

C. CARATHÉODORY

**CALCULUS OF VARIATIONS AND
PARTIAL DIFFERENTIAL EQUATIONS
OF THE FIRST ORDER**

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PREFACE TO THE SECOND ENGLISH EDITION

For compelling reasons, the first English-language edition of Carathéodory's famous book on the calculus of variations was published in two separate (but consecutively paged) volumes. In this Second Edition, the two volumes have been combined into one. This has entailed some minor rearrangement of the Prefaces and Bibliographies and the combining of the two indexes into a single index. The advantages to the reader of having the book in one volume is obvious.

In this Second Edition, errata have, of course, been corrected. In addition, revisions have been made to enhance the clarity of the English text.

A. G.

PREFACE TO THE FIRST ENGLISH EDITION

Part I

This English version of C. Carathéodory's masterpiece results from both the need and desire to make the work accessible to a wider circle of readers than was possible in the German language edition. The original text was divided into two parts, the first part was entitled "Partial Differential Equations of the First Order" and the second, "Calculus of Variations."

In 1956 a German edition of the first part was published under the guidance and editorship of Professor E. Hölder. In this 1956 edition the few errors which appeared in the first edition, both typographical and mathematical, were corrected; in addition Professor Hölder included a supplement of his own and brought the literature up to date. All of this has been retained in the present publication, with very minor exceptions.

The influence of Carathéodory's ideas, which are manifest in his research publications, monographs and treatises, cannot be fully assessed since they continue to be a fruitful source in mathematical analysis and mathematical physics. It is therefore not conjecture to state that this influence will continue in the future. The geometrical content which underlies the present version and also Part II should provide the reader with the necessary equipment to understand better the theory and applications of differential forms, both in mathematics and the physical sciences. A conscious effort was maintained to preserve the stylistic flavor of Carathéodory's writing, and although this is a difficult task in any translation, we hope that it has been achieved here.

We wish to thank William C. Schulz for reviewing the manuscript in detail for clarity of exposition and for his comments on other possible flaws in the early drafts of the translation.

Julius J. Brandstatter
Stanford Research Institute

PREFACE TO THE FIRST ENGLISH EDITION

Part II

The author's preface describes both his intent and the contents of the present volume, hence there is no need to embellish his remarks. Since the appearance of the original German edition an enormous amount of literature on the calculus of variations and related fields has been published. To see this, one need only consult the American Mathematical Reviews and announcements of dissertations on the subject. During the past two decades the physical applications and computational algorithms based on the concepts of the variational calculus have grown to voluminous proportions, as evidenced by the journal articles throughout the world. Carathéodory's work provided the stimulus for many of these research papers and monographs. In order to make the reader aware of this newer work, a list of significant references has been added at the end of Carathéodory's original guide to the literature. These references exemplify the scope and directions that studies in the calculus of variations have taken in modern times. It is hoped that the present translation will continue to open new vistas to the English-reading audience.

JULIUS J. BRANDSTATTER

PREFACE TO THE FIRST GERMAN EDITION

Almost one hundred years ago Jacobi¹ discovered that the differential equations which occur in the calculus of variations, and partial differential equations of the first order, are connected with each other, and in particular that to each such partial differential equation there correspond variational problems. For the more special problems of geometrical optics this interrelation between the calculus of variations and partial differential equations had already been observed a decade earlier by W. R. Hamilton, whose work, moreover, influenced Jacobi. But Hamilton essentially had done no more than answer the age-old problem that had been raised through the dual founding of geometrical optics by Fermat's and Huygens' principles.

Although the statement of the problem itself and the conclusions resulting from it are now quite old, the consequences which follow from it have been only slightly comprehended until now. Among these, one must mention in the first place several marvelous works of Beltrami, who investigated the relations between Gauss's theory of surfaces and the results of Jacobi.² On the other hand, in the cultivation of the calculus of variations, neither Jacobi nor his students, nor the many other prominent men who so brilliantly represented and advanced this discipline during the nineteenth century, thought in any way of the relationship that connects the calculus of variations with the theory of partial differential equations. This is even more striking since most of these famous mathematicians were specifically concerned with partial differential equations of the first order. Indeed it appears that the original observation of Jacobi was regarded—even by himself—not as the fundamental fact it really is, but rather as a formal coincidence.

