Cambridge University Press 978-0-521-19970-4 - Linear Partial Differential Equations and Fourier Theory Marcus Pivato Index More information

Subject index

Abel mean, 466 Abel sum, 179 Abel's test, 135 abelian group, 179 absolute convergence of Fourier series, 177 absolutely integrable function on the half-line $\mathbb{R}_{\neq} = [0, \infty), 515$ on the real line \mathbb{R} , 492 on the two-dimensional plane \mathbb{R}^2 , 508 on the two-dimensional plane \mathbb{R}^3 , 511 Airy equation, 71, 101 algebraic topology, 488 analytic extension, 459 analytic functions convolutions of, 479 definition, 574 Fourier coefficient decay rate, 209 Fourier transform of, 481 improper integral of, 477 analytic harmonic functions, 20 annulus, 280 antiderivative, complex, 453 approximation of identity definition (on \mathbb{R}), 385 definition (on $\mathbb{R}^{\widetilde{D}}$), 389 Gauss-Weierstrass kernel many-dimensional, 398 one-dimensional, 392 on $[-\pi, \pi]$, 201, 219 Poisson kernel (on disk), 414 Poisson kernel (on half-plane), 410 use for smooth approximation, 415 Atiyah-Singer index theorem, 488 autocorrelation function, 504 baguette example, 257 Balmer, J. J., 55 BC, see boundary conditions Beam equation, 71, 101 Bernstein's theorem, 177

Bernstein's theorem, 177 Bessel functions, 578 and eigenfunctions of Laplacian, 299

definition, 299 roots, 301 Bessel equation, 298, 577 Bessel's inequality, 197 big 'O' notation, see order $\mathcal{O}(1/z)$ bilinearity, 112 binary expansion, 120 Borel-measurable set, 115 Borel-measurable subset, 213 boundary definition of, 75 examples (for various domains), 75 boundary conditions definition, 76 and harmonic conjugacy, 427 homogeneous Dirichlet, see Dirichlet boundary conditions, homogeneous homogeneous mixed, see mixed boundary conditions, homogeneous homogeneous Neumann, see Neumann boundary conditions, homogeneous homogeneous Robin, see mixed boundary conditions, homogeneous nonhomogeneous Dirichlet, see Dirichlet boundary conditions, nonhomogeneous nonhomogeneous mixed, see mixed boundary conditions, nonhomogeneous nonhomogeneous Neumann, see Neumann boundary conditions, nonhomogeneous nonhomogeneous Robin, see mixed boundary conditions, nonhomogeneous periodic, see periodic boundary conditions boundary value problem, 76 bounded variation, 177 branches of complex logarithm, 454 of complex roots, 454 Brownian motion, 23 Burger equation, 71, 101 BVP, see boundary value problem $C^{1}[0, L], 148$

 $C^{1}[0, \pi], 141$

585

Subject index

 C^1 interval, 142, 148 Casorati-Weierstrass theorem, 475 Cauchy problem, see initial value problem Cauchy residue theorem, see residue theorem Cauchy's criterion, 135 Cauchy's integral formula, 448 Cauchy's theorem on contours, 444 on oriented boundaries, 486 Cauchy-Bunyakowski-Schwarz inequality for complex functions, 114 in L^2 , 112 for sequences in $l^2(\mathbb{N})$, 206 Cauchy-Euler equation polar eigenfunctions of \triangle (two dimensions), 322 as Sturm-Liouville equation, 350 zonal eigenfunctions of \triangle (three dimensions), 366 Cauchy-Riemann differential equations, 422 Cauchy-Schwarz inequality, see Cauchy-Bunyakowski-Schwarz inequality CBS inequality, see Cauchy-Bunyakowski-Schwarz inequality Cesáro sum, 179 character (of a group), 179 chasm in streambed (flow), 440 Chebyshev polynomial, 283 codisk, 279 compact abelian topological group, 179 complex antiderivative, 453 as complex potential, 436 complex derivative, 421 complex logarithm, 454 complex *n*th root, 454 complex numbers addition, 553 conjugate, 555 exponential, 553 derivative of, 553 multiplication, 553 norm, 555 polar coordinates, 553 complex potentials, 436 complex-analytic function, see holomorphic function complex-differentiable, 422 componentwise addition, 61 conformal, \Leftrightarrow holomorphic, 429 conformal isomorphism, 429 conformal map definition, 429 Riemann mapping theorem, 435 connected, definition, 457 conservation of energy, in wave equation, 94 continuously differentiable, 141, 148 contour, 440 piecewise smooth, 442 purview of, 443 smooth, 440 contour integral, 441, 442 is homotopy-invariant, 446 convergence as 'approximation', 122

