

For the cycloid

$$\frac{1}{\rho^2} = \frac{1}{16a^2 \sin^2 \frac{1}{2}\theta} = \frac{1}{8a \left(s - \frac{s^2}{8a} \right)} = \frac{1}{8ay},$$

and after substitution of these values in \bar{K}_0 we find

$$\bar{K}_0 = \frac{1}{8ay} \{2a(y'^2 - 3) + y\},$$

or making use of the extremal equation,

$$\bar{K}_0 = -\frac{1}{2y}, \quad i. e., \quad \bar{K}_0 < 0.$$

By means of theorem *A*, we have the result :

For the brachistochrone problem there is no conjugate point to any point P lying on the same cycloid arch with \bar{P} .

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A SIMPLER PROOF OF LIE'S THEOREM FOR ORDINARY DIFFERENTIAL EQUATIONS.

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THE following theorem is essentially equivalent to Lie's principal theorem concerning the integration of the differential equation $\Omega(x, y, y') = 0$ when it is invariant under a known group. As stated here, this theorem makes no use of the idea of a group.

THEOREM. *Given any differential equation of the form*

$$(1) \quad \Omega(x, y, y') = 0$$

which can be solved in the form

$$(2) \quad X(x, y)y' - Y(x, y) = 0;$$

if $\xi(x, y)$ and $\eta(x, y)$ are such functions that

$$X\eta - Y\xi \neq 0,$$