Not until the turn of the century did the cloud lift a little when Hilbert around 1900 introduced his "independent integral" into the Weierstrass theory of the calculus of variations. But it is certainly only by chance that Hadamard, according to a remark in his book,³ did not pursue further the relationship concerning us here, which he saw extraordinarily clearly.

For many years it was my wish to put this complex of ideas, which

¹ C.G.J. Jacobi, *Jur Theorie der Variations-Rechnung und der Differential-Gleichungen* (Schreiben an Herrn Encke, Secretar der math. phys. Kl. der Akad. d. Wiss. zu Berlin, vom 29. Nov. 1863). *Ges. Werke* Bd. V, pp. 41-55.

² E. Beltrami, *Opere Matematiche* (Milano, Hoepli 1902) T. I, pass. cf. in particular, pp. 115 and 366.

³ J. Hadamard, *Leçons sur le Calcul des Variations*, p. 151.

remained unnoticed for so long, into the proper perspective. For this purpose it was necessary to examine the entire theory anew, and it is not strange that the preparation for this volume required much time. The book consists of two parts. In the first part I have made an attempt to simplify the presentation of the theory of partial differential equations of the first order so that its study will require little time and also be accessible to the average student of mathematics. In this presentation the methods of S. Lie had to remain unconsidered in many ways; however, since there are good modern books (for example that of Engel and Faber) which emphasize the viewpoint of Lie, this sin of omission is of lesser importance than would appear at first glance.

The second part, which contains the calculus of variations, can also be read independently if one refers back to earlier sections in Part I. Moreover, there is no pretense of completeness: only those chapters in which the fundamentals of the calculus of variations are discussed are treated in all of the necessary details; beyond that the theory is merely pursued up to those points from which independent study can start. In many sections of the book the problems raised only serve as examples by which one can test the power of the general methods and learn their wide scope of applicability; for an entire series of questions, such as discontinuous solutions, transformation theory of variational problems, integral invariants, Finsler spaces, as well as the treatment of problems which depend on multiple integrals, that were to have been included in this volume according to the original plan, in agreement with the publisher were omitted so that, the text could be priced to be accessible to those scientific circles to whom the material is applicable. Since however, Part I of the book was not curtailed, I hope to have furnished the reader with all the building blocks to enable him to enlarge the existing structure according to his needs. The "guide to the use of the literature," which has been compiled at the end of the book, should serve the same purposes.

I have never lost sight of the fact that the calculus of variations, as it is presented in Part II, should be above all a servant of mechanics. Therefore, I have prepared in particular all questions to be treated from the outset for multidimensional spaces. I have especially emphasized some of the closer connections between both disciplines.

The purpose of the whole work will have been attained if it is capable of convincing the expert in this branch of mathematics that there exist today in the calculus of variations three basic approaches: first, the variational calculus of Lagrange, which now forms a part of tensor calculus, second, the theory of Tonelli, in which the more subtle relations of the minimum problem to set theory are developed; finally, the approach set forth in this work, which is oriented to the theory of differential equations, to differential geometry, and to the physical applications which first attained prominence through Euler in his *Methodus inveniendi lineas curvas.....*. I hope to have demonstrated that the Weierstrass theory of the calculus variations also belongs to the latter approach.

I should like to express my thanks to W. Damköhler, A. Duschek, N. Kritikos, and A. Rosenthal for their aid in corrections of the manuscript and for many improvements of the text that have resulted from their collaboration.

The more complicated figures and also Figures 6 and 7 in Chapter 14 as well as most of the figures of Chapter 16 were calculated by Dr. J. Meixner and neatly drawn by Mr. H. Steigerwald.

Finally my thanks are extended to the publishers who not only agreed to all my wishes, but who also prepared the rather difficult typesetting and additional figures with their usual exemplary perfection.

Munich, April 1935.

C. Carathéodory

BIOGRAPHICAL NOTE

Constantin Carathéodory was born in Berlin on September 13, 1873, but he grew up in Brussels where his father was the Turkish ambassador to Belgium from 1875 to 1900. He came from a respected Greek family which had lived in Constantinople since the beginning of the nineteenth century and whose members had held many important diplomatic and governmental positions.

