Contents

Introduction 1

1. Preliminaries 5
   1.1. Basic Notation and Terminology 5
   1.2. Tangent Paraboloids and Second Order Differentiability 6

2. Viscosity Solutions of Elliptic Equations 11
   2.1. Viscosity Solutions 12
   2.2. The Class S of Solutions of Uniformly Elliptic Equations 14
   2.3. Examples of Fully Nonlinear Elliptic Equations 17
   Notes 19

3. Alexandroff Estimate and Maximum Principle 21
   3.1. Alexandroff-Bakelman-Pucci Estimate 21
   Notes 28

4. Harnack Inequality 29
   4.1. Two Important Tools 29
   4.2. Harnack Inequality 31
   4.3. C^α Regularity 37

5. Uniqueness of Solutions 43
   5.1. Jensen's Approximate Solutions 43
   5.2. Uniqueness for $F(D^2u) = 0$ 45
   5.3. $C^{1,\alpha}$ Regularity for $F(D^2u) = 0$ 46
   5.4. Applications to Concave Equations 48
   Notes 49

6. Concave Equations 51
   6.1. Evans-Krylov Theorem 51
   6.2. $C^{2,\alpha}$ Regularity for $F(D^2u) = 0$ 54

7. $W^{2,p}$ Regularity 59
   7.1. $W^{2,p}$ Estimates 59

8. Hölder Regularity 73
   8.1. $C^{2,\alpha}$ Estimates 73
   8.2. $C^{1,\alpha}$ Estimates 78

9. The Dirichlet Problem for Concave Equations 85
9.1. Bernstein's Technique 85
9.2. $C^{2,\alpha}$ Estimate up to the Boundary for $F(D^2u) = 0$ 88
9.3. The Dirichlet Problem 95

Bibliography 99

Index 103