

## Contents

	<i>Preface</i>	page xv
	<i>What's good about this book?</i>	xviii
	<i>Suggested 12-week syllabus</i>	xxv
<b>Part I</b>	<b>Motivating examples and major applications</b>	<b>1</b>
1	Heat and diffusion	5
	1A Fourier's law	5
	1A(i) . . . in one dimension	5
	1A(ii) . . . in many dimensions	5
	1B The heat equation	7
	1B(i) . . . in one dimension	7
	1B(ii) . . . in many dimensions	8
	1C The Laplace equation	11
	1D The Poisson equation	14
	1E Properties of harmonic functions	18
	1F* Transport and diffusion	21
	1G* Reaction and diffusion	21
	1H Further reading	23
	1I Practice problems	23
2	Waves and signals	25
	2A The Laplacian and spherical means	25
	2B The wave equation	29
	2B(i) . . . in one dimension: the string	29
	2B(ii) . . . in two dimensions: the drum	33
	2B(iii) . . . in higher dimensions	35
	2C The telegraph equation	36
	2D Practice problems	37

viii	<i>Contents</i>	
3	Quantum mechanics	39
3A	Basic framework	39
3B	The Schrödinger equation	43
3C	Stationary Schrödinger equation	47
3D	Further reading	56
3E	Practice problems	56
<b>Part II</b>	<b>General theory</b>	59
4	Linear partial differential equations	61
4A	Functions and vectors	61
4B	Linear operators	63
4B(i)	... on finite-dimensional vector spaces	63
4B(ii)	... on $C^\infty$	65
4B(iii)	Kernels	67
4B(iv)	Eigenvalues, eigenvectors, and eigenfunctions	67
4C	Homogeneous vs. nonhomogeneous	68
4D	Practice problems	70
5	Classification of PDEs and problem types	73
5A	Evolution vs. nonevolution equations	73
5B	Initial value problems	74
5C	Boundary value problems	75
5C(i)	Dirichlet boundary conditions	76
5C(ii)	Neumann boundary conditions	80
5C(iii)	Mixed (or Robin) boundary conditions	83
5C(iv)	Periodic boundary conditions	85
5D	Uniqueness of solutions	87
5D(i)	Uniqueness for the Laplace and Poisson equations	88
5D(ii)	Uniqueness for the heat equation	91
5D(iii)	Uniqueness for the wave equation	94
5E*	Classification of second-order linear PDEs	97
5E(i)	... in two dimensions, with constant coefficients	97
5E(ii)	... in general	99
5F	Practice problems	100
<b>Part III</b>	<b>Fourier series on bounded domains</b>	105
6	Some functional analysis	107
6A	Inner products	107
6B	$L^2$ -space	109
6C*	More about $L^2$ -space	113
6C(i)	Complex $L^2$ -space	113
6C(ii)	Riemann vs. Lebesgue integrals	114

<i>Contents</i>		ix
6D	Orthogonality	116
6E	Convergence concepts	121
6E(i)	$L^2$ -convergence	122
6E(ii)	Pointwise convergence	126
6E(iii)	Uniform convergence	129
6E(iv)	Convergence of function series	134
6F	Orthogonal and orthonormal bases	136
6G	Further reading	137
6H	Practice problems	138
7	Fourier sine series and cosine series	141
7A	Fourier (co)sine series on $[0, \pi]$	141
7A(i)	Sine series on $[0, \pi]$	141
7A(ii)	Cosine series on $[0, \pi]$	145
7B	Fourier (co)sine series on $[0, L]$	148
7B(i)	Sine series on $[0, L]$	148
7B(ii)	Cosine series on $[0, L]$	149
7C	Computing Fourier (co)sine coefficients	150
7C(i)	Integration by parts	150
7C(ii)	Polynomials	151
7C(iii)	Step functions	155
7C(iv)	Piecewise linear functions	159
7C(v)	Differentiating Fourier (co)sine series	162
7D	Practice problems	163
8	Real Fourier series and complex Fourier series	165
8A	Real Fourier series on $[-\pi, \pi]$	165
8B	Computing real Fourier coefficients	167
8B(i)	Polynomials	167
8B(ii)	Step functions	168
8B(iii)	Piecewise linear functions	170
8B(iv)	Differentiating real Fourier series	172
8C	Relation between (co)sine series and real series	172
8D	Complex Fourier series	175
9	Multidimensional Fourier series	181
9A	... in two dimensions	181
9B	... in many dimensions	187
9C	Practice problems	195
10	Proofs of the Fourier convergence theorems	197
10A	Bessel, Riemann, and Lebesgue	197
10B	Pointwise convergence	199
10C	Uniform convergence	206

10D	$L^2$ -convergence	209
10D(i)	Integrable functions and step functions in $L^2[-\pi, \pi]$	210
10D(ii)	Convolutions and mollifiers	215
10D(iii)	Proofs of Theorems 8A.1(a) and 10D.1	223
<b>Part IV</b>	<b>BVP solutions via eigenfunction expansions</b>	227
11	Boundary value problems on a line segment	229
11A	The heat equation on a line segment	229
11B	The wave equation on a line (the vibrating string)	233
11C	The Poisson problem on a line segment	238
11D	Practice problems	240
12	Boundary value problems on a square	243
12A	The Dirichlet problem on a square	244
12B	The heat equation on a square	251
12B(i)	Homogeneous boundary conditions	251
12B(ii)	Nonhomogeneous boundary conditions	255
12C	The Poisson problem on a square	259
12C(i)	Homogeneous boundary conditions	259
12C(ii)	Nonhomogeneous boundary conditions	262
12D	The wave equation on a square (the square drum)	263
12E	Practice problems	266
13	Boundary value problems on a cube	269
13A	The heat equation on a cube	270
13B	The Dirichlet problem on a cube	273
13C	The Poisson problem on a cube	276
14	Boundary value problems in polar coordinates	279
14A	Introduction	279
14B	The Laplace equation in polar coordinates	280
14B(i)	Polar harmonic functions	280
14B(ii)	Boundary value problems on a disk	284
14B(iii)	Boundary value problems on a codisk	289
14B(iv)	Boundary value problems on an annulus	293
14B(v)	Poisson's solution to the Dirichlet problem on the disk	296
14C	Bessel functions	298
14C(i)	Bessel's equation; eigenfunctions of $\Delta$ in polar coordinates	298
14C(ii)	Boundary conditions; the roots of the Bessel function	301
14C(iii)	Initial conditions; Fourier–Bessel expansions	304

