

KALKULUS VARIASI

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TUJUAN

Mencari titik yang
meminimumkan/memaksimumkan suatu
fungsional

TOOL

Turunan Berarah

DIMENSI HINGGA

- **1 DIMENSI**

Algoritma Fermat ‘Jika f fungsi skalar 1 variabel yang terdiferensialkan $f : \mathbb{R} \rightarrow \mathbb{R}$ memuat nilai ekstrim di titik \hat{x} maka $f'(\hat{x}) = 0$ ’

• N DIMENSI

Didefinisikan $F : \mathbb{R}^n \rightarrow \mathbb{R}$

Turunan fungsi yang didefinisikan di \mathbb{R}^n

$$\frac{d}{d\varepsilon} F(x + \varepsilon\eta) \Big|_{\varepsilon=0} = F'(x) \cdot \eta = \nabla F(x) \cdot \eta$$

Untuk x yang meminimumkan fungsi F di \mathbb{R}^n maka

$$\nabla F(x) \cdot \eta = 0, \forall \eta$$

Diperoleh

$$\nabla F(x) = 0$$

$$\mathcal{L} : u \rightarrow \mathcal{L}(u)$$

- admissible variation: $\eta \in T_u M$
Memenuhi $x + \varepsilon\eta \in M$

- **Turunan berarah:**

$$\delta\mathcal{L}(u;\eta) = \left. \frac{d}{d\varepsilon} \mathcal{L}(u + \varepsilon\eta) \right|_{\varepsilon=0} = \langle \delta\mathcal{L}(u), \eta \rangle + BCs$$

$$BCs = 0$$

$$\langle \delta\mathcal{L}(u), \eta \rangle = 0, \forall \eta$$

$$\delta\mathcal{L}(u) = 0 \quad (\text{Persamaan Euler - Lagrange})$$

Contoh

$$\mathcal{L}(u) = \int_0^1 \frac{1}{2} (\partial_x u)^2 + u^2 dx$$

$$\mathcal{M} = \{u(x) \mid x \in [0,1], u(0) = 2\}$$

$$\mathcal{L} : \mathcal{M} \rightarrow \mathbb{R}$$

Cari titik kritis dari $\mathcal{L}(u)$!

Penyelesaian

$$T_u \mathcal{M} = \{\eta(x) \mid x \in [0,1], \eta(0) = 0\}$$

$$\left. \frac{d}{d\varepsilon} \mathcal{L}(u + \varepsilon\eta) \right|_{\varepsilon=0} = \left. \frac{d}{d\varepsilon} \int_0^1 \frac{1}{2} \left[\partial_x (u + \varepsilon\eta)^2 + (u + \varepsilon\eta)^2 \right] dx \right|_{\varepsilon=0}$$

$$= \left. \frac{d}{d\varepsilon} \int_0^1 \frac{1}{2} \left[(\partial_x u + \varepsilon \partial_x \eta)^2 + (u^2 + 2\varepsilon u \eta + \varepsilon^2 \eta^2) \right] dx \right|_{\varepsilon=0}$$

$$= \int_0^1 \partial_x u \partial_x \eta dx + \int_0^1 2u \eta dx$$

$$= \partial_x u \eta \Big|_0^1 - \int_0^1 \partial_{xx} u \eta dx + \int_0^1 2u \eta dx$$

$$= (\partial_x u \eta)(1) - (\partial_x u \eta)(0) + \int_0^1 (-\partial_{xx} u + 2u) \eta dx$$

$$= (\partial_x u)(1) \eta(1) + \int_0^1 (-\partial_{xx} u + 2u) \eta dx$$

Titik kritis u diperoleh jika :

$$\left. \frac{d}{d\varepsilon} \mathcal{L}(u + \varepsilon\eta) \right|_{\varepsilon=0} = 0$$

Sehingga diperoleh

$$(\partial_x u)(1) = 0 \text{ (Syarat batas natural)}$$

$$\int_0^1 (-\partial_{xx} u + 2u)\eta dx = 0 \Leftrightarrow \langle \delta\mathcal{L}(u), \eta \rangle = 0$$