of complex Fourier series, 176 of Fourier cosine series, 145, 150 of Fourier series; Bernstein's theorem, 177 of Fourier sine series, 142, 148 of function series, 134 in L^2 , 122 of multidimensional Fourier series, 189 of real Fourier series, 166 of two-dimensional Fourier (co)sine series, 183 of two-dimensional mixed Fourier series, 187 pointwise, 126 pointwise $\implies L^2$, 126 semiuniform, 133 uniform, 130 uniform \implies pointwise, 133 uniform $\Longrightarrow L^2$, 133 convolution of analytic functions, 479 is associative (f * (g * h) = (f * g) * h), 415 is commutative (f * g = g * f), 384, 415 continuity of, 415 definition of (f * g), 20, 384 differentiation of, 415 with the Dirichlet kernel, 199, 469 is distributive (f * (g + h) = (f * g) + (f * h)), 415 Fourier transform of, 499 ⇒ multiplication of Fourier coefficients, 469 with the Poisson kernel, 467 use for smooth approximation, 415 of 2π -periodic functions, 215 convolution ring, 219 coordinates cylindrical, 558 polar, 557 rectangular, 557 spherical, 559 cosine series, see Fourier series, cosine Coulomb potential (electrostatics), 16 Coulomb's law (electrostatics), 17 curl, 424 cycle (in homology), 486 cylindrical coordinates, 558 △, see Laplacian d'Alembert ripple solution (initial velocity), 401 d'Alembert solution to wave equation, 404, 407, 535 d'Alembert travelling wave solution (initial position), 399 Davisson, C. J., 39 de Broglie, Louis 'matter wave' hypothesis, 39 de Broglie wavelength, 45 decay at ∞ of order $\mathcal{O}(1/z)$, see order $\mathcal{O}(1/z)$ decay at ∞ of order o(1/z), see order o(1/z)decaying gradient condition, 290

dense subspace of $L^2[-\pi, \pi]$, 209

CAMBRIDGE

Subject index

differentiation as linear operator, 65 diffraction of 'matter waves', 39 Dirac delta function δ_0 , 385, 409, 532 Dirichlet boundary conditions homogeneous definition, 76 Fourier sine series, 142 multidimensional Fourier sine series, 189 physical interpretation, 76 two-dimensional Fourier sine series, 183 nonhomogeneous definition, 79 Dirichlet kernel, 199, 469 Dirichlet problem on annulus Fourier solution, 293 on bi-infinite strip, 438 around chasm, 438 on codisk Fourier solution, 290 on cube nonconstant, nonhomogeneous Dirichlet BC, 274 one constant nonhomogeneous Dirichlet BC, 273 definition, 79 on disk definition, 411 Fourier solution, 284 Poisson (impulse-response) solution, 297, 412 on half-disk, 439 on half-plane definition, 408, 541 Fourier solution, 541 physical interpretation, 408 Poisson (impulse-response) solution, 409, 542 with vertical obstacle, 439 on interval [0, L], 79 on off-centre annulus, 439 on quarter-plane conformal mapping solution, 434 on square four constant nonhomogeneous Dirichlet BC, 246 nonconstant nonhomogeneous Dirichlet BC, 248 one constant nonhomogeneous Dirichlet BC, 244 two compartments separated by aperture, 439 unique solution of, 90 Dirichlet test, 135 distance $L^2, 122$ $L^{\infty}, 130$ uniform, 130 divergence (div V) in many dimensions, 563 in one dimension, 562 in two dimensions, 563 divergence theorem, 566

