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0521430119 - Boundary Value Problems for Elliptic Systems

J. T. Wloka, B. Rowley and B. Lawruk

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This book examines the theory of boundary value problems for elliptic systems of partial differential equations, a theory which has many applications in mathematics and the physical sciences. The aim is to simplify and to ‘algebraize’ the index theory by means of pseudo-differential operators and new methods in the spectral theory of matrix polynomials. This latter theory provides important tools that will enable the reader to work efficiently with the principal symbols of the elliptic and boundary operators. It also leads to important simplifications and unifications in the proofs of basic theorems such as the reformulation of the Lopatinskii condition in various equivalent forms, homotopy lifting theorems, the reduction of a system with boundary conditions to a system on the boundary, and the index formula for systems in the plane

This book is suitable for use in graduate level courses on partial differential equations, elliptic systems, pseudo-differential operators, and matrix algebra. All the theorems are proved in detail, and the methods are well illustrated through numerous examples and exercises.

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BOUNDARY VALUE PROBLEMS FOR ELLIPTIC SYSTEMS

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Contents

Preface	<i>page xi</i>
Index of Notation	xiii
PART I: A Spectral Theory of Matrix Polynomials	<i>page 1</i>
1 Matrix polynomials	3
1.1 Smith canonical form	4
1.2 Eigenvectors and Jordan chains	8
1.3 Partial spectral pairs	12
1.4 Canonical set of Jordan chains	16
2 Spectral triples for matrix polynomials	23
2.1 Spectral triples	24
2.2 Properties of spectral triples and the Calderón projector	28
2.3 Left Jordan chains and a representation for the resolvent $L^{-1}(\lambda)$	35
2.4 Transformations of matrix polynomials	39
3 Monic matrix polynomials	43
3.1 Standard pairs and triples	43
3.2 Linearization	47
3.3 Representation of a monic matrix polynomial in terms of a standard pair	51
3.4 Euclidean algorithm in terms of a standard pair	52
3.5 Monic divisors	57
3.6 Monic spectral divisors	58
3.7 Second degree matrix polynomials and examples	61
3.8 Changing from complex to real matrix coefficients	64
4 Further results	72
4.1 The inhomogeneous equation $L(d/dt)u = f$	73
4.2 Infinite spectral triples	75
4.3 More on restrictions of spectral pairs	83
4.4 Spectral triples of products	84
4.5 Transformations of products	91

PART II: Manifolds and Vector Bundles	99
5 Manifolds and vector bundles	101
5.1 Background and notation	101
5.2 Manifolds	113
5.3 The tangent bundle	119
5.4 Submanifolds	124
5.5 Vector fields	130
5.6 Partitions of unity	138
5.7 Vector bundles	142
5.8 Operations on vector bundles	152
5.9 Homotopy property for vector bundles	161
5.10 Riemannian and Hermitian metrics	164
5.11 Manifolds with boundary	168
5.12 Tubular neighbourhoods and collars	172
6 Differential forms	180
6.1 Differential forms	180
6.2 The exterior derivative d	182
6.3 The Poincaré lemma	189
6.4 Orientation of a vector bundle	192
6.5 Orientation of a manifold	197
6.6 Integration on manifolds	201
6.7 Stokes' theorem	206
6.8 Differential operators in vector bundles	209
6.9 The Hodge star operator and the Laplace–de Rham operator	217
PART III: Pseudo-Differential Operators and Elliptic Boundary Value Problems	231
7 Pseudo-differential operators on \mathbb{R}^n	233
7.1 Some remarks about generalizing integrals	233
7.2 The classes S^m	236
7.3 Pseudo-differential operator algebra and asymptotics	243
7.4 Transformations of p.d.o.'s under a diffeomorphism	252
7.5 Classical symbols	256
7.6 Continuity in Sobolev spaces	260
7.7 Elliptic operators on \mathbb{R}^n	268
7.8 Gårding's inequality and some results on the relation between the operator norm of a p.d.o. and the norm of its symbol	271
Appendix: summary of definitions and theorems for Sobolev spaces	278

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0521430119 - Boundary Value Problems for Elliptic Systems

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Frontmatter

[More information](#)

