviews some Calculus I skills which students often forget, such as the mean-value theorem, l'Hopital's rule, and the chain rule. This is not done in an introductory chapter or an appendix, but in the main text as these ideas first become useful. IMPORTANT DISTINCTIONS: Boxes of important distinctions are included in order to help students distinguish between similar concepts – like average speed and average velocity, between velocity and acceleration, or between mass and weight. TABLE OF EQUATIONS: There is a handy table of equations organized by topic on the back cover of the textbook. The equations in the text (but not on the cover) also include notes to help students understand any limitations that the equations may have (e.g. some equations only apply if acceleration is uniform or if mass is constant). CONCISE OUTLINE FORMAT: The text is conveniently organized by specific topic to help students who may not be reading straight through, but who may be searching for a specific idea or who may be reviewing material that they read previously. There is also a handy index to help locate concepts quickly. Examples and problem-solving strategies clearly stand out from discussions of concepts. MATHEMATICAL & CONCEPTUAL EMPHASIS: There is much emphasis both on learning the mathematics precisely and understanding the concepts at a deep, precise level. An underlying idea is that students should not guess at concepts, but that concepts are mathematically motivated: Let the equations be your guide. PROBLEM-SOLVING STRATEGIES: All of the main problem-solving strategies – like projectile motion, applying Newton's second law, or conserving energy – are highlighted and described step-by-step and in detail. Examples illustrate how to carry out all of the problem-solving strategies. NOTES: Several notes are boxed to describe important points, common mistakes, and exceptions. Hundreds of footnotes are included to discuss subtleties without interrupting the flow of the text. EXAMPLES: Conceptual and problem-solving examples were selected based on their instructiveness in elucidating important concepts or illustrating how to carry out important problem-solving strategies; quality was favored over quantity. Simple plug-and-chug examples and problems are scarce, since the audience for this book is independent students. PRACTICE: The end of each chapter has a good selection of instructive conceptual questions and practice problems. HINTS & ANSWERS: 100% of the conceptual questions have both hints and answers, since it's crucial to develop a solid understanding of the concepts in order to succeed in physics. Some of the practice problems have answers to help independent students gain confidence by reproducing the same answers, while 100% of the practice problems have hints so that students can see if they are solving the problems correctly (even if the problem doesn't have the answer in the back).

An accessible introduction to the fundamentals of calculusneeded to solve current problems in engineering and the physicalsciences I ntegration is an important function of calculus, andIntroduction to Integral Calculus combines fundamental conceptswith scientific problems to develop intuition and skills forsolving mathematical problems related to engineering and thephysical sciences. The authors provide a solid introduction tointegral calculus and feature applications of integration,solutions of differential equations, and evaluation methods. Withlogical organization coupled with clear, simple explanations, theauthors reinforce new concepts to progressively build skills andknowledge, and numerous real-world examples as well as intriguingapplications help readers to better understand the connectionsbetween the theory of calculus and practical problem solving. The first six chapters address the prerequisites needed tounderstand the principles of integral calculus and explore suchtopics as anti-derivatives, methods of converting integrals intostandard form, and the concept of area. Next, the authors reviewnumerous methods and applications of integral calculus,including: Mastering and applying the first and second fundamental theoremsof calculus to compute definite integrals Defining the natural logarithmic function using calculus Evaluating definite integrals Calculating plane areas bounded by curves Applying basic concepts of differential equations to solveordinary differential equations With this book as their guide, readers quickly learn to solve abroad range of current problems throughout the physical sciencesand engineering that can only be solved with calculus. Examplesthroughout provide practical guidance, and practice problems andexercises allow for further development and fine-tuning of variouscalculus skills. Introduction to Integral Calculus is an excellentbook for upper-undergraduate calculus courses and is also an idealreference for students and professionals who would like to gain afurther understanding of the use of calculus to solve problems in asimplified manner.

The calculus of variations is one of the oldest subjects in mathematics, and it is very much alive and still evolving. Besides its mathematical importance and its links to other branches of mathematics, such as geometry or differential equations, it is widely used in physics, engineering, economics and biology. This book serves both as a guide to the expansive existing literature and as an aid to the non-specialist — mathematicians, physicists, engineers, students or researchers — in discovering the subject's most important problems, results and techniques. Despite the aim of addressing non-specialists, mathematical rigor has not been sacrificed; most of the theorems are either fully proved or proved under more stringent conditions. In this new edition, several new exercises have been added. The book, containing a total of 119 exercises with detailed solutions, is well designed for a course at both undergraduate and graduate levels.

This book presents a concise and rigorous treatment of stochastic calculus. It also gives its main applications in finance, biology and engineering. In finance, the stochastic calculus is applied to pricing options by no arbitrage. In biology, it is applied to populations' models, and in engineering it is applied to filter signal from noise. Not everything is proved, but enough proofs are given to make it a mathematically rigorous exposition.This book aims to present the theory of stochastic calculus and its applications to an audience which possesses only a basic knowledge of calculus and probability. It may be used as a textbook by graduate and advanced undergraduate students in stochastic processes, financial mathematics and engineering. It is also suitable for researchers to gain working knowledge of the subject. It contains many solved examples and exercises making it suitable for self study.In the book many of the concepts are introduced through worked-out examples, eventually leading to a complete, rigorous statement of the general result, and either a complete proof, a partial proof or a reference. Using such structure, the text will provide a mathematically literate reader with rapid introduction to the subject and its advanced applications. The book covers models in mathematical finance, biology and engineering. For mathematicians, this book can be used as a first text on stochastic calculus or as a companion to more rigorous texts by a way of examples and exercises./a

This book explains and helps readers to develop geometric intuition as it relates to differential forms. It includes over 250 figures to aid understanding and enable readers to visualize the concepts being discussed. The author gradually builds up to the basic ideas and concepts so that definitions, when made, do not appear out of nowhere, and both the importance and role that theorems play is evident as or before they are presented. With a clear writing style and easy-to- understand motivations for each topic, this book is primarily aimed at second- or third-year undergraduate math and physics students with a basic knowledge of vector calculus and linear algebra.

