

Contents

| | |
|---|------------|
| Series Preface | v |
| Preface | vii |
| 1 Introduction | 1 |
| 1.1 Basic Mathematical Questions | 1 |
| 1.1.1 Existence | 1 |
| 1.1.2 Multiplicity | 4 |
| 1.1.3 Stability | 5 |
| 1.1.4 Linear Systems of ODEs and Asymptotic Stability . | 7 |
| 1.1.5 Well-Posed Problems | 8 |
| 1.1.6 Representations | 9 |
| 1.1.7 Estimation | 10 |
| 1.1.8 Smoothness | 12 |
| 1.2 Elementary Partial Differential Equations | 14 |
| 1.2.1 Laplace's Equation | 14 |
| 1.2.2 The Heat Equation | 23 |
| 1.2.3 The Wave Equation | 29 |
| 2 Characteristics | 37 |
| 2.1 Classification and Characteristics | 37 |
| 2.1.1 The Symbol of a Differential Expression | 38 |
| 2.1.2 Scalar Equations of Second Order | 39 |
| 2.1.3 Higher-Order Equations and Systems | 42 |
| 2.1.4 Nonlinear Equations | 45 |
| 2.2 The Cauchy-Kovalevskaya Theorem | 46 |
| 2.2.1 Real Analytic Functions | 47 |
| 2.2.2 Majorization | 51 |
| 2.2.3 Statement and Proof of the Theorem | 51 |
| 2.2.4 Reduction of General Systems | 54 |
| 2.2.5 A PDE without Solutions | 58 |
| 2.3 Holmgren's Uniqueness Theorem | 61 |
| 2.3.1 An Outline of the Main Idea | 62 |
| 2.3.2 Statement and Proof of the Theorem | 63 |
| 2.3.3 The Weierstraß Approximation Theorem | 65 |

| | | |
|----------|--|------------|
| 3 | Conservation Laws and Shocks | 69 |
| 3.1 | Systems in One Space Dimension | 69 |
| 3.2 | Basic Definitions and Hypotheses | 72 |
| 3.3 | Blowup of Smooth Solutions | 75 |
| 3.3.1 | Single Conservation Laws | 75 |
| 3.3.2 | The p System | 78 |
| 3.4 | Weak Solutions | 80 |
| 3.4.1 | The Rankine-Hugoniot Condition | 81 |
| 3.4.2 | Multiplicity | 83 |
| 3.4.3 | The Lax Shock Condition | 85 |
| 3.5 | Riemann Problems | 87 |
| 3.5.1 | Single Equations | 88 |
| 3.5.2 | Systems | 89 |
| 3.6 | Other Selection Criteria | 96 |
| 3.6.1 | The Entropy Condition | 98 |
| 3.6.2 | Viscosity Solutions | 100 |
| 3.6.3 | Uniqueness | 102 |
| 4 | Maximum Principles | 105 |
| 4.1 | Maximum Principles of Elliptic Problems | 105 |
| 4.1.1 | The Weak Maximum Principle | 105 |
| 4.1.2 | The Strong Maximum Principle | 107 |
| 4.1.3 | A Priori Bounds | 109 |
| 4.2 | An Existence Proof for the Dirichlet Problem | 111 |
| 4.2.1 | The Dirichlet Problem on a Ball | 112 |
| 4.2.2 | Subharmonic Functions | 113 |
| 4.2.3 | The Arzela-Ascoli Theorem | 114 |
| 4.2.4 | Proof of Theorem 4.13 | 116 |
| 4.3 | Radial Symmetry | 118 |
| 4.3.1 | Two Auxiliary Lemmas | 118 |
| 4.3.2 | Proof of the Theorem | 119 |
| 4.4 | Maximum Principles for Parabolic Equations | 121 |
| 4.4.1 | The Weak Maximum Principle | 121 |
| 4.4.2 | The Strong Maximum Principle | 122 |
| 5 | Distributions | 127 |
| 5.1 | Test Functions and Distributions | 127 |
| 5.1.1 | Motivation | 127 |
| 5.1.2 | Test Functions | 128 |
| 5.1.3 | Distributions | 131 |
| 5.1.4 | Localization | 133 |
| 5.1.5 | Convergence of Distributions | 133 |
| 5.1.6 | Tempered Distributions | 136 |
| 5.2 | Derivatives and Integrals | 138 |
| 5.2.1 | Basic Definitions | 138 |