<i>Contents</i>		ix
8	Pseudo-differential operators on a compact manifold	287
8.1	Background and notation	288
8.2	Pseudo-differential operators on M	293
8.3	Main symbols and p.d.o. algebra	298
8.4	Classic operators on M	307
8.5	Definitions for operators in vector bundles	309
8.6	Pseudo-differential operators in vector bundles	313
8.7	Elliptic operators	324
8.8	An illustration: the Hodge decomposition theorem	335
8.9	Limits of pseudo-differential operators	338
8.10	The index of elliptic symbols	344
9	Elliptic systems on bounded domains in \mathbb{R}^n	365
9.1	Fredholm operators and some functional analysis	365
9.2	Elliptic systems of Douglis-Nirenberg type	376
9.3	Boundary operators and the L -condition	387
9.4	The main theorem for elliptic boundary value problems	393
PART IV: Reduction of a Boundary Value Problem to an Elliptic System on the Boundary		413
10	Understanding the L -condition	415
10.1	Alternative versions of the L -condition	416
10.2	The Dirichlet problem	423
10.3	Matrix polynomials depending on parameters	427
10.4	Homogeneity properties of spectral triples	431
10.5	The classes $\text{Ell}^{s,t}$ and $\text{BE}^{s,t,m}$: two theorems of Agranovič and Dynin	439
10.6	Homotopies of elliptic boundary problems	443
10.7	The classes \mathfrak{E}^l and $\mathfrak{B}\mathfrak{E}^{l,m}$	447
10.8	Comparing the index of two problems having the same boundary operator	453
10.9	Composition of boundary problems	457
11	Applications to the index	465
11.1	First-order elliptic systems	466
11.2	Higher-order elliptic systems	475
12	BVP's for ordinary differential operators and the connection with spectral triples	487
12.1	Extension of C^∞ functions defined on a half-line	488
12.2	Ordinary differential operators on a half-line	491

x	<i>Contents</i>	
13	Behaviour of a pseudo-differential operator near a boundary	502
13.1	C^∞ functions defined on a half-space	502
13.2	The transmission property	510
13.3	Boundary values of a single-layer potential	517
14	The main theorem revisited	525
14.1	Some spaces of distributions on \mathbb{R}_+^n	530
14.2	The spaces $H^{s,t}$	539
14.3	The Calderón operator for an elliptic operator	544
14.4	Parametrix for an elliptic boundary problem	549
14.5	An application to the index	557
14.6	The main theorem for operators in $\mathfrak{BE}^{l,m}$, and the classes $S^{m,m'}$	562
PART V: An Index Formula for Elliptic Boundary Problems in the Plane		577
15	Further results on the Lopatinskii condition	579
15.1	Some preliminaries	579
15.2	The degree or winding number on the unit circle	582
15.3	The topological index	585
15.4	Changing from complex to real matrix coefficients	591
16	The index in the plane	595
16.1	A simple form for first-order elliptic systems with real coefficients	596
16.2	The index formula for first-order elliptic systems with real coefficients	600
16.3	A fundamental solution for first-order elliptic systems with constant real coefficients	602
16.4	Index formulas for higher-order systems with real coefficients	605
16.5	The index formula for elliptic systems with complex coefficients and when the boundary operator is pseudo-differential	615
17	Elliptic systems with 2×2 real coefficients	623
17.1	Homotopy classification	623
17.2	An example: the Neumann BVP for second-order elliptic operators	627
17.3	An example: the elliptic system for plane elastic deformations	630
	References	635
	Index	639

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Preface

This book examines the theory of boundary value problems for elliptic systems of partial differential equations, a theory which has many applications in mathematics and the physical sciences. The aim is to simplify and to algebraize the index theory by means of pseudo-differential operators and new methods in the spectral theory of matrix polynomials. This latter theory provides important tools that will enable the reader to work efficiently with the principal symbols of the elliptic and boundary operators. It also leads to important simplifications and unifications in the proofs of basic theorems such as the reformulation of the Lopatinskii condition in various equivalent forms, homotopy lifting theorems, the reduction of a system with boundary conditions to a system on the boundary, and the index formula for systems in the plane.

