

Foundations of the Classical Theory of Partial Differential Equations

Springer-Verlag Berlin Heidelberg GmbH

Yu. V. Egorov M. A. Shubin

Foundations of the Classical Theory of Partial Differential Equations



Springer

Consulting Editors of the Series:
A.A. Agrachev, A.A. Gonchar, E.F. Mishchenko,
N.M. Ostianu, V.P. Sakharova, A.B. Zhishchenko

Title of the Russian edition:
Itogi nauki i tekhniki, Sovremennye problemy matematiki,
Fundamental'nye napravleniya, Vol. 30,
Differentsial'nye uravneniya s chastnymi proizvodnymi 1
Publisher VINITI, Moscow 1988

Second Printing 1998 of the First Edition 1992, which was originally
published as Partial Differential Equations I,
Volume 30 of the Encyclopaedia of Mathematical Sciences.

Die Deutsche Bibliothek - CIP-Einheitsaufnahme

**Foundations of the classical theory of partial differential
equations** / ed.: Yu. V. Egorov ; M. A. Shubin. - 1. ed., 2. printing. -
Berlin ; Heidelberg ; New York ; Barcelona ; Budapest ; Hongkong ;
London ; Mailand ; Paris ; Santa Clara ; Singapur ; Tokio : Springer,
1998
(Encyclopaedia of mathematical sciences ; Vol. 30)
ISBN 978-3-540-63825-4 ISBN 978-3-642-58093-2 (eBook)
DOI 10.1007/978-3-642-58093-2

Mathematics Subject Classification (1991): 35-02

ISBN 978-3-540-63825-4

This work is subject to copyright. All rights are reserved, whether the whole or part of the material is concerned, specifically the rights of translation, reprinting, reuse of illustrations, recitation, broadcasting, reproduction on microfilms or in any other way, and storage in data banks. Duplication of this publication or parts thereof is permitted only under the provisions of the German Copyright Law of September 9, 1965, in its current version, and permission for use must always be obtained from Springer-Verlag. Violations are liable for prosecution under the German Copyright Law.

© Springer-Verlag Berlin Heidelberg 1998
Originally published by Springer-Verlag Berlin Heidelberg New York in 1998

SPIN: 10654770
46/3143-5 4 3 2 1 0 - Printed on acid-free paper.

List of Editors, Authors and Translators

Editor-in-Chief

R.V. Gamkrelidze, Russian Academy of Sciences, Steklov Mathematical Institute,
ul. Gubkina 8, 117966 Moscow, Institute for Scientific Information (VINITI),
ul. Usievicha 20 a, 125219 Moscow, Russia; e-mail: gam@ipsun.ras.ru

Consulting Editors

Authors

Yu. V. Egorov, U.F.R. M.I.G., Université Paul Sabatier, 118, route de Narbonne,
31062 Toulouse Cedex, France; e-mail: egorov@mip.ups-tlse.fr

M. A. Shubin, Department of Mathematics, Northeastern University, Boston,
MA 02115, USA; e-mail: shubin@neu.edu

Translator

R. Cooke, Department of Mathematics, University of Vermont, Burlington,
Vermont 05405, USA

Linear Partial Differential Equations. Foundations of the Classical Theory

Yu. V. Egorov, M. A. Shubin

Translated from the Russian
by R. Cooke

Contents

| | |
|--|----|
| Preface | 6 |
| Chapter 1. Basic Concepts | 7 |
| §1. Basic Definitions and Examples | 7 |
| 1.1. The Definition of a Linear Partial Differential Equation | 7 |
| 1.2. The Role of Partial Differential Equations in the Mathematical Modeling of Physical Processes | 7 |
| 1.3. Derivation of the Equation for the Longitudinal Elastic Vibrations of a Rod | 8 |
| 1.4. Derivation of the Equation of Heat Conduction | 9 |
| 1.5. The Limits of Applicability of Mathematical Models | 10 |
| 1.6. Initial and Boundary Conditions | 11 |
| 1.7. Examples of Linear Partial Differential Equations | 12 |
| 1.8. The Concept of Well-Posedness of a Boundary-value Problem. The Cauchy Problem | 21 |
| §2. The Cauchy-Kovalevskaya Theorem and Its Generalizations | 28 |
| 2.1. The Cauchy-Kovalevskaya Theorem | 28 |
| 2.2. An Example of Nonexistence of an Analytic Solution | 31 |
| 2.3. Some Generalizations of the Cauchy-Kovalevskaya Theorem. Characteristics | 31 |
| 2.4. Ovsyannikov's Theorem | 33 |
| 2.5. Holmgren's Theorem | 35 |