drumskin round, 310 square, 264, 265 eigenfunctions of ∂_x^2 , 351 definition, 67 of differentiation operator, 163, 172 of Laplacian, 67, 71, 352 polar-separated, 299 polar-separated; homogeneous Dirichlet BC, 301 of self-adjoint operators, 351 eigenvalue definition, 67 of Hamiltonian as energy levels, 48 eigenvector definition. 67 of Hamiltonian as stationary quantum states, 48 Eikonal equation, 71, 101 electric field, 17 electric field lines, 437 electrostatic potential, 15, 437 elliptic differential equation, 100 motivation: polynomial formalism, 377 two-dimensional, 98 elliptic differential operator definition, 98, 100 divergence form, 354 self-adjoint eigenvalues of, 355 if symmetric, 354 symmetric, 354 entire function, 476 ϵ -tube, 130 equipotential contour, 436 error function Φ , 394 essential singularity, 475 Euler's formula, 553 even extension, 174 even function, 172 even-odd decomposition, 173 evolution equation, 73 extension even, see even extension odd, see odd extension odd periodic, see odd periodic extension factorial, 573 gamma function, 524 field of fractions, 476 flow along river bank, 440 around peninsula, 440 confined to domain, 436 irrotational, 424 out of pipe, 440 over chasm, 440

587

sourceless, 424 sourceless and irrotational, 424, 436 fluid, incompressible and nonturbulent, 436

dot product, 107

Subject index

flux across boundary in \mathbb{R}^2 , 564 in \mathbb{R}^D , 566 Fokker-Planck equation, 21 is homogeneous linear, 68 is parabolic PDE, 100 forced heat equation, unique solution of, 93 forced wave equation, unique solution of, 96 Fourier cosine series, see Fourier series, cosine Fourier (co)sine transform definition, 515 inversion, 515 Fourier series absolute convergence, 177 convergence; Bernstein's theorem, 177 failure to converge pointwise, 178 Fourier series, complex coefficients, 175 convergence, 176 definition, 176 relation to real Fourier series, 176 Fourier series (co)sine of derivative, 162 of piecewise linear function, 160 of polynomials, 151 relation to real Fourier series, 174 of step function, 158 Fourier series, cosine coefficents on [0, *π*], 145 on [0, L], 149 convergence, 145, 150 definition on [0, *π*], 145 on [0, L], 150 is even function, 173 of $f(x) = \cosh(\alpha x)$, 147 of $f(x) = \sin(m\pi x/L)$, 150 of $f(x) = \sin(mx)$, 146 of f(x) = x, 152 of $f(x) = x^2$, 152 of $f(x) = x^3$, 152 of f(x) = 1, 146, 150 of half-interval, 158 Fourier series, multidimensional complex, 193 convergence, 189 cosine coefficients, 188 series, 188 derivatives of, 194 mixed coefficients, 189 series, 189 sine coefficients, 188 series, 188 Fourier series, real coefficients, 165 convergence, 166 definition, 165

of derivative, 172 of f(x) = x, 168 of $f(x) = x^2$, 168 of piecewise linear function, 171 of polynomials, 167 of step function, 169 relation to complex Fourier series, 176 relation to Fourier (co)sine series, 174 Fourier series, sine coefficents on [0, *π*], 141 on [0, L], 148 convergence, 142, 148 definition on [0, L], 148 on [0, *π*], 141 of $f(x) = \cos(m\pi x/L)$, 149 of $f(x) = \cos(mx)$, 144 of $f(x) = \sinh(\alpha \pi x/L)$, 149 of $f(x) = \sinh(\alpha x)$, 144 of f(x) = x, 152 of $f(x) = x^2$, 152 of $f(x) = x^3$, 152 of $f(x) \equiv 1, 143, 149$ is odd function, 173 of tent function, 159, 163 Fourier series, two-dimensional convergence, 183 cosine coefficients, 182 definition, 183 sine coefficients, 181 definition, 181 of $f(x, y) = x \cdot y$, 181 of $f(x, y) \equiv 1, 182$ Fourier series, two-dimensional, mixed coefficients, 187 convergence, 187 definition. 187 Fourier sine series, see Fourier series, sine Fourier transform of analytic function, 481 asymptotic decay, 497 is continuous, 497 convolution, 499 D-dimensional definition, 513 inversion, 513 derivative of, 500 evil twins of, 504 one-dimensional of box function, 493 of Gaussian, 502 definition, 491 inversion, 492, 495 of Poisson kernel (on half-plane), 542 of rational functions, 484 of symmetric exponential tail function, 496 rescaling, 499 smoothness vs. asymptotic decay, 501