Carathéodory's preliminary education ended with graduation from a *Gymnasium*; he then entered the *Ecole Militaire de Belgique*, where four years later he finished training as an engineering officer. After additional technical studies in London and Paris he went to Egypt to work as an engineer along the Nile.

In 1900 he decided to go to Germany to devote himself exclusively to mathematics. He studied four years in Berlin and Göttingen as a student of Schwarz and Hilbert and graduated from Göttingen in 1904. His academic work as a lecturer at Göttingen and Bonn and later his duties at the technical *hochschulen* in Hanover and Breslau met with such success that in 1913 he succeeded Professor Felix Klein at the University of Göttingen. Later, in 1918, he went to the University of Berlin.

After only two years in Berlin he accepted the request of the Greek government to take over the founding and organization of the newly planned Greek university in Smyrna. His accomplishments in establishing the institute and in obtaining well-known Greek and foreign professors were, however, destroyed when Turkish troops occupied and burned the city.

For the next two years he served at the university and technical *Hochschule* in Athens and in 1924 finally accepted a position at the University of Munich where he remained until his death on February 2, 1950.

Constantin Carathéodory's success as a mathematician was greatly aided by his gift for languages, a talent which he possessed to a high degree. He knew both Greek and French as native tongues and mastered German to such perfection that most of his publications in that language are considered to be stylistic masterpieces. In addition to this he spoke English, Italian, and Turkish and read both classical Latin and Greek literature as an evening version. Mastery of so many languages enabled him to communicate freely and cordially with researchers of many nations on his extended foreign travels and greatly to enlarge his field of vision and various spheres of professional activity.

R. D.

LIST OF EXAMPLES

1.	Variational Problems with the Basic Function $F = \alpha(x_1, x_2) \sqrt{\dot{x}_1^2 + \dot{x}_2^2}$	§§ 271
2.	The Brachistochrone	272, 358
3.	The Surface of Revolution of Smallest Area	273, 340
4.	$F = \rho x_2 \dot{x}_1 + \sigma x_1 \dot{x}_2 + \sqrt{\dot{x}_1^2 + \dot{x}_2^2}$	274 - 275
5.	Quickest Ship Journey for a Given Stationary Sea Current (Anomalous Line Elements)	276 - 287
6.	The Maupertuis Principle	308, 352
7.	Riemann Spaces	309 - 310
8.	The Metric of the Theory of Relativity	312
9.	An Example from Geometrical Optics	328
10.	Generalization of Euler's Theorem	349 - 352
11.	Generalized Geodesic Lines	342 - 348 449 - 450
12.	Generalized Brachistochrones	352
13.	$F = e^{x_1} \sqrt{\dot{x}_1^2 + \dot{x}_2^2}$. The Problem of the Absolute Minimum Is Not Always Solvable	368 - 370
14.	An Example of Euler. Extremaloids	371
15-16.	Two Examples for Singular Line Elements Which Have The Character of Irregular Line Elements	372 - 373
17.	Example of Singular Extremals	374
18.	Example of Maxwell	374
19-20.	Two Examples for Singular Strong Extremals	376 - 377
21.	$F = \sqrt{\dot{x}_1^2 + \dot{x}_2^2} - \frac{\dot{x}_1}{\cosh x_2}$. Semidefinite Variational Problem. The Problem of the Absolute Minimum Always Has a Solution	394
22.	$F = \sqrt{\dot{x}_1^2 + \dot{x}_2^2} + 2 \frac{x_2 \dot{x}_1 - x_1 \dot{x}_2}{1 + x_1^2 + x_2^2}$. Semidefinite Variational Prob- lem. The Problem of the Absolute Minimum Does Not Always Have a Solution	395 - 397

23.	$F = \sqrt{\frac{1+x_2^2}{1+x_1^2}} \sqrt{x_1^2+x_2^2}$. Example of a Strong Extremal without Conjugate Points Which Is Not an Unbounded Continuable Absolute Extremal	§§ 401
24.	Regular Variational Problem on the Sphere with Properties Similar to Example 21	402
25.	Periodic Spatial Variational Problem with Periodic Minimals for Which the Distance of Successive Conjugate Points Is Equal to the Period	411
26.	Example of Morse of a Lagrange Variational Problem Whose Class on an Extremal Is Not Constant	434
27.	Variational Problems With Higher Derivatives	446
28.	The special Isoperimetric Problem	456 - 457
29.	The Zermelo Navigation Problem	458 460
30.	The Delaunay Problem	461 - 467