The book is suitable for use in graduate level courses on partial differential equations, elliptic systems, pseudo-differential operators, and matrix algebra. All the theorems are proved in detail, and the methods are well illustrated through numerous examples and exercises.

There are five parts to the book. Part I develops methods in the spectral theory of matrix polynomials which are used throughout the book; it could also be used independently as a text for a course in matrix algebra.

In Part II, there is a concise introduction to manifolds, vector bundles and differential forms. For the convenience of the reader, the development is mostly self-contained; however, it would be helpful for the reader to have had some previous acquaintance with manifold theory, and we recommend [Sp 1] for further background in the basic concepts in both the classical and modern contexts.

In Part III, pseudo-differential operators on \mathbb{R}^n and on a compact manifold are studied. Chapter 7 develops the theory of pseudo-differential operators in \mathbb{R}^n needed to define such operators on a manifold. Essentially, pseudo-differential operators on a manifold M are linear operators on $C^\infty(M)$ that are p.d.o.'s in local coordinates in \mathbb{R}^n and satisfy a quasi-locality property. As it turns out, these operators have a main symbol (or principal symbol) defined modulo lower-order terms, and the aim of Chapter 8 is twofold: to develop the algebra of main and principal symbols, and to develop the Fredholm theory of elliptic operators in vector bundles, including the existence of a parametrix. It is beyond the scope of this book to discuss the Atiyah–Singer formula for the index of an elliptic operator on a compact manifold without boundary, but we develop, essentially, all the analytic properties required for the proof.

In the last chapter of Part III, one finds the main theorem for elliptic

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Frontmatter

[More information](#)

xii

Preface

boundary value problems on bounded domains in \mathbb{R}^n : a necessary and sufficient condition for the Fredholm property to hold. An elliptic system with boundary conditions defines a Fredholm operator in appropriate Sobolev spaces if and only if the boundary operator satisfies a certain L -condition. It is assumed in the proof that the reader is familiar with the definition and basic properties of Sobolev spaces as outlined in the appendix to Chapter 7.

In Part IV, we make full use of the matrix algebra developed in Part I, and there are three important aims in this part.

First of all, a new version of the L -condition is formulated, which we refer to as the Δ -condition. This Δ -condition is expressed in terms of the boundary operator and a spectral pair for the matrix polynomial associated with the elliptic operator. In Chapter 10, we use the Δ -condition to give an elementary proof (using only matrix algebra) of the equivalence of the various formulations of the L -condition, i.e. the Lopatinskii condition, the complementing condition of Agmon, Douglis, and Nirenberg, and other conditions. Furthermore, the Δ -condition leads to an easy proof of some results of Agranovič and Dynin type, and, in addition, a homotopy lifting theorem for elliptic operators whereby a homotopy of elliptic operators is lifted to a homotopy of elliptic boundary problems. The second aim of Part IV is to show how to deform an elliptic boundary problem on Ω to a simpler form having the property that it is equivalent to an elliptic system on the double, $\tilde{\Omega}$, of Ω . The double is a compact manifold, without boundary, to which the Atiyah–Singer theory can be applied. Finally, in Part IV there is a broad discussion of the transmission property for pseudo-differential operators, and another proof of the main theorem for elliptic boundary problems. This second proof uses the Calderón operator to construct a parametrix, i.e. an operator which inverts the boundary value problem, modulo an integral operator with C^∞ kernel. We follow [Hö 3] in the construction of a parametrix by a method inspired by the classical integral representation of solutions of a boundary value problem for the Laplace operator in terms of single- and double-layer potentials (see the introduction to Chapter 14).

Part V is devoted to elliptic boundary problems on bounded domains in the plane. The aim of this part is to prove the index formula, i.e. that the topological index is equal to the analytical index. We study in further detail the L -condition for differential operators in the plane, then define the topological index of an elliptic boundary problem. The proof of the index formula relies on the homotopy lifting theorem mentioned above, in order to reduce an elliptic boundary value problem to a type of Riemann–Hilbert problem for which case there is a well-known formula for the index. With the exception of §16.5, we consider only differential operators in Part V, and the proofs here do not require the use of pseudo-differential operators. In the last chapter, a homotopy classification of 2×2 systems in the plane is accomplished and several examples are studied in detail.