Subject index

three-dimensional of ball, 512 definition, 511 inversion, 511 translation vs. phase shift, 499 two-dimensional of box function, 509 of Gaussian, 511 definition, 508 inversion, 508, 509 Fourier's law of heat flow many dimensions, 6 one-dimension, 5 Fourier-Bessel series, 304 frequency spectrum, 55 Frobenius, method of, 576 to solve Bessel equation, 313 Fuchs's power series solution to ODE, 576 fuel rod example, 260 functions as vectors, 61 fundamental solution, 391 heat equation (many-dimensional), 398 heat equation (one-dimensional), 394 fundamental theorem of calculus, 562 as special case of divergence theorem, 566 gamma function, 524 Gauss's theorem, see divergence theorem Gauss's law (electrostatics), 17 Gauss-Weierstrass kernel convolution with, see Gaussian convolution many-dimensional is approximation of identity, 398 definition, 11 one-dimensional, 391, 532 is approximation of identity, 392 definition, 8 two-dimensional, 10 Gaussian one-dimensional cumulative distribution function of, 394 Fourier transform of, 502 integral of, 394 stochastic process, 23 two-dimensional, Fourier transform of, 511 Gaussian convolution, 392, 398, 534 general boundary conditions, 84 generation equation, 14 equilibrium of, 14 generation-diffusion equation, 14 Germer, L. H, 39 Gibbs phenomenon, 144, 149, 156 gradient ∇u many-dimensional, 561 two-dimensional, 561 gradient vector field many-dimensional, 561 two-dimensional, 561 gravitational potential, 15 Green's function, 385 Green's theorem, 565

589

as special case of divergence theorem, 566 guitar string, 75 Hölder continuous function, 177 Haar basis, 120 Hamiltonian operator eigenfunctions of, 48 in Schrödinger equation, 43 is self-adjoint, 349 harmonic \Rightarrow locally holomorphic, 423 harmonic analysis, 179 noncommutative, 355 harmonic conjugate, 423 swaps Neumann and Dirichlet BC, 427 harmonic function 'saddle' shape, 12 analyticity, 20 convolution against Gauss-Weierstrass, 418 definition, 11 maximum principle, 19 mean value theorem, 18, 324, 418 separated (Cartesian), 362 smoothness properties, 20 two-dimensional, separated (Cartesian), 360 two-dimensional, separated (polar coordinates), 280 harp string, 235 Hausdorff-Young inequality, 508 HDBC, see Dirichlet boundary conditions, homogeneous heat equation on cube homogeneous Dirichlet BC, Fourier solution, 270 homogeneous Neumann BC, Fourier solution, 533 definition, 9 derivation and physical interpretation on disk homogeneous Dirichlet BC, Fourier-Bessel solution, 308 nonhomogeneous Dirichlet BC, Fourier-Bessel solution, 309 equilibrium of, 11 is evolution equation, 73 fundamental solution of, 394, 398 is homogeneous linear, 68 initial conditions: Heaviside step function, 394 on interval homogeneous Dirichlet BC, Fourier solution, 229 homogeneous Neumann BC, Fourier solution, 230 L^2 -norm decay, 92 is parabolic PDE, 98, 100 on real line Fourier transform solution, 531 Gaussian convolution solution, 392, 534 on square homogeneous Dirichlet BC, Fourier solution, 251 homogeneous Neumann BC, Fourier solution, 253 nonhomogeneous Dirichlet BC, Fourier solution, 255

Subject index

heat equation (cont.) on three-dimensional, space, Fourier transform solution, 273 on two-dimensional plane, Fourier transform solution, 532 on unbounded domain, Gaussian convolution solution, 398 unique solution of, 93 many dimensions, 9 one-dimension, 7 Heaviside step function, 394 Heisenberg uncertainty principle, see uncertainty principle Heisenberg, Werner, 518 Helmholtz equation, 70, 101 is not evolution equation, 74 as Sturm-Liouville equation, 350 Hermitian, 114 Hessian derivative, 28 Hessian derivative matrix, 579 HNBC, see Neumann boundary conditions, homogeneous holomorphic \Rightarrow complex-analytic, 455 ⇔ conformal, 429 function, 422 \Rightarrow harmonic, 423 \Leftrightarrow sourceless irrotational flow, 424 homogeneous boundary conditions Dirichlet, see Dirichlet boundary conditions, homogeneous mixed, see mixed boundary conditions, homogeneous Neumann, see Neumann boundary conditions, homogeneous Robin, see mixed boundary conditions, homogeneous homogeneous linear differential equation definition, 68 superposition principle, 69 homologous (cycles), 487 homology group, 488 homology invariance (of chain integrals), 487 homotopic contours, 445 homotopy invariance, of contour integration, 446 Huygens' principle, 540 hydrogen atom Balmer lines, 55 Bohr radius, 54 energy spectrum, 55 frequency spectrum, 55 ionization potential, 54 Schrödinger equation, 44 stationary Schrödinger equation, 53 hyperbolic differential equation, 100 motivation: polynomial formalism, 377 one-dimensional, 98

