

Contents

Some Remarks on the History and Objectives of the Calculus of Variations		1
1.	Direct Methods of the Calculus of Variations	15
1.1	The Fundamental Theorem of the Calculus of Variations	15
1.2	Applying the Fundamental Theorem in Banach Spaces	20
1.2.1	Sequentially Lower Semicontinuous Functionals	22
1.3	Minimising Special Classes of Functions	25
1.3.1	Quadratic Functionals	28
1.4	Some Remarks on Linear Optimisation	30
1.5	Ritz's Approximation Method	31
2.	Differential Calculus in Banach Spaces	35
2.1	General Remarks	35
2.2	The Fréchet Derivative	36
2.2.1	Higher Derivatives	43
2.2.2	Some Properties of Fréchet Derivatives	44
2.3	The Gâteaux Derivative	46
2.4	n th Variation	49
2.5	The Assumptions of the Fundamental Theorem of Variational Calculus	51
2.6	Convexity of f and Monotonicity of f'	52
3.	Extrema of Differentiable Functions	54
3.1	Extrema and Critical Values	54
3.2	Necessary Conditions for an Extremum	55
3.3	Sufficient Conditions for an Extremum	60
4.	Constrained Minimisation Problems (Method of Lagrange Multipliers)	63
4.1	Geometrical Interpretation of Constrained Minimisation Problems	63
4.2	Ljusternik's Theorems	66

X	Contents	
4.3	Necessary and Sufficient Conditions for Extrema Subject to Constraints	72
4.4	A Special Case	75
5.	Classical Variational Problems	77
5.1	General Remarks	77
5.2	Hamilton's Principle in Classical Mechanics	80
5.2.1	Systems with One Degree of Freedom	81
5.2.2	Systems with Several Degrees of Freedom	95
5.2.3	An Example from Classical Mechanics	105
5.3	Symmetries and Conservation Laws in Classical Mechanics ..	107
5.3.1	Hamiltonian Formulation of Classical Mechanics	107
5.3.2	Coordinate Transformations and Integrals of Motion	109
5.4	The Brachystochrone Problem	113
5.5	Systems with Infinitely Many Degrees of Freedom: Field Theory	116
5.5.1	Hamilton's Principle in Local Field Theory	117
5.5.2	Examples of Local Classical Field Theories	122
5.6	Noether's Theorem in Classical Field Theory	124
5.7	The Principle of Symmetric Criticality	130
6.	The Variational Approach to Linear Boundary and Eigenvalue Problems	142
6.1	The Spectral Theorem for Compact Self-Adjoint Operators. Courant's Classical Minimax Principle. Projection Theorem ..	142
6.2	Differential Operators and Forms	148
6.3	The Theorem of Lax-Milgram and Some Generalisations	152
6.4	The Spectrum of Elliptic Differential Operators in a Bounded Domain. Some Problems from Classical Potential Theory	156
6.5	Variational Solution of Parabolic Differential Equations. The Heat Conduction Equation. The Stokes Equations	159
6.5.1	A General Framework for the Variational Solution of Parabolic Problems	161
6.5.2	The Heat Conduction Equation	166
6.5.3	The Stokes Equations in Hydrodynamics	167
7.	Nonlinear Elliptic Boundary Value Problems and Monotonic Operators	171
7.1	Forms and Operators – Boundary Value Problems	171
7.2	Surjectivity of Coercive Monotonic Operators. Theorems of Browder and Minty	173
7.3	Nonlinear Elliptic Boundary Value Problems. A Variational Solution	178

