

Michael Renardy Robert C. Rogers

An Introduction to Partial Differential Equations

With 21 illustrations



Springer

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
	Index	425