I/BVP, *see* initial/boundary value problem ice cube example, 271 identity theorem, 457

imperfect conductor (Robin BC), 84 impermeable barrier (homogeneous Neumann BC), 81 improper integral, of analytic functions, 477 impulse function, 385 impulse-response function four properties, 382 interpretation, 381 impulse-response solution to Dirichlet problem on disk, 297, 412 to half-plane Dirichlet problem, 409, 542 to heat equation, 398 one-dimensional, 392 to wave equation (one-dimensional), 404 indelible singularity, 469 indicial polynomial, 577 indicial roots, 577 ∞ , *see* point at infinity initial conditions, 74 initial position problem, 234, 264, 310, 399 initial value problem, 74 initial velocity problem, 236, 265, 310, 401 initial/boundary value problem, 76 inner product of complex functions, 113 of functions, 109, 111 complex-valued, 175 of vectors, 107 int (X), see interior integral domain, 476 integral representation formula, 452 integration as linear operator, 66 integration by parts, 150 interior (of a domain), 75 irrotational flow, 424 IVP, see initial value problem

Jordan curve theorem, 443

kernel convolution, see impulse-response function

Gauss–Weierstrass, *see* Gauss–Weierstrass kernel of linear operator, 67 Poisson on disk, *see* Poisson kernel (on disk) on half-plane, *see* Poisson kernel (on half-plane) L^2 -convergence, *see* convergence in L^2 L^2 -distance, 122 L^2 -norm, 122

 $(||f||_2)$, see norm, L^2 L^2 -space, 42, 109, 112

 L^{∞} -convergence, *see* convergence, uniform

 L^{∞} -distance, 130

 \overline{L}^{∞} -norm ($\|f\|_{\infty}$), 129

 $\mathbf{L}^{1}(\mathbb{R}_{\neq}), 515$

 $L^{1}(\mathbb{R}), 492$

 $L^{1}(\mathbb{R}^{2}), 508$ $L^{1}(\mathbb{R}^{3}), 511$

 $\mathbf{L}^{1}(\mathbb{R}^{D}), 513$

 $L^{2}(X), 42, 109, 112$ $L^{2}_{app}[-\pi, \pi], 173$

Subject index

591

 $\mathbf{L}^2_{\text{odd}}[-\pi,\pi], 173$ \mathbf{L}^p -norm on [-*π*, *π*], 178 on R, 507 $\mathbf{L}^{p}(\mathbb{R}), 507$ $L^{p}[-\pi,\pi], 178$ Landau big 'O' notation, see order O(1/z)Landau small 'o' notation, see order o(1/z)Laplace equation on codisk homogeneous Neumann BC, Fourier solution, 292 physical interpretation, 289 definition, 11 on disk, homogeneous Neumann BC Fourier solution, 286 is elliptic PDE, 98, 100 is homogeneous linear, 68 is not evolution equation, 74 nonhomogeneous Dirichlet BC, see Dirichlet problem one-dimensional, 11 polynomial formalism, 376 quasiseparated solution, 375 separated solution (Cartesian), 13, 362 three-dimensional, 12 two-dimensional, 11 separated solution (Cartesian), 360, 376 separated solution (polar coordinates), 280 unique solution of, 89 Laplace transform, 520 Laplace-Beltrami operator, 23, 355 Laplacian, 9 eigenfunctions (polar-separated), 299 eigenfunctions (polar-separated) homogeneous Dirichlet BC, 301 eigenfunctions of, 352 is linear operator, 66 is self-adjoint, 348 in polar coordinates, 280 spherical mean formula, 18, 26 Laurent expansion, 470 Lebesgue integral, 114, 213 Lebesgue's dominated convergence theorem, 127 left-hand derivative $(f^{i}(x))$, 203 left-hand limit $(\lim_{y \nearrow x} f(y))$, 202 Legendre equation, 366 as Sturm-Liouville equation, 350 Legendre polynomial, 368 Legendre series, 374 Leibniz rule for divergence, 564 for gradients, 562 for Laplacians, 11 for normal derivatives, 567 $\lim_{y \nearrow x} f(y)$, see left-hand limit $\lim_{y \searrow x} f(y)$, see right-hand limit linear differential operator, 66 linear function, see linear operator linear operator definition, 64

