

Contents

Preface	v
1 Motivation, Derivation of Basic Mathematical Models	1
1.1 Conservation Laws	1
1.1.1 Evolution Conservation Law	3
1.1.2 Stationary Conservation Law	5
1.1.3 Conservation Law in One Dimension	5
1.2 Constitutive Laws	6
1.3 Basic Models	7
1.3.1 Convection and Transport Equation	7
1.3.2 Diffusion in One Dimension	9
1.3.3 Heat Equation in One Dimension	10
1.3.4 Heat Equation in Three Dimensions	10
1.3.5 String Vibrations and Wave Equation in One Dimension	11
1.3.6 Wave Equation in Two Dimensions – Vibrating Membrane	15
1.3.7 Laplace and Poisson Equations – Steady States	16
1.4 Exercises	18
2 Classification, Types of Equations, Boundary and Initial Conditions	21
2.1 Basic Types of Equations	21
2.2 Classical, General, Generic and Particular Solutions	23
2.3 Boundary and Initial Conditions	26
2.4 Well-Posed and Ill-Posed Problems	28
2.5 Classification of Linear Equations of the Second Order	29
2.6 Exercises	32
3 Linear Partial Differential Equations of the First Order	37
3.1 Equations with Constant Coefficients	37
3.1.1 Geometric Interpretation – Method of Characteristics	38
3.1.2 Coordinate Method	42
3.1.3 Method of Characteristic Coordinates	43

3.2	Equations with Non-Constant Coefficients	45
3.2.1	Method of Characteristics	45
3.2.2	Method of Characteristic Coordinates	48
3.3	Problems with Side Conditions	50
3.4	Solution in Parametric Form	55
3.5	Exercises	60
4	Wave Equation in One Spatial Variable – Cauchy Problem in \mathbb{R}	65
4.1	General Solution of the Wave Equation	65
4.1.1	Transformation to System of Two First Order Equations	65
4.1.2	Method of Characteristics	66
4.2	Cauchy Problem on the Real Line	67
4.3	Principle of Causality	73
4.4	Wave Equation with Sources	74
4.4.1	Use of Green's Theorem	76
4.4.2	Operator Method	77
4.5	Exercises	79
5	Diffusion Equation in One Spatial Variable – Cauchy Problem in \mathbb{R}	83
5.1	Cauchy Problem on the Real Line	83
5.2	Diffusion Equation with Sources	91
5.3	Exercises	94
6	Laplace and Poisson Equations in Two Dimensions	97
6.1	Invariance of the Laplace Operator	97
6.2	Transformation of the Laplace Operator into Polar Coordinates	98
6.3	Solutions of Laplace and Poisson Equations in \mathbb{R}^2	99
6.3.1	Laplace Equation	99
6.3.2	Poisson Equation	100
6.4	Exercises	101
7	Solutions of Initial Boundary Value Problems for Evolution Equations	103
7.1	Initial Boundary Value Problems on Half-Line	103
7.1.1	Diffusion and Heat Flow on Half-Line	103
7.1.2	Wave on the Half-Line	105
7.1.3	Problems with Nonhomogeneous Boundary Condition	109

7.2	Initial Boundary Value Problem on Finite Interval, Fourier Method	109
7.2.1	Dirichlet Boundary Conditions, Wave Equation	111
7.2.2	Dirichlet Boundary Conditions, Diffusion Equation	116
7.2.3	Neumann Boundary Conditions	118
7.2.4	Robin Boundary Conditions	120
7.2.5	Principle of the Fourier Method	124
7.3	Fourier Method for Nonhomogeneous Problems	125
7.3.1	Nonhomogeneous Equation	125
7.3.2	Nonhomogeneous Boundary Conditions and Their Transformation	127
7.4	Transformation to Simpler Problems	129
7.4.1	Lateral Heat Transfer in Bar	129
7.4.2	Problem with Convective Term	130
7.5	Exercises	131
8	Solutions of Boundary Value Problems for Stationary Equations	140
8.1	Laplace Equation on Rectangle	141
8.2	Laplace Equation on Disc	143
8.3	Poisson Formula	145
8.4	Exercises	146
9	Methods of Integral Transforms	150
9.1	Laplace Transform	150
9.2	Fourier Transform	156
9.3	Exercises	162
10	General Principles	166
10.1	Principle of Causality (Wave Equation)	166
10.2	Energy Conservation Law (Wave Equation)	169
10.3	Ill-Posed Problem (Diffusion Equation for Negative t)	171
10.4	Maximum Principle (Heat Equation)	173
10.5	Energy Method (Diffusion Equation)	176
10.6	Maximum Principle (Laplace Equation)	177
10.7	Consequences of Poisson Formula (Laplace Equation)	179
10.8	Comparison of Wave, Diffusion and Laplace Equations	182
10.9	Exercises	182

11	Laplace and Poisson equations in Higher Dimensions	187
11.1	Invariance of the Laplace Operator and its Transformation into Spherical Coordinates	187
11.2	Green's First Identity	190
11.3	Properties of Harmonic Functions	190
11.3.1	Mean Value Property and Strong Maximum Principle	190
11.3.2	Dirichlet Principle	192
11.3.3	Uniqueness of Solution of Dirichlet Problem	193
11.3.4	Necessary Condition for the Solvability of Neumann Problem	194
11.4	Green's Second Identity and Representation Formula	195
11.5	Boundary Value Problems and Green's Function	197
11.6	Dirichlet Problem on Half-Space and on Ball	199
11.6.1	Dirichlet Problem on Half-Space	199
11.6.2	Dirichlet Problem on a Ball	202
11.7	Exercises	206
12	Diffusion Equation in Higher Dimensions	209
12.1	Cauchy Problem in \mathbb{R}^3	209
12.1.1	Homogeneous Problem	209
12.1.2	Nonhomogeneous Problem	211
12.2	Diffusion on Bounded Domains, Fourier Method	212
12.2.1	Fourier Method	213
12.2.2	Nonhomogeneous Problems	220
12.3	General Principles for Diffusion Equation	222
12.4	Exercises	223
13	Wave Equation in Higher Dimensions	225
13.1	Cauchy Problem in \mathbb{R}^3 – Kirchhoff's Formula	225
13.2	Cauchy Problem in \mathbb{R}^2	228
13.3	Wave with Sources in \mathbb{R}^3	231
13.4	Characteristics, Singularities, Energy and Principle of Causality	233
13.4.1	Characteristics	233
13.4.2	Energy	234
13.4.3	Principle of Causality	235
13.5	Wave on Bounded Domains, Fourier Method	238
13.6	Exercises	254

A	Sturm-Liouville Problem	259
B	Bessel Functions	261
	Some Typical Problems Considered in this Book	267
	Notation	269
	Bibliography	271
	Index	273