Diperoleh Persamaan Euler – Lagrange (Turunan Variasi Pertama)

$$\delta\mathcal{L}(u) = 0 \Leftrightarrow -\partial_{xx} u + 2u = 0$$

dengan syarat awal :

$$(\partial_x u)(1) = 0, u(0) = 2$$

$$u(x) = C_1 e^{\sqrt{2}x} + C_2 e^{-\sqrt{2}x} \text{ dengan } C_1 = \frac{2e^{-\sqrt{2}}}{e^{\sqrt{2}} + e^{-\sqrt{2}}} \text{ dan } C_2 = \frac{2e^{\sqrt{2}}}{e^{\sqrt{2}} + e^{-\sqrt{2}}}$$

Contoh

$$\mathcal{L}(u) = \int_I L(u, \dot{u}, t) dt$$

$$\mathcal{L} : \mathcal{M} \rightarrow \mathbb{R}$$

Cari u yang merupakan titik kritis dari \mathcal{L}

Penyelesaian :

$$\begin{aligned} \left. \frac{d}{d\varepsilon} \mathcal{L}(u + \varepsilon\eta) \right|_{\varepsilon=0} &= \left. \frac{d}{d\varepsilon} \int_I L(u + \varepsilon\eta, \dot{u} + \varepsilon\dot{\eta}, t) dt \right|_{\varepsilon=0} \\ &= \int_I \left(\frac{\partial L}{\partial u} \eta + \frac{\partial L}{\partial \dot{u}} \dot{\eta} \right) dt \\ &= \eta \left. \frac{\partial L}{\partial \dot{u}} \right|_I + \int_I \left(\frac{\partial L}{\partial u} + \frac{\partial}{\partial t} \left(\frac{\partial L}{\partial \dot{u}} \right) \right) \eta dt \end{aligned}$$

Titik kritis u diperoleh jika :

$$\left. \frac{d}{d\varepsilon} \mathcal{L}(u + \varepsilon\eta) \right|_{\varepsilon=0} = 0$$

$$\eta \left. \frac{\partial L}{\partial \dot{u}} \right|_I = 0 \quad \rightarrow \text{BCs}$$

$$\frac{\partial L}{\partial u} + \frac{\partial}{\partial t} \left(\frac{\partial L}{\partial \dot{u}} \right) = 0 \rightarrow \text{Persamaan Euler - Lagrange dari fungsional}$$

$$\mathcal{L}(u) = \int_I L(u, \dot{u}, t) dt$$

Mekanika klasik

$M = \{q | q : I \rightarrow R\}$, I interval waktu

$q = q(t)$: Posisi

$\dot{q} = \frac{dq}{dt}$: Kecepatan

L adalah selisih antara energi kinetik dan energi potensial

$$\mathcal{L}(q) = \int_I L(q, \dot{q}, t) dt$$

$$\mathcal{L}(q) = \int_I (E_k - E_p) dt$$

$$\mathcal{L}(q) = \int_I \left(\frac{1}{2} m \dot{q}^2 - V(q, t) \right) dt$$

$$\mathcal{L}(q) = \int_I \left(\frac{1}{2} m \dot{q}^2 - V(q, t) \right) dt$$

Persamaan Euler Lagrange

$$\frac{\partial \mathcal{L}}{\partial q} + \frac{\partial}{\partial t} \left(\frac{\partial \mathcal{L}}{\partial \dot{q}} \right) = - \frac{\partial V}{\partial q} - m \ddot{q} = 0$$

$$\Leftrightarrow m \ddot{q} = - \frac{\partial V}{\partial q} = F$$

Jika momentum $p = m \dot{q}$

$$\text{maka } \frac{dp}{dt} = m \ddot{q} = - \frac{\partial V}{\partial q}$$

diperoleh

$$\dot{q} = p$$

$$\dot{p} = - \frac{\partial V}{\partial q}$$

Hamiltonian

$$H = E_k + E_p$$

$$H = 2E_k - L \quad (L = E_k - E_p)$$

$$L = 2E_k - H$$

Action Fungsional/Action Principle

$$\begin{aligned}\mathcal{L}(q, p) &= \int_I L(q, p) dt \\ &= \int_I (2E_k - H) dt \\ &= \int_I (p\dot{q} - H(q, p))\end{aligned}$$

dengan $H(q, p) = \frac{1}{2} p^2 + V(q)$

Gunakan turunan berarah untuk mencari titik kritis
dari $\mathcal{L}(q, p)$

$$\left. \frac{d}{d\varepsilon} \mathcal{L}(q + \varepsilon\eta, p) \right|_{\varepsilon=0} = \left. \frac{d}{d\varepsilon} \int p \frac{d}{dt} (q + \varepsilon\eta) - H(q + \varepsilon\eta, p) dt \right|_{\varepsilon=0}$$