TABLE OF CONTENTS

1: Continuous Convergence, Implicit Functions, Ordinary Differential Equations		
§§	1-2. Continuous Convergence	3
	3-4. Normal Families	5
	5-6. The Weierstrass Theorem	7
	7. Necessary Conditions for the Extremum	9
	8. The Convolution Process	10
	9-12. Implicit Functions	10
	13-19. Ordinary Differential Equations	13
	20. A Device of Cauchy	23
2: Fields of Curves and Multidimensional Surfaces, Complete Systems		
	21. Fields of Curves	24
	22. Linear Homogeneous Partial Differential Equations of the First Order	25
23-28.	Fields of Multidimensional Surfaces	26
	29. The Integrals of a Completely Integrable System of Total Differential Equations	31
30-31.	The Bracket Symbol	31
32-34.	Complete and Jacobi Systems	33
3: Partial Differential Equations of the First Order, Theory of Characteristics		
35-37.	Structure and Definition of Characteristics	37
38-39.	Cauchy's Relations	39
40-41.	Existence of Solutions	41
	42. Uniqueness of Solutions	43
	43. Integration of the Partial Differential Equations $H(x_i, S_{x_i}) = 0$	44
44-46.	The Lagrange Brackets	45

§§ 47-48.	Integration of the Partial Differential Equation $S_t + H(t, x_i, S_{x_i}) = 0$	48
49.	A Device of Jacobi	51
50.	Complete Solutions of a Partial Differential Equations of the First Order	52
4: Poisson Brackets, Systems of Partial Differential Equations of the First Order		
51-54.	Poisson Brackets	54
55-56.	Involutory Systems of Functions	56
57.	The Square Brackets	58
58.	Simultaneous Partial Differential Equations of the First Order	58
59.	Involutory Systems	59
60.	Derivation of the Equations for the Characteristics	60
61-62.	The Complete Integrability of the Total Differential Equations for the Characteristics	61
63-64.	Theory of Characteristics and Integration of Involutory Systems	64
65-67.	Involutory Systems of Partial Differential Equations Without S	66
5: Elements of Tensor Calculus		
68.	Definition and Purpose of Tensor Calculus	68
69.	Scalar Quantities	68
70-71.	Contravariant Vectors	68
72.	Covariant Vectors	69
73.	The Inner Product of Vectors	70
74-75.	Definition of Tensors	71
76.	Contraction	72
77.	Tensors of Higher Rank	72
78-79.	Tensor Calculus. Formation of General Products	73
80-81.	Tensor Analysis	74
82.	Application to Systems of Linear Homogeneous Partial Differential Equations	75
83-85.	Application to the Equations of Mechanics	75
6: Canonical Transformations		
86-88.	Definition and Examples	79
89-90.	Definition of Canonical Transformations by Lagrange Brackets	80
91-93.	Definition of Canonical Transformations by Poisson Brackets	82
94.	The Group Property	84
95.	Elementary Canonical Transformations	84
96.	A Property of the Matrix $\left(\frac{\partial X_i}{\partial x_j}, \frac{\partial X_i}{\partial y_j}\right)$	85
97-104.	Representation with the Help of a Generating Function	87
105-106.	The Most General Canonical Transformation with Prescribed $X_i(x_j, y_j)$	94