This is a reproduction of a book published before 1923. This book may have occasional imperfections such as missing or blurred pages, poor pictures, errant marks, etc. that were either part of the original artifact, or were introduced by the scanning process. We believe this work is culturally important, and despite the imperfections, have elected to bring it back into print as part of our continuing commitment to the preservation of printed works worldwide. We appreciate your understanding of the imperfections in the preservation process, and hope you enjoy this valuable book.

Enables readers to apply the fundamentals of differentialcalculus to solve real-life problems in engineering and thephysical sciences Introduction to Differential Calculus fully engages readers bypresenting the fundamental theories and methods of differentialcalculus and then showcasing how the discussed concepts can beapplied to real-world problems in engineering and the physicalsciences. With its easy-to-follow style and accessibleexplanations, the book sets a solid foundation before advancing tospecific calculus methods, demonstrating the connections betweendifferential calculus theory and its applications. The first five chapters introduce underlying concepts such asalgebra, geometry, coordinate geometry, and trigonometry.Subsequent chapters present a broad range of theories, methods, andapplications in differential calculus, including: Concepts of function, continuity, and derivative Properties of exponential and logarithmic function Inverse trigonometric functions and their properties Derivatives of higher order Methods to find maximum and minimum values of a function Hyperbolic functions and their properties Readers are equipped with the necessary tools to quickly learnhow to understand a broad range of current problems throughout thephysical sciences and engineering that can only be solved withcalculus. Examples throughout provide practical guidance, andpractice problems and exercises allow for further development andfine-tuning of various calculus skills. Introduction toDifferential Calculus is an excellent book for upper-undergraduatecalculus courses and is also an ideal reference for students andprofessionals alike who would like to gain a further understandingof the use of calculus to solve problems in a simplifiedmanner.

This book introduces a series of problems and methods insufficiently discussed in the field of Fractional Calculus – a major, emerging tool relevant to all areas of scientific inquiry. The authors present examples based on symbolic computation, written in Maple and Mathematica, and address both mathematical and computational areas in the context of mathematical modeling and the generalization of classical integer-order methods. Distinct from most books, the present volume fills the gap between mathematics and computer fields, and the transition from integer- to fractional-order methods.

Clear, rigorous introductory treatment covers applications to geometry, dynamics, and physics. It focuses upon problems with one independent variable, connecting abstract theory with its use in concrete problems. 1962 edition.

Excerpt from Introduction to the Calculus of Variations In our new problems, to speak in geometrical language, we have to find the form of a curve for which our integral, I, is greater or less than for any neighboring curve having the same end-points. About the Publisher Forgotten Books publishes hundreds of thousands of rare and classic books. Find more at www.forgottenbooks.com This book is a reproduction of an important historical work. Forgotten Books uses state-of-the-art technology to digitally reconstruct the work, preserving the original format whilst repairing imperfections present in the aged copy. In rare cases, an imperfection in the original, such as a blemish or missing page, may be replicated in our edition. We do, however, repair the vast majority of imperfections successfully; any imperfections that remain are intentionally left to preserve the state of such historical works.

This textbook is distinguished from other texts on the subject by the depth of the presentation and the discussion of the calculus of moving surfaces, which is an extension of tensor calculus to deforming manifolds. Designed for advanced undergraduate and graduate students, this text invites its audience to take a fresh look at previously learned material through the prism of tensor calculus. Once the framework is mastered, the student is introduced to new material which includes differential geometry on manifolds, shape optimization, boundary perturbation and dynamic fluid film equations. The language of tensors, originally championed by Einstein, is as fundamental as the languages of calculus and linear algebra and is one that every technical scientist ought to speak. The tensor technique, invented at the turn of the 20th century, is now considered classical. Yet, as the author shows, it remains remarkably vital and relevant. The author’s skilled lecturing capabilities are evident by the inclusion of insightful examples and a plethora of exercises. A great deal of material is devoted to the geometric fundamentals, the mechanics of change of variables, the proper use of the tensor notation and the discussion of the interplay between algebra and geometry. The early chapters have many words and few equations. The definition of a tensor comes only in Chapter 6 – when the reader is ready for it. While this text maintains a consistent level of rigor, it takes great care to avoid formalizing the subject. The last part of the textbook is devoted to the Calculus of Moving Surfaces. It is the first textbook exposition of this important technique and is one of the gems of this text. A number of exciting applications of the calculus are presented including shape optimization, boundary perturbation of boundary value problems and dynamic fluid film equations developed by the author in recent years. Furthermore, the moving surfaces framework is used to offer new derivations of classical results such as the geodesic equation and the celebrated Gauss-Bonnet theorem.