| | | |
|----------|---|------------|
| 5.2.2 | Examples | 139 |
| 5.2.3 | Primitives and Ordinary Differential Equations . . . | 142 |
| 5.3 | Convolutions and Fundamental Solutions | 145 |
| 5.3.1 | The Direct Product of Distributions | 145 |
| 5.3.2 | Convolution of Distributions | 147 |
| 5.3.3 | Fundamental Solutions | 149 |
| 5.4 | The Fourier Transform | 154 |
| 5.4.1 | Fourier Transforms of Test Functions | 154 |
| 5.4.2 | Fourier Transforms of Tempered Distributions . . . | 155 |
| 5.4.3 | The Fundamental Solution for the Wave Equation . | 158 |
| 5.4.4 | Fourier Transform of Convolutions | 160 |
| 5.4.5 | Laplace Transforms | 161 |
| 5.5 | Green's Functions | 165 |
| 5.5.1 | Boundary-Value Problems and their Adjoints | 165 |
| 5.5.2 | Green's Functions for Boundary-Value Problems . . | 169 |
| 5.5.3 | Boundary Integral Methods | 172 |
| 6 | Function Spaces | 177 |
| 6.1 | Banach Spaces and Hilbert Spaces | 177 |
| 6.1.1 | Banach Spaces | 177 |
| 6.1.2 | Examples of Banach Spaces | 179 |
| 6.1.3 | Hilbert Spaces | 183 |
| 6.2 | Bases in Hilbert Spaces | 187 |
| 6.2.1 | The Existence of a Basis | 187 |
| 6.2.2 | Fourier Series | 191 |
| 6.2.3 | Orthogonal Polynomials | 193 |
| 6.3 | Duality and Weak Convergence | 196 |
| 6.3.1 | Bounded Linear Mappings | 196 |
| 6.3.2 | Examples of Dual Spaces | 198 |
| 6.3.3 | The Hahn-Banach Theorem | 200 |
| 6.3.4 | The Uniform Boundedness Theorem | 200 |
| 6.3.5 | Weak Convergence | 202 |
| 6.4 | Sobolev Spaces | 205 |
| 6.4.1 | Basic Definitions | 205 |
| 6.4.2 | Sobolev Spaces and Fourier Transform | 208 |
| 6.4.3 | Density Theorems | 209 |
| 6.4.4 | Coordinate Transformations and Sobolev Spaces on Manifolds | 210 |
| 6.4.5 | Extension Theorems | 212 |
| 6.4.6 | The Sobolev Imbedding Theorem | 214 |
| 6.4.7 | Compactness Properties | 215 |
| 6.4.8 | The Trace Theorem | 218 |
| 6.4.9 | Negative Sobolev Spaces and Duality | 222 |