kernel of, 67 linear transformation, see linear operator Liouville equation, 21 Liouville's theorem, 452 logarithm, complex, 454 Maclaurin series, 574 derivatives of, 574 maximum principle, 19 mean value theorem, 324, 418 for harmonic functions, 18, 450 for holomorphic functions, 450 meromorphic function, 471 method of Frobenius, see Frobenius, method of Minkowski's inequality, 215 mixed boundary conditions homogeneous, definition, 84 nonhomogeneous definition, 84 as Dirichlet, 84 as Neumann, 84 mollifier, 222 Monge-Ampère equation, 70, 101 multiplication operator continuous, 66 discrete, 65 negative definite matrix, 98, 100 Neumann boundary conditions homogeneous definition, 80 Fourier cosine series, 146 multidimensional Fourier cosine series, 189 physical interpretation, 81 two-dimensional Fourier cosine series, 183 nonhomogeneous definition, 83 physical interpretation, 83 Neumann problem definition, 83 unique solution of, 90 Newton's law of cooling, 84 nonhomogeneous boundary conditions Dirichlet, see Dirichlet boundary conditions, nonhomogeneous mixed, see mixed boundary conditions, nonhomogeneous Neumann, see Neumann boundary conditions, nonhomogeneous Robin, see mixed boundary conditions, nonhomogeneous nonhomogeneous linear differential equation definition, 69 subtraction principle, 70 norm L^{2} -($||f||_{2}$), 42, 109, 112, 113 uniform $(\|f\|_{\infty})$, 129 of a vector, 108 norm decay, in heat equation, 92 normal derivative, see outward normal derivative

Subject index

normal vector field, in \mathbb{R}^2 , 564 nullhomotopic function, 443 o(1/z), see order o(1/z) $\mathcal{O}(1/z)$, see order $\mathcal{O}(1/z)$ ocean pollution, 408 odd extension, 174 odd function, 172 odd periodic extension, 405 one-parameter semigroup, 418, 529 open source, xvii order of differential equation, 74 of differential operator, 74 order o(1/z), 477 order $\mathcal{O}(1/z)$, 481 ordinary point for ODE, 576 oriented boundary (of a subset of C), 486 orthogonal basis eigenfunctions of Laplacian, 353 for even functions $L_{\text{even}}[-\pi, \pi]$, 173 of functions, 136 for $L^2([0, X] \times [0, Y])$, 183, 187 for $L^2([0, X_1] \times \cdots \times [0, X_D])$, 189 for $L^2(D)$, using Fourier–Bessel functions, 304 for $L^2[-\pi, \pi]$, using (co)sine functions, 166 for $L^2[0, \pi]$ for odd functions $L_{\text{odd}}[-\pi, \pi]$, 173 using cosine functions, 146 using sine functions, 142 orthogonal eigenfunctions of self-adjoint operators, 351 orthogonal functions, 116 orthogonal set, of functions, 117, 136 orthogonal trigonometric functions, 117, 119 orthogonal vectors, 107 orthonormal basis of functions, 136 for $L^2[-L, L]$, using exp(inx) functions, 176 of vectors, 108 orthonormal set of functions, 117 Ostrogradsky's theorem, see divergence theorem outward normal derivative, $(\partial_{\perp} u)$ abstract definition, 567 definition in special cases, 80 examples (various domains), 80 physical interpretation, 80 parabolic differential equation, 100 motivation: polynomial formalism, 377 one-dimensional, 98 Parseval's equality for Fourier transforms, 507 for orthonormal bases, 137 for vectors, 108 peninsula (flow), 440 perfect conductor (homogeneous Dirichlet BC), 76 perfect insulator (homogeneous Neumann BC), 81 perfect set, definiton, 457 periodic boundary conditions complex Fourier series, 176

