

Table of Contents

Chapter III. Functional Transformations

Introduction	1
<i>Part A. Some Transformations Useful in Applications</i>	4
§1. Fourier Series and Dirichlet's Problem	4
1. Fourier Series	4
1.1. Convergence in $L^2(\mathbb{T})$	5
1.2. Pointwise Convergence on \mathbb{T}	5
2. Distributions on \mathbb{T} and Periodic Distributions	7
2.1. Comparison of $\mathcal{D}'(\mathbb{T})$ with the Distributions on \mathbb{R}	7
2.2. Principal Properties of $\mathcal{D}'(\mathbb{T})$	9
3. Fourier Series of Distributions	10
4. Fourier Series and Fourier Transforms	14
5. Convergence in the Sense of Césaro	15
6. Solution of Dirichlet's Problem with the Help of Fourier Series	17
6.1. Dirichlet's Problem in a Disk	17
6.2. Dirichlet's Problem in a Rectangle.	20
§2. The Mellin Transform	24
1. Generalities	24
2. Definition of the Mellin Transform	26
3. Properties of the Mellin Transform	28
4. Inverse Mellin Transform.	30
5. Applications of the Mellin Transform	32
6. Table of Some Mellin Transforms	40
§3. The Hankel Transform	40
1. Generalities	40
2. Introduction to Bessel Functions	42
3. Definition of the Hankel Transform	47
4. The Inversion Formula	48
5. Properties of the Hankel Transform	50
6. Application of the Hankel Transform to Partial Differential Equations	53

6.1. Dirichlet's Problem for Laplace's Equation in \mathbb{R}_+^3 . The Case of Axial Symmetry	53
6.2. Boundary Value Problem for the Biharmonic Equation in \mathbb{R}_+^3 , with Axial Symmetry	55
7. Table of Some Hankel Transforms	57
Review of Chapter IIIA	57
<i>Part B. Discrete Fourier Transforms and Fast Fourier Transforms</i>	59
§1. Introduction	59
§2. Acceleration of the Product of a Matrix by a Vector	62
§3. The Fast Fourier Transform of Cooley and Tukey	64
§4. The Fast Fourier Transform of Good-Winograd	66
§5. Reduction of the Number of Multiplications	69
1. Relation Between the Discrete Fourier Transform and the Problem of Cyclic Convolution	69
2. Complexity of the Product of Two Polynomials	71
3. Application to the Cyclic Convolution of Order 2	72
4. Application to the Cyclic Convolution of Order 3	73
5. Application to the Cyclic Convolution of Order 6	75
§6. Fast Fourier Transform in Two Dimensions	77
§7. Some Applications of the Fast Fourier Transform	78
1. Solution of Boundary Value Problems	78
2. Regularisation and Smoothing of Functions	81
3. Practical Calculation of the Fourier Transform of a Signal	83
4. Determination of the Spectrum of Certain Finite Difference Operators and Fast Solvers for the Laplacian	84
Review of Chapter IIIB	91

Chapter IV. Sobolev Spaces

Introduction	92
§1. Spaces $H^1(\Omega)$, $H^m(\Omega)$	92
§2. The Space $H^s(\mathbb{R}^n)$	96
1. Definition and First Properties	96
2. The Topological Dual of $H^s(\mathbb{R}^n)$	98
3. The Equation $(-\Delta + k^2)u = f$ in \mathbb{R}^n , $k \in \mathbb{R} \setminus \{0\}$	100
§3. Sobolev's Embedding Theorem	100
§4. Density and Trace Theorems for the Spaces $H^m(\Omega)$, ($m \in \mathbb{N}^* = \mathbb{N} \setminus \{0\}$)	102