§§107-108.	Normalization of the Generating Function	95
109.	Determination of Canonical Transformations with a prescribed Function \mathcal{F}	96
110-112.	Homogeneous Canonical Transformations	97
113-115.	Families of Canonical Transformations	99
7: Contact Transformations		
116-118.	The Concept of a Union of Elements	102
119.	Definition of Contact Transformations	105
120-122.	The Relation of Canonical to Contact Transformations	106
123-128.	Poisson and Square Brackets	109
129.	The Invariance Property of Contact Transformations	115
130.	Contact Transformations in (x, p)	116
131-133.	Representation of Contact Transformations by Generating Function	118
8: The Pfaff Problem		
134.	Statement of the Problem	121
135-137.	Reduction of Pfaffian Forms	122
138.	Equivalent Pfaffian Forms	124
139.	Formation of Bilinear Covariants	125
140-142.	Singular Line Element. The Class of a Pfaffian Form	126
143.	Families of Singular Line Elements	128
144.	Application to the Theory of Partial Differential Equations	129
145-146.	Coupled Pfaffian Forms	130
9: Function Groups		
147-149.	The Generalized Bracket Symbols	134
150.	Change of Variables	136
151-152.	Subgroups. Polar Groups	137
153-154.	Union and Intersection of Subgroups	138
155.	Involutory Subgroups	139
156-158.	Normalization of the Group	141
159-162.	Distinguished Functions of Groups	143
10: The Integration Theories of Lagrange, Jacobi, Adolph Mayer and Lie		
163.	Introduction	147
164.	Complete Integrals	147
165-167.	The Theorem of Jacobi	148
168-169.	The Integration Theory of Lagrange	150
170-172.	The Jacobi Method of Integration	152
173-178.	Invariance in Canonical Transformations	153
179.	The Lie Method of Integration	156

§§ 180.	The Poisson Theorem: The Last Method of Integration of Lie	157
181-184.	The Theorem of Adolph Mayer Supplement	158 162
11: Ordinary Maxima and Minima. Quadratic Forms		
185.	Statement of the Problem. Extremum in the Small	175
186-187.	Necessary Conditions for the Extremum on a Hypersurface	175
188-193.	Quadratic Forms	177
194-196.	Orthogonal Transformations	182
197-198.	Bounds for the Roots of $J_n(\lambda) = 0$	185
199-206.	Positive-Definite and Semi-Definite Quadratic Forms	186
207.	Classification of Quadratic Forms	190
208-213.	Sufficient Conditions for the Minimum in the Small	191
214-217.	Reciprocal Quadratic Forms	195
12: Simple Variational Problems in the Small		
218.	The Concept of the Close Neighborhood	198
219.	Definition of Extremals	198
220-221.	Smoothing of the Corners	199
222-224.	Estimation of a Special Variation	201
225.	Classification of Line Elements	204
226.	The Function $L_1(t, x_i, \dot{x}_i)$	204
227.	Equivalent Variational Problems	205
228-231.	Proof of the Existence of Extremals	206
232.	The Fundamental Equations of the Calculus of Variations	206
233-234.	The Weierstrass \mathcal{E} -Function	209
235.	The Hamiltonian Function	210
236-237.	The Legendre Condition and the Weierstrass \mathcal{E} Function in Canonical Coordinates	211
238.	Variational Problems in Canonical Coordinates	212
239.	Integration of the Fundamental Equations	212
240-241.	The Euler Differential Equation	213
242-243.	Definition and Properties of Fields of Extremals	214
244-245.	Determination of All Regular Extremals	215
246.	The Intersection Points of Neighboring Extremals	217
13: Variational Problems in Parametric Representation		
247-248.	Weierstrass' Formulation	218
249-250.	Homogeneity	219
251.	The Legendre Condition	220
252.	The Function F ,	221
253-255.	Hamiltonian Functions	222
256-257.	The Legendre Condition in Canonical Coordinates	224
258-260.	Calculation of the Basic Function F	226
261-263.	The Fundamental Equations in Parametric Representation	227

§ 264-266.	Extremals and Fields of Extremals	229
267-269.	The Fundamental Formula and Strong Extremals	231
270.	Concept of the Extended Neighborhood	232
14: Positive-Definite Variational Problems		
271.	Examples of Plane Variational Problems	234
272.	The Brachistochrone	235
273.	Minimum Surface of Revolution	236
274-275.	Example of a Line Integral Whose Value Depends on the Sense of Traversal	237
276-287.	Quickest Nautical Path for a Given Stationary Sea Current	239
288.	General Properties of Positive-Definite Variational Problems	247
289-291.	The Indicatrix	248
292-293.	Regular Variational Problems	249
294-297.	The Figuratrix	251
298-300.	Geodesically Equidistant Surfaces	253
15: Quadratic Variational Problems. Theory of the Second Variation		
301-303.	Inhomogeneous Variational Problems Independent of t	255
304-306.	Quadratic Variational Problems	257
307-308.	The Maupertuis Principle	258
309-310.	Riemann Spaces. Christoffel Symbols	259
311-312.	Remark on the Legendre Condition	261
313-314.	The Jacobi Differential Equations	262
315-316.	The Transformation of the Second Variation	264
317-319.	Field-like Structure of the Original and the Accessory Variational Problem	266
320-323.	Normalization of the Basis of a Field-like Structure of the Accessory Problem	267
324-326.	Properties of the Field-like Families of Extremals of the Accessory Problem	270
327-328.	Focal Points and Focal Surfaces	272
329.	Construction of a Field in the Large	274
330.	Distinguished Fields of Extremals	275
331.	The Tonelli Construction	276
332-335.	Theory of Conjugate Points	277
336-339.	The Sturm-Liouville Oscillation Theorems	280
340-341.	Example. Surface of Revolution of Smallest Area	281
342-352.	Generalized Geodesic Lines	283
353-354.	The General Theorem of Envelopes	291
355-356.	The Jacobi Theorem of Envelopes	292