| | | |
|----------|---|------------|
| 7 | Operator Theory | 227 |
| 7.1 | Basic Definitions and Examples | 228 |
| 7.1.1 | Operators | 228 |
| 7.1.2 | Inverse Operators | 229 |
| 7.1.3 | Bounded Operators, Extensions | 229 |
| 7.1.4 | Examples of Operators | 231 |
| 7.1.5 | Closed Operators | 236 |
| 7.2 | The Open Mapping Theorem | 240 |
| 7.3 | Spectrum and Resolvent | 243 |
| 7.3.1 | The Spectra of Bounded Operators | 245 |
| 7.4 | Symmetry and Self-adjointness | 250 |
| 7.4.1 | The Adjoint Operator | 250 |
| 7.4.2 | The Hilbert Adjoint Operator | 251 |
| 7.4.3 | Adjoint Operators and Spectral Theory | 255 |
| 7.4.4 | Proof of the Bounded Inverse Theorem for Hilbert Spaces | 256 |
| 7.5 | Compact Operators | 259 |
| 7.5.1 | The Spectrum of a Compact Operator | 264 |
| 7.6 | Sturm-Liouville Boundary-Value Problems | 270 |
| 7.7 | The Fredholm Index | 279 |
| 8 | Linear Elliptic Equations | 283 |
| 8.1 | Definitions | 283 |
| 8.2 | Existence and Uniqueness of the Solutions of the Dirichlet Problem | 287 |
| 8.2.1 | The Dirichlet Problem—Types of Solutions | 287 |
| 8.2.2 | The Lax-Milgram Lemma | 290 |
| 8.2.3 | Gårding's Inequality | 292 |
| 8.2.4 | Existence of Weak Solutions | 298 |
| 8.3 | Eigenfunction Expansions | 299 |
| 8.3.1 | Fredholm Theory | 299 |
| 8.3.2 | Eigenfunction Expansions | 302 |
| 8.4 | General Linear Elliptic Problems | 303 |
| 8.4.1 | The Neumann Problem | 303 |
| 8.4.2 | The Complementing Condition for Elliptic Systems | 306 |
| 8.4.3 | The Adjoint Boundary Value Problem | 310 |
| 8.4.4 | Agmon's Condition and Coercive Problems | 315 |
| 8.5 | Interior Regularity | 318 |
| 8.5.1 | Difference Quotients | 320 |
| 8.5.2 | Second-Order Scalar Equations | 322 |
| 8.6 | Boundary Regularity | 324 |

| | | |
|-----------|---|------------|
| 9 | Nonlinear Elliptic Equations | 335 |
| 9.1 | Perturbation Results | 335 |
| 9.1.1 | The Banach Contraction Principle and the Implicit Function Theorem | 335 |
| 9.1.2 | Applications to Elliptic PDEs | 339 |
| 9.2 | Nonlinear Variational Problems | 341 |
| 9.3 | Nonlinear Operator Theory Methods | 355 |
| 9.3.1 | Mappings on Finite-Dimensional Spaces | 356 |
| 9.3.2 | Monotone Mappings on Banach Spaces | 359 |
| 9.3.3 | Applications of Monotone Operators to Nonlinear PDEs | 362 |
| 9.3.4 | Nemytskii Operators | 366 |
| 9.3.5 | Pseudo-monotone Operators | 367 |
| 9.3.6 | Application to PDEs | 370 |
| 10 | Energy Methods for Evolution Problems | 377 |
| 10.1 | Parabolic Equations | 377 |
| 10.1.1 | Banach Space Valued Functions and Distributions | 377 |
| 10.1.2 | Abstract Parabolic Initial-Value Problems | 379 |
| 10.1.3 | Applications | 382 |
| 10.1.4 | Regularity of Solutions | 383 |
| 10.2 | Hyperbolic Evolution Problems | 385 |
| 10.2.1 | Abstract Second Order Evolution Problems | 385 |
| 10.2.2 | Existence of a Solution | 386 |
| 10.2.3 | Uniqueness of the Solution | 388 |
| 10.2.4 | Continuity of the Solution | 389 |
| 11 | Semigroup Methods | 393 |
| 11.1 | Semigroups and Infinitesimal Generators | 395 |
| 11.1.1 | Strongly Continuous Semigroups | 395 |
| 11.1.2 | The Infinitesimal Generator | 397 |
| 11.1.3 | Abstract ODEs | 399 |
| 11.2 | The Hille-Yosida Theorem | 401 |
| 11.2.1 | The Hille-Yosida Theorem | 401 |
| 11.2.2 | The Lumer-Phillips Theorem | 404 |
| 11.3 | Applications to PDEs | 407 |
| 11.3.1 | Symmetric Hyperbolic Systems | 407 |
| 11.3.2 | The Wave Equation | 409 |
| 11.3.3 | The Schrödinger Equation | 410 |
| 11.4 | Analytic Semigroups | 411 |
| 11.4.1 | Analytic Semigroups and their Generators | 411 |
| 11.4.2 | Fractional Powers | 415 |
| 11.4.3 | Perturbations of Analytic Semigroups | 418 |
| 11.4.4 | Regularity of Mild Solutions | 420 |