- 1. A Density Theorem 102
- 2. A Trace Theorem for $H^1(\mathbb{R}_+^n)$ 107
- 3. Traces of the Spaces $H^m(\mathbb{R}_+^n)$ and $H^m(\Omega)$ 113
- 4. Properties of m -Extension 114
- §5. The Spaces $H^{-m}(\Omega)$ for all $m \in \mathbb{N}$ 120
- §6. Compactness 123
- §7. Some Inequalities in Sobolev Spaces 125
 - 1. Poincaré's Inequality for $H_0^1(\Omega)$ (resp. $H_0^m(\Omega)$). 125
 - 2. Poincaré's Inequality for $H^1(\Omega)$ 127
 - 3. Convexity Inequalities for $H^m(\Omega)$ 133
- §8. Supplementary Remarks 138
 - 1. Sobolev Spaces $W^{m,p}(\Omega)$ 138
 - 1.1. Definitions 138
 - 1.2. Sobolev Injections 139
 - 1.3. Trace Theorems for the Spaces $W^{m,p}(\Omega)$ 140
 - 2. Sobolev Spaces with Weights 141
 - 2.1. Unbounded Open Sets 141
 - 2.2. Polygonal Open Sets 141
- Review of Chapter IV 142
- Appendix: The Spaces $H^s(\Gamma)$ with Γ the "Regular" Boundary
of an Open Set Ω in \mathbb{R}^n 143

Chapter V. Linear Differential Operators

- Introduction 148
- §1. Generalities on Linear Differential Operators 149
 - 1. Characterisation of Linear Differential Operators 149
 - 2. Various Definitions 152
 - 2.1. Leibniz's Formula 152
 - 2.2. Transpose of a Linear Differential Operator 153
 - 2.3. Order of a Linear Differential Operator 154
 - 3. Linear Differential Operator on a Manifold 155
 - 4. Characteristics 157
 - 4.1. Concept of Characteristics 157
 - 4.2. Bicharacteristics 159
 - 5. Operators with Analytic Coefficients.
Theorems of Cauchy-Kowalewsky and of Holmgren 163
- §2. Linear Differential Operators with Constant Coefficients 170
 - 1. Study of a l.d.o. with Constant Coefficients
by the Fourier Transform 171

1.1. Existence of a Solution of $Pu = f$ in the Space of Tempered Distributions	171
1.2. Example 1: The Laplacian	173
1.3. Elliptic and Strongly Elliptic Operators	174
1.4. Hypo-Elliptic and Semi-Elliptic Operators	177
1.5. Examples	179
1.6. Reduction of Operators of Order 2 in a Homogeneous, Isotropic "Medium"	181
2. Elementary Solutions of a l.d.o. with Constant Coefficients	182
2.1. Introduction	182
2.2. Elementary Solutions in \mathcal{S}' Examples	184
2.3. Elementary Solution with Support in a Salient Closed Convex Cone: Hyperbolic Operator	189
3. Characterisation of Hyperbolic Operators	191
3.1. Characteristics of a l.d.o. with Constant Coefficients	191
3.2. Algebraic Characterisation of Hyperbolic Operators	194
3.3. Hyperbolic Operators of Order 2	198
4. Parabolic Operators	202
§3. Cauchy Problem for Differential Operators with Constant Coefficients	204
1. Cauchy Problem and the Elementary Solution in $\mathcal{D}'(\mathbb{R}^n \times \mathbb{R}^+)$	205
2. Propagation in Hyperbolic Cauchy Problems	209
3. Choice of a Functional Space: Well-Posed Cauchy Problem	214
4. Well-Posed Cauchy Problem in \mathcal{S}'	217
5. Parabolic and Weakly Parabolic Operators	221
6. Study of the Particular Case $P = \partial/\partial t + P_0$	223
6.1. Analysis of One-Dimensional Case	223
6.2. Case in which P_0 is Strongly Elliptic	224
6.3. Schrödinger Operator	225
7. Well-Posed Cauchy Problem in \mathcal{D}' : Hyperbolic Operators	226
§4. Local Regularity of Solutions*	230
1. Characterisation of Hypo-Ellipticity	230
1.1. Necessary Condition for Hypo-Ellipticity	230
1.2. Algebraic Transformation of the Necessary Condition for Hypo-Ellipticity	232
1.3. The Principal Result	233
2. Analyticity of Solutions	234
2.1. Statement of Results	234
2.2. Estimates of Analyticity	237
2.3. Generalisation: Gevrey Classes	240
3. Comparison of Operators	241
4. Local Regularity for Operators with Variable Coefficients and of Constant Force	245
5. Construction of an Elementary Solution	247