$$= p\eta|_I - \int_I \left(\frac{dp}{dt} + \frac{dH}{dq} \right) \eta dt$$

$$\left. \frac{d}{d\varepsilon} \mathcal{L}(q, p + \varepsilon\eta) \right|_{\varepsilon=0} = \left. \frac{d}{d\varepsilon} \int (p + \varepsilon\eta) \frac{dq}{dt} - H(q, p + \varepsilon\eta) dt \right|_{\varepsilon=0}$$

$$= \int_I \left(\frac{dq}{dt} - \frac{dH}{dp} \right) \eta dt$$

Persamaan Euler Lagrange

$$\delta_q \mathcal{L} = 0 \quad \text{dan} \quad \delta_p \mathcal{L} = 0$$

$$\text{sehingga} \quad \frac{dq}{dt} = \frac{\partial H}{\partial p}$$

$$\frac{dp}{dt} = -\frac{\partial H}{\partial q}$$

$$\partial_t \begin{pmatrix} q \\ p \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} \partial_q H \\ \partial_p H \end{pmatrix}$$

Energi Konservasi

$H(q, \dot{q}, t) = \frac{1}{2} m \dot{q}^2 + V(q, t)$, maka

$$\frac{\partial H}{\partial t} = m \dot{q} \ddot{q} + \frac{\partial V}{\partial q} \dot{q} + \frac{\partial V}{\partial t} = \left(m \ddot{q} + \frac{\partial V}{\partial q} \right) \dot{q} + \frac{\partial V}{\partial t}$$

Karena $m \ddot{q} + \frac{\partial V}{\partial q} = 0$

$$\frac{\partial H}{\partial t} = \frac{\partial V}{\partial t}$$

Jika $\frac{\partial V}{\partial t} = 0$ maka $\frac{\partial H}{\partial t} = 0$

Jika diketahui Hamiltonian : $H(q, p) = \int L(q, p)dx$

Action Principle: $\mathcal{L}(q, p) = \int_{I_2} \left(\int_{I_1} p\dot{q}dx - H(q, p) \right) dt$

maka sistem dinamik dari (q, p) :

$$\frac{dq}{dt} = \delta_p H$$

$$\frac{dp}{dt} = -\delta_q H$$

Contoh

Tentukan sistem dinamik dengan Hamiltonian :

$$H(u, \eta) = \int \left\{ \frac{1}{2} g \eta^2 + \frac{1}{2} (h + \eta) \left(u^2 - \frac{1}{3} u_x^2 \right) \right\}$$

Penyelesaian :

$$\begin{aligned} \frac{d}{d\varepsilon} H(u + \varepsilon\tau, \eta) \Big|_{\varepsilon=0} &= \frac{d}{d\varepsilon} \int \left\{ \frac{1}{2} g \eta^2 + \frac{1}{2} (h + \eta) \left((u + \varepsilon\tau)^2 - \frac{1}{3} \left(\frac{\partial}{\partial x} (u + \varepsilon\tau) \right)^2 \right) \right\} dx \Big|_{\varepsilon=0} \\ &= -\frac{1}{3} u_x (h + \eta) \tau \Big|_x + \int \left(u (h + \eta) + \frac{1}{3} (u_{xx} (h + \eta) + u_x (h_x + \eta_x)) \right) \tau dx \end{aligned}$$

$$\frac{d\eta}{dx} = \delta_u H(u, \eta) = u (h + \eta) + \frac{1}{3} (u_{xx} (h + \eta) + u_x (h_x + \eta_x))$$

$$\left. \frac{d}{d\varepsilon} H(u, \eta + \varepsilon\tau) \right|_{\varepsilon=0} = \left. \frac{d}{d\varepsilon} \int \left\{ \frac{1}{2} g(\eta + \varepsilon\tau)^2 + \frac{1}{2} (h + \eta + \varepsilon\tau) \left(u^2 - \frac{1}{3} u_x^2 \right) \right\} dx \right|_{\varepsilon=0}$$

$$= \int \left(g\eta + \frac{1}{2} u^2 - \frac{1}{6} u_x^2 \right) \tau dx$$

$$\frac{du}{dt} = \delta_\eta H(u, \eta) = g\eta + \frac{1}{2} u^2 - \frac{1}{6} u_x^2$$

TERIMA KASIH