Functional Derivatives

Let's now compute the functional derivative of the action (15.2), which involves the square of the time-derivative $\dot{q}(t)$ and the potential energy V(q(t))

$$\delta S[q][h] = \left. \frac{d}{d\epsilon} S[q + \epsilon h] \right|_{\epsilon=0}$$

$$= \left. \frac{d}{d\epsilon} \int dt \left[\frac{m}{2} \left(\dot{q}(t) + \epsilon \dot{h}(t) \right)^2 - V(q(t) + \epsilon h(t)) \right] \right|_{\epsilon=0}$$

$$= \int dt \left[m \dot{q}(t) \dot{h}(t) - V'(q(t)) h(t) \right]$$

$$= \int dt \left[-m \ddot{q}(t) - V'(q(t)) \right] h(t) \qquad (15.11)$$

where we once again have integrated by parts and used suitable boundary conditions to drop the surface terms. In physics notation, this is

$$\frac{\delta S[q]}{\delta q(t)} = \int dt' \left[-m\ddot{q}(t') - V'(q(t')) \right] \delta(t'-t) = -m\ddot{q}(t) - V'(q(t)). \quad (15.12)$$

In these terms, the stationarity of the action S[q] is the vanishing of its functional derivative either in the form

$$\delta S[q][h] = 0 \tag{15.13}$$

for arbitrary functions h(t) (that vanish at the end points of the interval) or equivalently in the form

$$\frac{\delta S[q]}{\delta q(t)} = 0 \tag{15.14}$$

which is Lagrange's equation of motion

$$m\ddot{q}(t) = -V'(q(t)).$$
 (15.15)

Physicists also use the compact notation

$$\frac{\delta^2 Z[j]}{\delta j(y) \delta j(z)} \equiv \left. \frac{\partial^2 Z[j + \epsilon \delta_y + \epsilon' \delta_z]}{\partial \epsilon \, \partial \epsilon'} \right|_{\epsilon = \epsilon' = 0}$$
(15.16)

in which $\delta_y(x) = \delta(x-y)$ and $\delta_z(x) = \delta(x-z)$.

Example 15.1 (Shortest Path is a Straight Line) On a plane, the length of the path (x, y(x)) from (x_0, y_0) to (x_1, y_1) is

$$L[y] = \int_{x_0}^{x_1} \sqrt{dx^2 + dy^2} = \int_{x_0}^{x_1} \sqrt{1 + {y'}^2} \, dx.$$
(15.17)

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The shortest path y(x) minimizes this length L[y], so

$$\delta L[y][h] = \left. \frac{d}{d\epsilon} L[y+\epsilon h] \right|_{\epsilon=0} = \left. \frac{d}{d\epsilon} \int_{x_0}^{x_1} \sqrt{1+(y'+\epsilon h')^2} \, dx \right|_{\epsilon=0}$$
$$= \int_{x_0}^{x_1} \frac{y'h'}{\sqrt{1+y'^2}} \, dx = -\int_{x_0}^{x_1} h \frac{d}{dx} \frac{y'}{\sqrt{1+y'^2}} \, dx = 0 \quad (15.18)$$

since $h(x_0) = h(x_1) = 0$. This can vanish for arbitrary h(x) only if

$$\frac{d}{dx}\frac{y'}{\sqrt{1+y'^2}} = 0 \tag{15.19}$$

which implies y'' = 0. Thus y(x) is a straight line, y = mx + b.

15.3 Higher-Order Functional Derivatives

The second functional derivative is

$$\delta^2 G[f][h] = \frac{d^2}{d\epsilon^2} G[f + \epsilon h]|_{\epsilon=0} .$$
 (15.20)

So if $G_N[f]$ is the functional

$$G_N[f] = \int f^N(x) dx \tag{15.21}$$

then

$$\delta^{2}G_{N}[f][h] = \frac{d^{2}}{d\epsilon^{2}} G_{N}[f + \epsilon h]|_{\epsilon=0}$$

$$= \frac{d^{2}}{d\epsilon^{2}} \int (f(x) + \epsilon h(x))^{N} dx \Big|_{\epsilon=0}$$

$$= \frac{d^{2}}{d\epsilon^{2}} \int {\binom{N}{2}} \epsilon^{2} h^{2}(x) f^{N-2}(x) dx \Big|_{\epsilon=0}$$

$$= N(N-1) \int f^{N-2}(x) h^{2}(x) dx. \qquad (15.22)$$

Example 15.2 $(\delta^2 S_0)$ The second functional derivative of the action $S_0[q]$ (15.1) is

$$\delta^2 S_0[q][h] = \frac{d^2}{d\epsilon^2} \int_{t_1}^{t_2} dt \, \frac{m}{2} \left(\frac{dq(t)}{dt} + \epsilon \frac{dh(t)}{dt} \right)^2 \bigg|_{\epsilon=0}$$
$$= \int_{t_1}^{t_2} dt \, m \left(\frac{dh(t)}{dt} \right)^2 \ge 0 \tag{15.23}$$