§5. The Maximum Principle* 250

 1. Prerequisites 250

 2. Parabolic Maximum Principle and Dissipativity 252

 3. Characterisation of Operators P Satisfying
 Maximum Principles 259

 3.1. The Weak Maximum Principle 259

 3.2. The Comparison Principle 261

 3.3. The Strong Maximum Principle 263

 3.4. The Principle of the Strong Parabolic Maximum 265

Review of Chapter V 268

Chapter VI. Operators in Banach Spaces and in Hilbert Spaces

Introduction 269

§1. Review of Functional Analysis: Banach and Hilbert Spaces 270

 1. Locally Convex Topological Vector Spaces. Normed Spaces
 and Banach Spaces 270

 2. Linear Operators 274

 3. Duality 281

 4. The Hahn-Banach Theorem and its Applications 282

 4.1. Problems of Approximation 282

 4.2. Problems of Existence 283

 4.3. Problems of Separation of Convex Sets 285

 5. Bidual, Reflexivity, Weak Convergence, Weak Compactness 285

 5.1. Bidual 285

 5.2. Reflexivity 286

 5.3. Weak Convergence 287

 5.4. Weak Compactness 289

 5.5. Weak-Star Convergence 290

 6. Hilbert Spaces 291

 6.1. Definitions 291

 6.2. Projection on a Closed Convex Set 295

 6.3. Orthonormal Bases 299

 6.4. The Riesz Representation Theorem. Reflexivity 302

 7. Ideas About Functions of a Real or Complex Variable
 with Values in a Banach Space 304

 7.1. Weak Topology 304

 7.2. Weak Differentiability 304

 7.3. Weak Holomorphy 305

§2. Linear Operators in Banach Spaces 305

 1. Generalities on Linear Operators 305

 1.1. Domain, Kernel and Image of a Linear Operator 305

1.2. Nullity and Deficiency Indices	307
1.3. Basic Properties of Linear Operators	307
2. Spaces of Bounded Operators	310
2.1. Introduction	310
2.2. Various Concepts of Convergence of Operators	313
2.3. Composition and Inverse of Bounded Operators	316
2.4. Transpose of a Bounded Operator	322
2.5. Some Classes of Bounded Operators	325
2.6. Some Ideas on Functions of a Real or Complex Variable with Operator Values; Families of Operators	332
3. Closed Operators	334
3.1. Definition and Examples	334
3.2. Basic Properties	336
3.3. The Set $\mathcal{F}(X, Y)$ of Closed Operators from X into Y	339
3.4. Transpose of a Closed Operator	342
3.5. Operators with Closed Image	346
§3. Linear Operators in Hilbert Spaces	348
1. Bounded Operators in Hilbert Spaces	351
1.1. Adjoint Sesquilinear Form	353
1.2. Hermitian Operators	353
1.3. Orthogonal Projectors	354
1.4. Isometries and Unitary Operators	355
1.5. Hilbert-Schmidt Operators	357
2. Unbounded Operators in Hilbert Spaces	361
2.1. Adjoint of an Unbounded Operator	361
2.2. Symmetric Operators	361
2.3. The Cayley Transform	362
2.4. Normal Operators	366
2.5. Sesquilinear Forms and Unbounded Operators	367
Review of Chapter VI	374

Chapter VII. Linear Variational Problems. Regularity

Introduction	375
§1. Elliptic Variational Theory	375
1. The Lax-Milgram Theorem	376
2. First Examples	378
2.1. Example 1. Dirichlet Problem	379
2.2. Example 2. Neumann Problem	380
3. Extensions in the Case in which V and H are Spaces of Distributions or of Functions	383
4. Sesquilinear Forms Associated with Elliptic Operators of Order Two	384