| | |
|--|-----------|
| §3. Classification of Linear Differential Equations. Reduction to Canonical Form and Characteristics | 37 |
| 3.1. Classification of Second-Order Equations and Their Reduction to Canonical Form at a Point | 37 |
| 3.2. Characteristics of Second-Order Equations and Reduction to Canonical Form of Second-Order Equations with Two Independent Variables | 39 |
| 3.3. Ellipticity, Hyperbolicity, and Parabolicity for General Linear Differential Equations and Systems | 41 |
| 3.4. Characteristics as Solutions of the Hamilton-Jacobi Equation | 45 |
| Chapter 2. The Classical Theory | 47 |
| §1. Distributions and Equations with Constant Coefficients | 47 |
| 1.1. The Concept of a Distribution | 47 |
| 1.2. The Spaces of Test Functions and Distributions | 48 |
| 1.3. The Topology in the Space of Distributions | 51 |
| 1.4. The Support of a Distribution. The General Form of Distributions | 53 |
| 1.5. Differentiation of Distributions | 55 |
| 1.6. Multiplication of a Distribution by a Smooth Function. Linear Differential Operators in Spaces of Distributions | 57 |
| 1.7. Change of Variables and Homogeneous Distributions | 58 |
| 1.8. The Direct or Tensor Product of Distributions | 61 |
| 1.9. The Convolution of Distributions | 62 |
| 1.10. The Fourier Transform of Tempered Distributions | 65 |
| 1.11. The Schwartz Kernel of a Linear Operator | 68 |
| 1.12. Fundamental Solutions for Operators with Constant Coefficients | 69 |
| 1.13. A Fundamental Solution for the Cauchy Problem | 71 |
| 1.14. Fundamental Solutions and Solutions of Inhomogeneous Equations | 73 |
| 1.15. Duhamel's Principle for Equations with Constant Coefficients | 75 |
| 1.16. The Fundamental Solution and the Behavior of Solutions at Infinity | 77 |
| 1.17. Local Properties of Solutions of Homogeneous Equations with Constant Coefficients. Hypoellipticity and Ellipticity | 78 |
| 1.18. Liouville's Theorem for Equations with Constant Coefficients | 80 |
| 1.19. Isolated Singularities of Solutions of Hypoelliptic Equations | 81 |
| §2. Elliptic Equations and Boundary-Value Problems | 82 |
| 2.1. The Definition of Ellipticity. The Laplace and Poisson Equations | 82 |

| | |
|--|-----|
| 2.2. A Fundamental Solution for the Laplacian Operator. Green's Formula | 83 |
| 2.3. Mean-Value Theorems for Harmonic Functions | 85 |
| 2.4. The Maximum Principle for Harmonic Functions and the Normal Derivative Lemma | 85 |
| 2.5. Uniqueness of the Classical Solutions of the Dirichlet and Neumann Problems for Laplace's Equation | 87 |
| 2.6. Internal A Priori Estimates for Harmonic Functions. Harnack's Theorem | 87 |
| 2.7. The Green's Function of the Dirichlet Problem for Laplace's Equation | 88 |
| 2.8. The Green's Function and the Solution of the Dirichlet Problem for a Ball and a Half-Space. The Reflection Principle | 90 |
| 2.9. Harnack's Inequality and Liouville's Theorem | 91 |
| 2.10. The Removable Singularities Theorem | 92 |
| 2.11. The Kelvin Transform and the Statement of Exterior Boundary-Value Problems for Laplace's Equation | 92 |
| 2.12. Potentials | 94 |
| 2.13. Application of Potentials to the Solution of Boundary-Value Problems | 97 |
| 2.14. Boundary-Value Problems for Poisson's Equation in Hölder Spaces. Schauder Estimates | 99 |
| 2.15. Capacity | 100 |
| 2.16. The Dirichlet Problem in the Case of Arbitrary Regions (The Method of Balayage). Regularity of a Boundary Point. The Wiener Regularity Criterion | 102 |
| 2.17. General Second-Order Elliptic Equations. Eigenvalues and Eigenfunctions of Elliptic Operators | 104 |
| 2.18. Higher-Order Elliptic Equations and General Elliptic Boundary-Value Problems. The Shapiro-Lopatinskij Condition | 105 |
| 2.19. The Index of an Elliptic Boundary-Value Problem | 110 |
| 2.20. Ellipticity with a Parameter and Unique Solvability of Elliptic Boundary-Value Problems | 111 |
| §3. Sobolev Spaces and Generalized Solutions of Boundary-Value Problems | 113 |
| 3.1. The Fundamental Spaces | 113 |
| 3.2. Imbedding and Trace Theorems | 119 |
| 3.3. Generalized Solutions of Elliptic Boundary-Value Problems and Eigenvalue Problems | 122 |
| 3.4. Generalized Solutions of Parabolic Boundary-Value Problems | 132 |
| 3.5. Generalized Solutions of Hyperbolic Boundary-Value Problems | 134 |

