

# Contents

<b>Series Preface</b>	<b>vii</b>
<b>Introduction</b>	<b>xiii</b>
<b>1 Basic Theory of ODE and Vector Fields</b>	<b>1</b>
Introduction	1
1 The derivative	2
2 Fundamental local existence theorem for ODE	8
3 Inverse function and implicit function theorems	11
4 Constant-coefficient linear systems; exponentiation of matrices	14
5 Variable-coefficient linear systems of ODE: Duhamel's principle	24
6 Dependence of solutions on initial data and on other parameters	28
7 Flows and vector fields	31
8 Lie brackets	36
9 Commuting flows; Frobenius's theorem	39
10 Hamiltonian systems	43
11 Geodesics	45
12 Variational problems and the stationary action principle	53
13 Differential forms	62
14 The symplectic form and canonical transformations	73
15 First-order, scalar, nonlinear PDE	79
16 Completely integrable Hamiltonian systems	85
17 Examples of integrable systems; central force problems	90
18 Relativistic motion	93
19 Topological applications of differential forms	97
20 Critical points and index of a vector field	105
A Nonsmooth vector fields	109
References	112
<b>2 The Laplace Equation and Wave Equation</b>	<b>114</b>
Introduction	114

1	Vibrating strings and membranes	116
2	The divergence of a vector field	125
3	The covariant derivative and divergence of tensor fields	130
4	The Laplace operator on a Riemannian manifold	137
5	The wave equation on a product manifold and energy conservation	140
6	Uniqueness and finite propagation speed	145
7	Lorentz manifolds and stress-energy tensors	149
8	More general hyperbolic equations; energy estimates	154
9	The symbol of a differential operator and a general Green-Stokes formula	158
10	The Hodge Laplacian on $k$ -forms	161
11	Maxwell's equations	165
	References	173
<b>3</b>	<b>Fourier Analysis, Distributions, and Constant-Coefficient Linear PDE</b>	<b>176</b>
	Introduction	176
1	Fourier series	177
2	Harmonic functions and holomorphic functions in the plane	187
3	The Fourier transform	197
4	Distributions and tempered distributions	204
5	The classical evolution equations	216
6	Radial distributions, polar coordinates, and Bessel functions	225
7	The method of images and Poisson's summation formula	235
8	Homogeneous distributions and principal value distributions	239
9	Elliptic operators	245
10	Local solvability of constant-coefficient PDE	248
11	The discrete Fourier transform	250
12	The fast Fourier transform	258
A	The mighty Gaussian and the sublime gamma function	262
	References	267
<b>4</b>	<b>Sobolev Spaces</b>	<b>270</b>
	Introduction	270
1	Sobolev spaces on $\mathbb{R}^n$	270
2	The complex interpolation method	275
3	Sobolev spaces on compact manifolds	281
4	Sobolev spaces on bounded domains	284
5	The Sobolev spaces $H_0^s(\Omega)$	290
6	The Schwartz kernel theorem	296
	References	299

<b>5</b>	<b>Linear Elliptic Equations</b>	<b>301</b>
	Introduction	301
1	Existence and regularity of solutions to the Dirichlet problem	302
2	The weak and strong maximum principles	310
3	The Dirichlet problem on the ball in $\mathbb{R}^n$	318
4	The Riemann mapping theorem (smooth boundary)	323
5	The Dirichlet problem on a domain with a rough boundary	326
6	The Riemann mapping theorem (rough boundary)	340
7	The Neumann boundary problem	344
8	The Hodge decomposition and harmonic forms	351
9	Natural boundary problems for the Hodge Laplacian	361
10	Isothermal coordinates and conformal structures on surfaces	376
11	General elliptic boundary problems	379
12	Operator properties of regular boundary problems	397
A	Spaces of generalized functions on manifolds with boundary	405
B	The Mayer-Vietoris sequence in deRham cohomology	408
	References	411
<b>6</b>	<b>Linear Evolution Equations</b>	<b>414</b>
	Introduction	414
1	The heat equation and the wave equation on bounded domains	415
2	The heat equation and wave equation on unbounded domains	422
3	Maxwell's equations	427
4	The Cauchy-Kowalewsky theorem	430
5	Hyperbolic systems	434
6	Geometrical optics	440
7	The formation of caustics	447
A	Some Banach spaces of harmonic functions	463
B	The stationary phase method	464
	References	466
<b>A</b>	<b>Outline of Functional Analysis</b>	<b>469</b>
	Introduction	469
1	Banach spaces	469
2	Hilbert spaces	476
3	Fréchet spaces; locally convex spaces	480
4	Duality	482
5	Linear operators	487
6	Compact operators	495
7	Fredholm operators	507
8	Unbounded operators	510
9	Semigroups	516
	References	527

<b>B</b>	<b>Manifolds, Vector Bundles, and Lie Groups</b>	<b>529</b>
	Introduction	529
1	Metric spaces and topological spaces	530
2	Manifolds	535
3	Vector bundles	536
4	Sard's theorem	538
5	Lie groups	539
6	The Campbell-Hausdorff formula	541
7	Representations of Lie groups and Lie algebras	543
8	Representations of compact Lie groups	547
9	Representations of $SU(2)$ and related groups	551
	References	556
	<b>Index</b>	<b>559</b>