5. Sesquilinear Forms Associated with Elliptic Operators of Order $2m$	387
6. Miscellaneous Remarks	389
7. Application to the Solution of General Elliptic Problems (of Dirichlet Type)	391
§2. Examples of Second Order Elliptic Problems	393
1. Generalities	393
2. Examples of Variational Problems	394
2.1. Mixed Problem	394
2.2. Non-Local Boundary Conditions	397
3. Problems Relative to Integro-Differential Forms on $\Omega + \Gamma$	398
3.1. Problem of the Oblique Derivative	398
3.2. Robin's Problem	400
4. Transmission Problem	400
5. Miscellaneous Remarks	405
6. Application: Stationary Multigroup Equation for the Diffusion of Neutrons	407
7. Application: Statical Problems of Elasticity	411
7.1. Introduction	411
7.2. Variational Formulation	412
7.3. Korn's Inequality	414
7.4. Application to Problem (2.39)	418
7.5. Inhomogeneous Problem	418
8. Statical Problems of the Flexure of Plates	420
§3. Regularity of the Solutions of Variational Problems	425
1. Introduction	425
2. Interior Regularity	426
3. Global Regularity of the Solutions of Dirichlet and Neumann Problems for Elliptic Operators of Order 2	433
4. Miscellaneous Results on Global Regularity	437
5. Green's Functions	441
5.1. Case of the Laplacian in a Bounded Open Set Ω with Dirichlet Condition	441
5.2. Some Other Particular Examples	445
5.3. Green's Functions in a More General Setting	451
Review of Chapter VII	456

Appendix. "Distributions"

§1. Definition and Basic Properties of Distributions	457
1. The Space $\mathcal{D}(\Omega)$	457
1.1. Definition	457

1.2. Elementary Properties of the Convolution Product of Two Functions	458
1.3. A Procedure for the Construction of Functions of $\mathcal{D}(\Omega)$	459
1.4. The Notion of Convergence in $\mathcal{D}(\Omega)$	460
1.5. Some Inclusion and Density Properties	461
2. The Space $\mathcal{D}'(\Omega)$ of Distributions on Ω	463
2.1. Definition of Distributions and the Concept of Convergence in $\mathcal{D}'(\Omega)$	463
2.2. First Examples of Distributions: Measures on Ω	464
2.3. Differentiation of Distributions. Examples	467
2.4. Support of a Distribution. Distributions with Compact Support	474
3. Some Elementary Operations on Distributions	476
3.1. Product by a Function of Class \mathcal{C}^∞	476
3.2. Primitives of a Distribution on a Interval of \mathbb{R}	477
3.3. Tensor Product of Two Distributions	480
3.4. Direct Image and Inverse Image of a Function and of a Distribution by a Function of Class \mathcal{C}^∞	481
4. Some Examples	482
4.1. Primitives of the Dirac Measure	482
4.2. A Division Problem (Case $n = 1$)	483
4.3. Derivative of a Function of \mathbb{R}^n Discontinuous on a Surface	484
4.4. Distributions Defined by Inverse Image from Distributions on the Real Line	485
§2. Convolution of Distributions	492
1. Convolution of a Distribution on \mathbb{R}^n and a Function of $\mathcal{D}(\mathbb{R}^n)$	492
2. Convolution of Two Distributions of Which One (at Least) is with Compact Support	494
3. Distributions with Convoluteive Supports	496
4. Convolution Algebras	497
§3. Fourier Transforms	500
1. Fourier Transform of L^1 -Functions	500
2. The Space $\mathcal{S}(\mathbb{R}^n)$	502
3. Fourier Transform in L^2	506
4. Fourier Transforms of Tempered Distributions	506
5. Fourier Transform of Distributions with Compact Support	509
6. Examples of the Calculation of Fourier Transforms	510
7. Partial Fourier Transform	513
8. Fourier Transform and Automorphisms of \mathbb{R}^n : Homogeneous Distributions	518
8.1. Fourier Transform and Automorphisms of \mathbb{R}^n	518
8.2. Homogeneous Distributions	519

9. Fourier Transform and Convolution. Spaces $\mathcal{O}_M(\mathbb{R}^n)$ and $\mathcal{O}_C(\mathbb{R}^n)$	520
9.1. The Space $\mathcal{O}_M(\mathbb{R}^n)$ ($=\mathcal{O}_M$)	520
9.2. The Space \mathcal{O}_C	521
10. Fourier Transform of Tempered Measures	523
11. Distribution of Positive Type. Bochner's Theorem	525
11.1. Functions of Positive Type	525
11.2. Distributions of Positive Type	525
12. Schwartz's Theorem of Kernels	527
13. Some Distributions and Their Fourier Transforms	532
 Bibliography	 533
 Table of Notations	 538
 Index	 551
 Contents of Volumes 1, 3–6	 557