| | |
|--|-----|
| §4. Hyperbolic Equations | 136 |
| 4.1. Definitions and Examples | 136 |
| 4.2. Hyperbolicity and Well-Posedness of the Cauchy Problem | 137 |
| 4.3. Energy Estimates | 138 |
| 4.4. The Speed of Propagation of Disturbances | 141 |
| 4.5. Solution of the Cauchy Problem for the Wave Equation | 141 |
| 4.6. Huyghens' Principle | 144 |
| 4.7. The Plane Wave Method | 145 |
| 4.8. The Solution of the Cauchy Problem in the Plane | 148 |
| 4.9. Lacunae | 149 |
| 4.10. The Cauchy Problem for a Strictly Hyperbolic System with Rapidly Oscillating Initial Data | 150 |
| 4.11. Discontinuous Solutions of Hyperbolic Equations | 153 |
| 4.12. Symmetric Hyperbolic Operators | 157 |
| 4.13. The Mixed Boundary-Value Problem | 159 |
| 4.14. The Method of Separation of Variables | 162 |
| §5. Parabolic Equations | 163 |
| 5.1. Definitions and Examples | 163 |
| 5.2. The Maximum Principle and Its Consequences | 164 |
| 5.3. Integral Estimates | 166 |
| 5.4. Estimates in Hölder Spaces | 167 |
| 5.5. The Regularity of Solutions of a Second-Order Parabolic Equation | 168 |
| 5.6. Poisson's Formula | 169 |
| 5.7. A Fundamental Solution of the Cauchy Problem for a Second-Order Equation with Variable Coefficients | 170 |
| 5.8. Shilov-Parabolic Systems | 172 |
| 5.9. Systems with Variable Coefficients | 173 |
| 5.10. The Mixed Boundary-Value Problem | 174 |
| 5.11. Stabilization of the Solutions of the Mixed Boundary-Value Problem and the Cauchy Problem | 176 |
| §6. General Evolution Equations | 177 |
| 6.1. The Cauchy Problem. The Hadamard and Petrovskij Conditions | 177 |
| 6.2. Application of the Laplace Transform | 179 |
| 6.3. Application of the Theory of Semigroups | 181 |
| 6.4. Some Examples | 183 |
| §7. Exterior Boundary-Value Problems and Scattering Theory | 184 |
| 7.1. Radiation Conditions | 184 |
| 7.2. The Principle of Limiting Absorption and Limiting Amplitude | 189 |
| 7.3. Radiation Conditions and the Principle of Limiting Absorption for Higher-Order Equations and Systems | 190 |
| 7.4. Decay of the Local Energy | 191 |
| 7.5. Scattering of Plane Waves | 192 |

| | |
|--|-----|
| 7.6. Spectral Analysis | 193 |
| 7.7. The Scattering Operator and the Scattering Matrix | 195 |
| §8. Spectral Theory of One-Dimensional Differential Operators | 199 |
| 8.1. Outline of the Method of Separation of Variables | 199 |
| 8.2. Regular Self-Adjoint Problems | 201 |
| 8.3. Periodic and Antiperiodic Boundary Conditions | 206 |
| 8.4. Asymptotics of the Eigenvalues and Eigenfunctions in the Regular Case | 207 |
| 8.5. The Schrödinger Operator on a Half-Line | 210 |
| 8.6. Essential Self-Adjointness and Self-Adjoint Extensions. The Weyl Circle and the Weyl Point | 211 |
| 8.7. The Case of an Increasing Potential | 214 |
| 8.8. The Case of a Rapidly Decaying Potential | 215 |
| 8.9. The Schrödinger Operator on the Entire Line | 216 |
| 8.10. The Hill Operator | 218 |
| §9. Special Functions | 220 |
| 9.1. Spherical Functions | 220 |
| 9.2. The Legendre Polynomials | 223 |
| 9.3. Cylindrical Functions | 226 |
| 9.4. Properties of the Cylindrical Functions | 228 |
| 9.5. Airy's Equation | 236 |
| 9.6. Some Other Classes of Functions | 238 |
| References | 242 |
| Author Index | 248 |
| Subject Index | 251 |

Preface

This volume contains a general introduction to the classical theory of linear partial differential equations for nonspecialist mathematicians and physicists.

Examples of partial differential equations are found as early as the papers of Newton and Leibniz, but the systematic study of them was begun by Euler. From the time of Euler on the theory of partial differential equations has occupied a central place in analysis, mainly because of its direct connections with physics and other natural sciences, as well as with geometry. In this connection the theory of linear equations has undergone a very profound and diverse development.

The present volume is introductory to a series of volumes devoted to the theory of linear partial differential equations. We could not encompass all aspects of the classical theory, and we did not try to do so. In writing this volume we did not hesitate to repeat ourselves in those situations where it seemed to us that repetition would facilitate the reading. However we have attempted to give a sketch of all the ideas that seemed fundamental to us, making no claim to completeness, of course. The reader who wishes to form a deeper acquaintance with some aspect of the theory discussed here may turn to the following, more specialized volumes in this series. In particular, many of the ideas of the modern theory are described in the authors' article published in the next volume.

The bibliography of this volume also makes no claim to completeness. We have attempted to cite as far as possible only textbooks, monographs, and survey articles.

The authors thank B. R. Vajnberg, who wrote Sect. 2.7, and M. S. Agranovich, who read this volume in manuscript and made many valuable remarks that enabled us to improve the exposition.