

Contents

	<i>Preface</i>	<i>page xi</i>
1	Introduction	1
	1.1 Preliminaries	1
	1.2 Classification	3
	1.3 Differential operators and the superposition principle	3
	1.4 Differential equations as mathematical models	4
	1.5 Associated conditions	17
	1.6 Simple examples	20
	1.7 Exercises	21
2	First-order equations	23
	2.1 Introduction	23
	2.2 Quasilinear equations	24
	2.3 The method of characteristics	25
	2.4 Examples of the characteristics method	30
	2.5 The existence and uniqueness theorem	36
	2.6 The Lagrange method	39
	2.7 Conservation laws and shock waves	41
	2.8 The eikonal equation	50
	2.9 General nonlinear equations	52
	2.10 Exercises	58
3	Second-order linear equations in two independent variables	64
	3.1 Introduction	64
	3.2 Classification	64
	3.3 Canonical form of hyperbolic equations	67
	3.4 Canonical form of parabolic equations	69
	3.5 Canonical form of elliptic equations	70
	3.6 Exercises	73

viii	<i>Contents</i>	
4	The one-dimensional wave equation	76
4.1	Introduction	76
4.2	Canonical form and general solution	76
4.3	The Cauchy problem and d'Alembert's formula	78
4.4	Domain of dependence and region of influence	82
4.5	The Cauchy problem for the nonhomogeneous wave equation	87
4.6	Exercises	93
5	The method of separation of variables	98
5.1	Introduction	98
5.2	Heat equation: homogeneous boundary condition	99
5.3	Separation of variables for the wave equation	109
5.4	Separation of variables for nonhomogeneous equations	114
5.5	The energy method and uniqueness	116
5.6	Further applications of the heat equation	119
5.7	Exercises	124
6	Sturm–Liouville problems and eigenfunction expansions	130
6.1	Introduction	130
6.2	The Sturm–Liouville problem	133
6.3	Inner product spaces and orthonormal systems	136
6.4	The basic properties of Sturm–Liouville eigenfunctions and eigenvalues	141
6.5	Nonhomogeneous equations	159
6.6	Nonhomogeneous boundary conditions	164
6.7	Exercises	168
7	Elliptic equations	173
7.1	Introduction	173
7.2	Basic properties of elliptic problems	173
7.3	The maximum principle	178
7.4	Applications of the maximum principle	181
7.5	Green's identities	182
7.6	The maximum principle for the heat equation	184
7.7	Separation of variables for elliptic problems	187
7.8	Poisson's formula	201
7.9	Exercises	204
8	Green's functions and integral representations	208
8.1	Introduction	208
8.2	Green's function for Dirichlet problem in the plane	209
8.3	Neumann's function in the plane	219
8.4	The heat kernel	221
8.5	Exercises	223

<i>Contents</i>	ix
9 Equations in high dimensions	226
9.1 Introduction	226
9.2 First-order equations	226
9.3 Classification of second-order equations	228
9.4 The wave equation in \mathbb{R}^2 and \mathbb{R}^3	234
9.5 The eigenvalue problem for the Laplace equation	242
9.6 Separation of variables for the heat equation	258
9.7 Separation of variables for the wave equation	259
9.8 Separation of variables for the Laplace equation	261
9.9 Schrödinger equation for the hydrogen atom	263
9.10 Musical instruments	266
9.11 Green's functions in higher dimensions	269
9.12 Heat kernel in higher dimensions	275
9.13 Exercises	279
10 Variational methods	282
10.1 Calculus of variations	282
10.2 Function spaces and weak formulation	296
10.3 Exercises	306
11 Numerical methods	309
11.1 Introduction	309
11.2 Finite differences	311
11.3 The heat equation: explicit and implicit schemes, stability, consistency and convergence	312
11.4 Laplace equation	318
11.5 The wave equation	322
11.6 Numerical solutions of large linear algebraic systems	324
11.7 The finite elements method	329
11.8 Exercises	334
12 Solutions of odd-numbered problems	337
A.1 Trigonometric formulas	361
A.2 Integration formulas	362
A.3 Elementary ODEs	362
A.4 Differential operators in polar coordinates	363
A.5 Differential operators in spherical coordinates	363
<i>References</i>	364
<i>Index</i>	366