definition on cube, 86 on interval, 85 on square, 85 interpretation on interval, 85 on square, 86 real Fourier series, 166 Φ ('error function' or 'sigmoid function'), 394 piano string, 75 piecewise C^1 , 142, 148 piecewise continuously differentiable function, 142, 148 piecewise linear function, 159, 170 piecewise smooth boundary, 88 in \mathbb{R}^2 , 564 in \mathbb{R}^D , 566 pipe into lake (flow), 440 Plancherel's theorem, 507 plucked string problem, 234 point at infinity, 470 pointwise convergence, see convergence, pointwise Poisson equation on cube homogeneous Dirichlet BC, Fourier solution, 276 homogeneous Neumann BC, Fourier solution, 277 definition, 14 on disk homogeneous Dirichlet BC, Fourier-Bessel solution, 306 nonhomogeneous Dirichlet BC, Fourier-Bessel solution, 307 electrostatic potential, 15 on interval homogeneous Dirichlet BC, Fourier solution, 239 homogeneous Neumann BC, Fourier solution, 239 is elliptic PDE, 100 is nonhomogeneous, 69 is not evolution equation, 74 one-dimensional, 14 on square homogeneous Dirichlet BC, Fourier solution, 259 homogeneous Neumann BC, Fourier solution, 261 nonhomogeneous Dirichlet BC, Fourier solution, 262 unique solution of, 91 Poisson integral formula for harmonic functions on disk, 297 for holomorphic functions on disk, 451 Poisson kernel and Abel mean of Fourier series, 467 Fourier series of, 468 Poisson kernel (on disk) definition, 296, 412 in complex plane, 450 is approximation of identity, 414, 469 picture, 412

CAMBRIDGE

Subject index

Poisson kernel (on half-plane) is approximation of identity, 410 definition, 408, 542 Fourier transform of, 542 picture, 409 Poisson solution to Dirichlet problem on disk, 297, 412 to half-plane Dirichlet problem, 409, 439, 542 to three-dimensional wave equation, 538 polar coordinates, 557 pole, 470 simple, 469 pollution, oceanic, 408 polynomial formalism definition, 376 elliptic, parabolic, and hyperbolic, 377 Laplace equation, 376 telegraph equation, 377, 379 polynomial symbol, 376 positive-definite function, inner product is, 112, 114 positive definite matrix, 98, 99 potential, 15 complex, 436 Coulomb, 16 electrostatic, 15, 437 of a flow, 436 gravitational, 15 potential fields and Poisson equation, 15 power series, 574 power series method, 575 to solve Legendre equation, 368 power spectrum, 504 punctured plane, 279 purview (of a contour), 443 Pythagorean formula in L^2 , 136 in \mathbb{R}^N , 108 quantization of energy in finite potential well, 50 hydrogen atom, 55 in infinite potential well, 52 quantum numbers, 52 quasiseparated solution, 375 of Laplace equation, 375 reaction kinetic equation, 22 reaction-diffusion equation, 23, 70, 101 is nonlinear, 70 rectangular coordinates, 557 regular singular point for ODE, 577 removable singularity, 469 residue, 470 residue theorem, 472 Riemann integrable function, 211 Riemann integral of bounded function on $[-\pi, \pi]$, 211 of step function on $[-\pi, \pi]$, 210 of unbounded function on $[-\pi, \pi]$, 212 Riemann mapping theorem, 435 Riemann sphere, 474

Riemann surface, 454 Riemann-Lebesgue lemma for Fourier series, 199 for Fourier transforms, 497 Riesz-Thorin interpolation, 508 right-hand derivative $(f^{(x)})$, 203 right-hand limit ($\lim_{y \searrow x} f(y)$), 202 river bank (flow), 440 Robin boundary conditions homogeneous, see mixed boundary conditions, homogeneous nonhomogeneous, see mixed boundary conditions, nonhomogeneous Rodrigues formula, 372 root, complex, 454 roots of unity, 454 Rydberg, J. R, 55 scalar conservation law, 70, 101 Schrödinger equation abstract, 43, 48 of electron in Coulomb field, 43 is evolution equation, 73, 101 of free electron, 43 solution, 44 of hydrogen atom, 44 is linear, 71 momentum representation, 516 positional, 43 Schrödinger equation, stationary, 48, 74 of free electron, 48 hydrogen atom, 53 potential well (one-dimensional) finite voltage, 48 infinite voltage, 51 potential well (three-dimensional), 52 as Sturm-Liouville equation, 350 sectionally smooth boundary, see piecewise smooth boundary 148 self-adjoint operator $\partial_{r}^{2}, 347$ definition, 346 eigenfunctions are orthogonal, 351 Laplacian, 348 multiplication operators, 347 Sturm-Liouville operator, 349 semidifferentiable function, 203 separation constant, 360, 362 separation of variables boundary conditions, 379 bounded solutions, 378 description many dimensions, 361 two dimensions, 359 Laplace equation many-dimensional, 362 two-dimensional, 360, 376 telegraph equation, 377, 379 sesquilinearity, 114 sigmoid function Φ , 394