8.	Nonlinear Elliptic Eigenvalue Problems	192
8.1	Introduction	192
8.2	Determination of the Ground State in Nonlinear Elliptic Eigenvalue Problems	195
8.2.1	Abstract Versions of Some Existence Theorems	195
8.2.2	Determining the Ground State Solution for Nonlinear Elliptic Eigenvalue Problems	203
8.3	Ljusternik-Schnirelman Theory for Compact Manifolds	205
8.3.1	The Topological Basis of the Generalised Minimax Principle	205
8.3.2	The Deformation Theorem	207
8.3.3	The Ljusternik-Schnirelman Category and the Genus of a Set	210
8.3.4	Minimax Characterisation of Critical Values of Ljusternik-Schnirelman	215
8.4	The Existence of Infinitely Many Solutions of Nonlinear Elliptic Eigenvalue Problems	217
8.4.1	Sphere-Like Constraints	217
8.4.2	Galerkin Approximation for Nonlinear Eigenvalue Problems in Separable Banach Spaces	220
8.4.3	The Existence of Infinitely Many Critical Points as Solutions of Abstract Eigenvalue Problems in Separable Banach Spaces	225
8.4.4	The Existence of Infinitely Many Solutions of Nonlinear Eigenvalue Problems	228
9.	Semilinear Elliptic Differential Equations. Some Recent Results on Global Solutions	241
9.1	Introduction	241
9.2	Technical Preliminaries	247
9.2.1	Some Function Spaces and Their Properties	247
9.2.2	Some Continuity Results for Niemytski Operators	252
9.2.3	Some Results on Concentration of Function Sequences	256
9.2.4.	A One-dimensional Variational Problem	262
9.3	Some Properties of Weak Solutions of Semilinear Elliptic Equations	266
9.3.1	Regularity of Weak Solutions	266
9.3.2	Pohozaev's Identities	278
9.4	Best Constant in Sobolev Inequality	283
9.5	The Local Case with Critical Sobolev Exponent	287
9.6	The Constrained Minimisation Method Under Scale Covariance	294
9.7	Existence of a Minimiser I: Some General Results	302
9.7.1	Symmetries	302
9.7.2.	Necessary and Sufficient Conditions	304
9.7.3	The Concentration Condition	305
9.7.4	Minimising Subsets	308

9.7.5	Growth Restrictions on the Potential	310
9.8	Existence of a Minimiser II: Some Examples	312
9.8.1	Some Non-translation-invariant Cases	313
9.8.2	Spherically Symmetric Cases	316
9.8.3	The Translation-invariant Case Without Spherical Symmetry	319
9.9	Nonlinear Field Equations in Two Dimensions	322
9.9.1	Some Properties of Niemytski Operators on E_q	323
9.9.2	Solution of Some Two-Dimensional Vector Field Equations ..	326
9.10	Conclusion and Comments	332
9.10.1	Conclusion	332
9.10.2	Generalisations	334
9.10.3	Comments	335
9.11	Complementary Remarks	337
10.	Thomas-Fermi Theory	340
10.1	General Remarks	340
10.2	Some Results from the Theory of L^p Spaces ($1 \leq p \leq \infty$)	342
10.3	Minimisation of the Thomas-Fermi Energy Functional	344
10.4	Thomas-Fermi Equations and the Minimisation Problem for the TF Functional	351
10.5	Solution of TF Equations for Potentials of the Form $V(x) = \sum_{j=1}^k \frac{z_j}{ x-x_j }$	357
10.6	Remarks on Recent Developments in Thomas-Fermi and Related Theories	361
	Appendix A. Banach Spaces	363
	Appendix B. Continuity and Semicontinuity	371
	Appendix C. Compactness in Banach Spaces	373
	Appendix D. The Sobolev Spaces $W^{m,p}(\Omega)$	380
	D.1 Definition and Properties	380
	D.2 Poincaré's Inequality	385
	D.3 Continuous Embeddings of Sobolev Spaces	386
	D.4 Compact Embeddings of Sobolev Spaces	388
	Appendix E	391
	E.1 Bessel Potentials	391
	E.2 Some Properties of Weakly Differentiable Functions	392
	E.3 Proof of Theorem 9.2.3	393
	References	395
	Index of Names	405
	Subject Index	407