§§	16: The Boundary-Value Problem and the Question of the Absolute Minimum	
	357. The Classical Representation of the Problem in the Calculus of Variations	296
	358-359. The Boundary-Value Problem for the Euclidean Plane and the Bernoulli Brachistochrone	296
	360-367. The Boundary-Value Problem for the Surface of Smallest Area	297
	368-370. Example of a Regular Variational Problem for Which the Problem of the Absolute Minimum Is Not Always Solvable	304
	371. An Example of Euler	306
	372-373. Singular Line Elements Which Have the Character of Irregular Line Elements	306
	374. Further Examples. Singular Extremals	310
	375. An Example of Maxwell	311
	376-377. Singular Strong Extremals	311
	378-382. The Boundary-Value Problem in the Small	313
	383-384. The Boundary-Value Problem in the Small for Regular Variational Problems	316
	385-393. The Boundary-Value Problem in the Large	317
	394-401. Examples	324
	402. Regular Variational Problems on the Sphere	330
	403. Concluding Observations	331
	17: Closed Extremals. Periodic Variational Problems	
	404-408. Statement of the Problem	332
	409-410. A Sufficient Condition for the Occurrence of a Minimum	334
	411. Observation on Conjugate Points	336
	412-413. The Theory of Poincaré	337
	414-417. The Theory of Hadamard and Razmadzé	339
	18: The Problem of Lagrange	
	418-420. Statement of the Problem	343
	421-422. Definition and Construction of the Fields of Extremals of a Lagrange Problem	344
	423-429. Introduction of Canonical Coordinates. Properties of the Hamiltonian Function	346
	430. The Legendre Condition in Canonical Coordinates	351
	431. Extremals and Fields of Extremals	352
	432. Weierstrass Parametric Representation	353
	433-434. A New Statement of the Problem	353
	435-437. Concept of the Class of an Extremal Arc	355
	438-441. The Class of Analytic Variational Problems	356
	442-443. Determination of the Dimension of Distinguished Fields of Extremals	359

TABLE OF CONTENTS

xix

§§	444.	Theory of the Second Variation for Lagrange Problems of Class Zero	360
	445.	Problems Whose Class Is $q > 0$	361
	446-448.	Problems with Higher Derivatives	361
	449-450.	The Problem of Generalized Geodesic Lines	362
	451-452.	The Problems of Mayer	364
	453-455.	Isoperimetric Problems	366
	456-457.	The Special Isoperimetric Problem	368
	458-460.	The Zermelo Navigation Problem	370
	461-465.	The Delaunay Problem	373
		Guide to the Literature	381
		Index	397

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PART I

PARTIAL DIFFERENTIAL EQUATIONS OF THE FIRST ORDER

The parts of analysis we shall use in presenting the calculus of variations in Part II of this work form a sharply defined discipline, which itself may claim the interest of mathematicians. It concerns facts that were developed in the course of the nineteenth century independently and for various reasons, and yet when taken together form a single imposing structure.

This is not the only reason making it advantageous to separate the theories of partial differential equations, of importance in this Part I, from the trains of thought of the actual calculus of variations (Part II), and to study these theories in all the necessary detail; for we will often be preparing a firm basis from which the calculus of variations, which is related to the most diverse branches of mathematics and their physical applications, can grow in all directions. In this way the means will be accessible to the reader of this work to handle independently a number of questions from the calculus of variations which for various reasons we had to leave unconsidered.