

Equation (14) holds for any smooth function  $s$  that satisfies the boundary conditions (9). The arbitrariness of  $s$  can be exploited if we integrate the second term in (14) by parts:

$$\int_{\alpha}^{\beta} F_2(x, y, y')s' dx = F_2(x, y, y')s \Big|_{x=\alpha}^{x=\beta} - \int_{\alpha}^{\beta} s \frac{d}{dx} F_2(x, y, y') dx. \quad (15)$$

The "end-point contributions" from  $x = \alpha$  and  $x = \beta$  vanish because of the boundary conditions (9). Requirement (14) can therefore be written

$$\int_{\alpha}^{\beta} \left[ F_2(x, y, y') - \frac{d}{dx} F_2(x, y, y') \right] s(x) dx = 0. \quad (16)$$

Since  $s$  is almost entirely arbitrary, one would guess that the square-bracketed terms would have to vanish. This is true, provided that these terms are continuous (Lemma A, Appendix 11.1). We have thus derived the desired necessary condition

$$F_2(x, y, y') - \frac{d}{dx} F_2(x, y, y') = 0. \quad (17)$$

Equation (17) is called the Euler equation (or sometimes the Euler-Lagrange equation) of the variational problem.\* This equation should be remembered in the form (17), if at all; but the indicated differentiation can be carried out to obtain

$$F_2(x, y, y') - F_{21}(x, y, y') - F_{22}(x, y, y')y' - F_{23}(x, y, y')y'' = 0, \quad (18)$$

where the double subscripts denote the appropriate second partial derivatives. Written in the form (18) the Euler equation is seen to be a second order nonlinear ordinary differential equation for  $y$ . For the left side of (18) to be continuous, as is assumed in Lemma A,  $F$  must have continuous second partial derivatives and  $y$  (and hence  $s$ ) must be twice continuously differentiable. The first of these conditions limits the class of integrals  $J$  that we can maximize. As we have seen, the second limits the class of admissible functions from which the maximizing function can be selected.

With small changes, our argument applies to minimizing  $J$ . Using slightly different notation, we can sum up our discussion thus far in a theorem.

\* "Typically, Euler would discover the germ of an idea in the course of solving a particular problem. He would then go on to other matters and Lagrange would take up the idea, generalize it, show how it could be used for a large class of problems, and exhibit its relation to other ideas. Lagrange was not just an imitator who followed the paths Euler had laid out. He added so much that he must be rated as Euler's equal, but he is most distinguished by his desire to unify and generalize where Euler was content with the fragmentary and the particular." From p. 163 of R. Friedberg, *An Adventurer's Guide to Number Theory* (New York: McGraw-Hill, 1968).

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