Subject index

simple function, 213 simple pole, 469 simply connected function, 435, 453 sine series, see Fourier series, sine singular point for ODE, 576 singularity essential, 475 of holomorphic function, 445 indelible, 469 pole, 469 removable, 469 small 'o' notation, see order o(1/z)smooth approximation (of function), 415 smooth boundary, 88 in \mathbb{R}^D , 566 smooth graph, 87 smooth hypersurface, 88 smoothness vs. asymptotic decay of Fourier coefficients, 208 of Fourier transform, 501 soap bubble example, 285 solution kernel, 385 sourceless flow, 424 spectral signature, 56 spectral theory, 355 spherical coordinates, 559 spherical harmonics, 355 spherical mean definition, 26 formula for Laplacian, 18, 26 Poisson solution to wave equation, 537 solution to three-dimensional wave equation, 538 spherically symmetric function, 20 stable family of probability distributions, 418, 529 standing wave one-dimensional, 32 two-dimensional, 34 stationary Schrödinger equation, see Schrödinger equation, stationary $S_{tep}[-\pi, \pi]$, see step function step function, 156, 168, 210 Stokes theorem, see divergence theorem streamline, 436 struck string problem, 236 Sturm-Liouville equation, 350 Sturm-Liouville operator is self-adjoint, 349 self-adjoint, eigenvalues of, 354 subtraction principle for nonhomogeneous linear PDE, 70 summation operator, 64 superposition principle for homogeneous linear PDE, tangent (hyper)plane, 565 tangent line, 564 Taylor polynomial many-dimensional, 579 one-dimensional, 573 two-dimensional, 578

Taylor series, 574 Taylor's theorem many-dimensional, 579 one-dimensional, 573 two-dimensional, 578 telegraph equation definition, 36 is evolution equation., 73 polynomial formalism, 377, 379 separated solution, 377, 379 tent function, 159, 163 Thompson, G. P, 39 topological group, 179 torus, 86 total variation, 177 trajectory, of flow, 436 transport equation, 21 travelling wave one-dimensional, 32 two-dimensional, 35 trigonometric orthogonality, 117, 119 uncertainty principle, examples electron with known velocity, 46 normal (Gaussian) distribution, 503, 518 uniform convergence, see convergence, uniform Abel's test, 135 Cauchy's criterion, 135 of continuous functions, 133 of derivatives, 133 Dirichlet test, 135 of integrals, 133 Weierstrass M-test, 135 uniform distance, 130 uniform norm $(\|f\|_{\infty})$, 129 unique solution to Dirichlet problem, 90 of forced heat equation, 93 of forced wave equation, 96 of heat equation, 93 of Laplace equation, 89 to Neumann problem, 90 of Poisson equation, 91 of wave equation, 96 vector addition, 61 velocity vector, of a contour in C, 440 vibrating string initial position, 234 initial velocity, 236 violin string, 97 voltage contour, 437 wave equation conservation of energy, 94 definition, 35 derivation and physical interpretation one dimension, 32 two dimensions, 34 on disk, Fourier-Bessel solution, 310

Subject index

is evolution equation, 73 is homogeneous linear, 68 is hyperbolic PDE, 98, 100 on interval d'Alembert solution, 407 initial position, Fourier solution, 234 initial velocity, Fourier solution, 236 on real line d'Alembert solution, 404, 535 Fourier transform solution, 535 initial position, d'Alembert (travelling wave) solution, 399 initial velocity, d'Alembert (ripple) solution, 401 on square initial position, Fourier solution, 264 initial velocity, Fourier solution, 265 on three-dimensional space Fourier transform solution, 536

Huygens' principle, 540 Poisson's (spherical mean) solution, 538 on two-dimensional plane, Fourier transform solution, 535 unique solution of, 96 wave vector many dimensions, 36 two dimensions, 35 wavefunction phase, 46 probabilistic interpretation, 42 wavelet basis, 121 convergence in L^2 , 124 pointwise convergence, 129 Weierstrass M-test, 135 wind instrument, 97

xylophone, 237