Index of Notation

Transpose of a matrix, $[a_{ij}]^T = [a_{ji}]$
 Transpose of a linear map, $'f$
 Inner product of column vectors in \mathbb{R}^n , $(a, b)_{\mathbb{R}^n} = b^T a = \sum a_i b_i$
 Hermitian adjoint of a complex matrix, $[a_{ij}]^h = [\bar{a}_{ji}]$
 Inner product of column vectors in \mathbb{C}^n , $(a, b)_{\mathbb{C}^n} = b^h a = \sum a_i \bar{b}_i$
 Kernel of a linear map, $\ker A$
 Image of a linear map, $\text{im } A$

Part I

$\text{sp}(L)$ 1
 $\text{col}(S_j)_{j=1}^n$ 12
 $\text{row}(T_j)_{j=1}^n$ 12
 $\text{diag}(M_j)_{j=1}^n$ 12
 (X_+, T_+, Y_+) 24
 P_γ 29
 P'_γ 32
 $(\tilde{X}_+, \tilde{T}_+, \tilde{Y}_+)$ 41
 $L_{\mathbb{R}}(\lambda)$ 65

Part II

C^r, C^∞ 102, 114, 116
 $\bigwedge^r E$ 108
 $f^{-1}E$ 153
 $\text{Hom}(E, F), \text{HOM}(E, F)$ 160
 $\bigwedge^r (T^*M), \Omega^r(M)$ 181
 $\text{Diff}_k(E, F)$ 211
 π_k 212
 $\text{Syml}_k(E, F)$ 212
 $\text{DSyml}_k(E, F)$ 212

Parts III to V

S^m 236
 OS^m 237
 $\langle \xi \rangle, \langle D \rangle$ 239
 J^m 256

\tilde{J}^m, \tilde{S}^m	264
$W_2^l(M)$	280, 288
$OP^m(M)$	289
$OP^{-\infty}(M), OC^\infty(M)$	290
$OS^m(M)$	293
$S_{loc}^m(X \times \mathbb{R}^n)$	298
$S_{loc}^m(T^*(X))$	300
$S^m(T^*(M))$	300
\neq	303
$OS^m(M, p \times q)$	306
$OCIS^m(M)$	307
πA	307
$OS^m(E, F)$	313
$\text{Hom}(\pi_*^{-1}E, \pi_*^{-1}F)$	315
$S^m(T^*M, \text{Hom})$	316
$OCIS^m(E, F)$	321
$\text{Ell}^m(E, F)$	324
$\ell\ell^m(E, F)$	324
$\text{Iso}(\pi_*^{-1}E, \pi_*^{-1}F)$	329
ind_s	329, 339, 357
Λ	333
$W_2^l(\Omega)$	278
P_{γ_+}, P_+	417
P'_{γ_+}, P'_+	418
$\Delta_{\mathcal{B}}^+$	421
$\text{Ell}^{s,t}, \text{BE}^{s,t}$	439
$\mathcal{G}^l, \mathfrak{B}\mathcal{G}^{l,m}$	449
$\mathfrak{M}\mathfrak{P}^l$	452
$H^{s,t}$	539
$S^{m,m'}$	562

Miscellaneous Notes

In Part II, finite dimensional vector spaces are denoted by bold letters \mathbf{E}, \mathbf{F} , etc., and the space of linear maps $\mathbf{E} \rightarrow \mathbf{F}$ is denoted by $L(\mathbf{E}, \mathbf{F})$. Elsewhere in the book, finite dimensional vector spaces are denoted by German letters $\mathfrak{M}, \mathfrak{N}$, etc., and the space of linear maps $\mathfrak{M} \rightarrow \mathfrak{N}$ is denoted by $\mathcal{L}(\mathfrak{M}, \mathfrak{N})$.

Throughout the book, ℓ denotes the degree of the matrix polynomial $L(\lambda) = \sum_{j=0}^{\ell} A_j \lambda^j$. The letter ℓ is also used occasionally to label the Sobolev spaces, for instance, as in Theorem 9.32.