<i>Contents</i>		xi
14D	The Poisson equation in polar coordinates	306
14E	The heat equation in polar coordinates	308
14F	The wave equation in polar coordinates	309
14G	The power series for a Bessel function	313
14H	Properties of Bessel functions	317
14I	Practice problems	322
15	Eigenfunction methods on arbitrary domains	325
15A	General Solution to Poisson, heat, and wave equation BVPs	325
15B	General solution to Laplace equation BVPs	331
15C	Eigenbases on Cartesian products	337
15D	General method for solving I/BVPs	343
15E	Eigenfunctions of self-adjoint operators	346
15E(i)	Self-adjoint operators	346
15E(ii)	Eigenfunctions and eigenbases	351
15E(iii)	Symmetric elliptic operators	354
15F	Further reading	355
<b>Part V</b>	<b>Miscellaneous solution methods</b>	<b>357</b>
16	Separation of variables	359
16A	Separation of variables in Cartesian coordinates on $\mathbb{R}^2$	359
16B	Separation of variables in Cartesian coordinates on $\mathbb{R}^D$	361
16C	Separation of variables in polar coordinates: Bessel's equation	363
16D	Separation of variables in spherical coordinates: Legendre's equation	365
16E	Separated vs. quasiseparated	375
16F	The polynomial formalism	376
16G	Constraints	378
16G(i)	Boundedness	378
16G(ii)	Boundary conditions	379
17	Impulse-response methods	381
17A	Introduction	381
17B	Approximations of identity	385
17B(i)	... in one dimension	385
17B(ii)	... in many dimensions	389
17C	The Gaussian convolution solution (heat equation)	391
17C(i)	... in one dimension	391
17C(ii)	... in many dimensions	397
17D	d'Alembert's solution (one-dimensional wave equation)	398
17D(i)	Unbounded domain	399
17D(ii)	Bounded domain	404

xii	<i>Contents</i>	
	17E Poisson's solution (Dirichlet problem on half-plane)	408
	17F Poisson's solution (Dirichlet problem on the disk)	411
	17G* Properties of convolution	414
	17H Practice problems	416
18	Applications of complex analysis	421
	18A Holomorphic functions	421
	18B Conformal maps	428
	18C Contour integrals and Cauchy's theorem	440
	18D Analyticity of holomorphic maps	455
	18E Fourier series as Laurent series	459
	18F* Abel means and Poisson kernels	466
	18G Poles and the residue theorem	469
	18H Improper integrals and Fourier transforms	477
	18I* Homological extension of Cauchy's theorem	486
<b>Part VI</b>	<b>Fourier transforms on unbounded domains</b>	489
19	Fourier transforms	491
	19A One-dimensional Fourier transforms	491
	19B Properties of the (one-dimensional) Fourier transform	497
	19C* Parseval and Plancherel	506
	19D Two-dimensional Fourier transforms	508
	19E Three-dimensional Fourier transforms	511
	19F Fourier (co)sine transforms on the half-line	514
	19G* Momentum representation and Heisenberg uncertainty	515
	19H* Laplace transforms	520
	19I Further reading	527
	19J Practice problems	527
20	Fourier transform solutions to PDEs	531
	20A The heat equation	531
	20A(i) Fourier transform solution	531
	20A(ii) The Gaussian convolution formula, revisited	534
	20B The wave equation	535
	20B(i) Fourier transform solution	535
	20B(ii) Poisson's spherical mean solution; Huygens' principle	537
	20C The Dirichlet problem on a half-plane	540
	20C(i) Fourier solution	541
	20C(ii) Impulse-response solution	542

<i>Contents</i>		xiii
20D	PDEs on the half-line	543
20E	General solution to PDEs using Fourier transforms	543
20F	Practice problems	545
Appendix A	Sets and functions	547
	A(i) Sets	547
	A(ii) Functions	548
Appendix B	Derivatives – notation	551
Appendix C	Complex numbers	553
Appendix D	Coordinate systems and domains	557
	D(i) Rectangular coordinates	557
	D(ii) Polar coordinates on $\mathbb{R}^2$	557
	D(iii) Cylindrical coordinates on $\mathbb{R}^3$	558
	D(iv) Spherical coordinates on $\mathbb{R}^3$	559
	D(v) What is a ‘domain’?	559
Appendix E	Vector calculus	561
	E(i) Gradient	561
	E(ii) Divergence	562
	E(iii) The divergence theorem	564
Appendix F	Differentiation of function series	569
Appendix G	Differentiation of integrals	571
Appendix H	Taylor polynomials	573
	H(i) Taylor polynomials in one dimension	573
	H(ii) Taylor series and analytic functions	574
	H(iii) Using the Taylor series to solve ordinary differential equations	575
	H(iv) Taylor polynomials in two dimensions	578
	H(v) Taylor polynomials in many dimensions	579
	<i>References</i>	581
	<i>Subject index</i>	585
	<i>Notation index</i>	597