

Contents

| | |
|---|-----------|
| PREFACE | ix |
| ACKNOWLEDGMENTS | x i |
| Introduction | 1 |
| I Classical Methods | 3 |
| Prefatory Remarks | 3 |
| 1. Exact Equations and Direct Integration | 4 |
| 2. The General Solution | 6 |
| 3. Separation of Variables | 8 |
| 4. Characteristics and Integral Surfaces | 11 |
| 5. The Complete Integral | 13 |
| 6. The Cauchy–Kowaleski Theorem | 18 |
| 7. The Legendre Transform | 21 |
| 8. Characteristic Theory | 23 |
| 9. Elementary Transformations | 30 |
| 10. Variational Methods | 36 |
| 11. Hamilton–Jacobi Theory | 39 |
| 12. Contact Transformations | 43 |
| 13. Similarity Methods | 45 |
| II Existence | 51 |
| 1. Global Solutions | 51 |
| 2. The Compatibility Condition | 55 |
| 3. The Variational Solution | 59 |
| | vii |

| | |
|--|------------|
| 4. Growth Conditions | 61 |
| 5. Regularity | 64 |
| 6. Space–Time Independent Hamiltonians | 68 |
| 7. Space–Time Dependence | 71 |
| 8. Equivalent Problems | 75 |
| 9. A Little u Dependence? | 77 |
| 10. Other Existence Techniques | 81 |
| III Uniqueness and Properties of Solutions | 85 |
| Preamble | 85 |
| 1. Basic Inequalities | 86 |
| 2. Uniqueness for the Cauchy Problem | 97 |
| 3. Uniqueness for More General Boundaries | 102 |
| 4. Maximality of the Variational Solution | 105 |
| IV Applications and Numerical Methods | 111 |
| General Comments | 111 |
| 1. Some Physical Applications | 112 |
| 2. Applications in the Calculus of Variations and Control Theory | 113 |
| 3. Minimization of a Function | 115 |
| 4. Quasilinear Equations | 118 |
| 5. Numerical Methods for the Calculus of Variations | 120 |
| 6. Numerical Methods for First-Order Equations | 126 |
| 7. Artificial Viscosity | 129 |
| Bibliography | 133 |
| INDEX | 145 |