Michael E. Taylor

Applied Mathematical Sciences 116

# Partial Differential Equations II

## Qualitative Studies of Linear Equations

偏微分方程

第2卷

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Michael E. Taylor

# Partial Differential Equations II

## Qualitative Studies of Linear Equations

With 13 Illustrations

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Springer-Verlag
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北京·广州·上海·西安

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Mathematics Subject Classification (1991): 35-01, 35S05, 35P05, 35P25, 58G32, 35N15

Library of Congress Cataloging-in-Publication Data
Taylor, Michael Eugene, 1946-
Partial differential equations / Michael E. Taylor.
p. cm. – (Applied mathematical sciences ; v. 115-117)
Includes bibliographical references and index.
Contents: 1. Basic theory – 2. Qualitative studies of linear equations – 3. Nonlinear equations.
ISBN 0-387-94653-5 (v. 1 : hc : alk. paper). – ISBN 0-387-94651-9 (v. 2 : hc : alk. paper). – ISBN 0-387-94652-7 (v. 3 : hc : alk. paper)
1. Differential equations, Partial. I. Title. II. Series: Applied mathematical sciences (Springer-Verlag New York Inc.) ; v. 115-117.
QA1.A647 vol. 115-117
[QA374]
510 s – dc20
[515'.353] 95-54104

Printed on acid-free paper.

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*Reprinted in China by Beijing World Publishing Corporation, 1999*

9 8 7 6 5 4 3 2 (Corrected second printing, 1997)

ISBN 0-387-94651-9 Springer-Verlag New York Berlin Heidelberg SPIN 10523995

# Contents of Volumes I and III

## Volume I: Basic Theory


1 **Basic Theory of ODE and Vector Fields**

2 **The Laplace Equation and Wave Equation**

3 **Fourier Analysis, Distributions, and Constant-Coefficient Linear PDE**

4 **Sobolev Spaces**

5 **Linear Elliptic Equations**

6 **Linear Evolution Equations**

A **Outline of Functional Analysis**

B **Manifolds, Vector Bundles, and Lie Groups**


## Volume III: Nonlinear Equations


13 **Function Space and Operator Theory for Nonlinear Analysis**

14 **Nonlinear Elliptic Equations**

15 **Nonlinear Parabolic Equations**

16 **Nonlinear Hyperbolic Equations**

17 **Euler and Navier-Stokes Equations for Incompressible Fluids**

18 **Einstein's Equations**

# Introduction

Partial differential equations is a many-faceted subject. Created to describe the mechanical behavior of objects such as vibrating strings and blowing winds, it has developed into a body of material that interacts with many branches of mathematics, such as differential geometry, complex analysis, and harmonic analysis, as well as a ubiquitous factor in the description and elucidation of problems in mathematical physics.

This work is intended to provide a course of study of some of the major aspects of PDE. It is addressed to readers with a background in the basic introductory graduate mathematics courses in American universities: elementary real and complex analysis, differential geometry, and measure theory.

Chapter 1 provides background material on the theory of ordinary differential equations (ODE). This includes both very basic material—on topics such as the existence and uniqueness of solutions to ODE and explicit solutions to equations with constant coefficients and relations to linear algebra—and more sophisticated results—on flows generated by vector fields, connections with differential geometry, the calculus of differential forms, stationary action principles in mechanics, and their relation to Hamiltonian systems. We discuss equations of relativistic motion as well as equations of classical Newtonian mechanics. There are also applications to topological results, such as degree theory, the Brouwer fixed-point theorem, and the Jordan-Brouwer separation theorem. In this chapter we also treat scalar first-order PDE, via Hamilton-Jacobi theory.

Chapters 2 through 6 constitute a survey of basic linear PDE. Chapter 2 begins with the derivation of some equations of continuum mechanics in a fashion similar to the derivation of ODE in mechanics in Chapter 1, via variational principles. We obtain equations for vibrating strings and membranes; these equations are not necessarily linear, and hence they will also provide sources of problems later, when nonlinear PDE is taken up. Further material in Chapter 2 centers around the Laplace operator, which on Euclidean space $\mathbb{R}^n$ is

$$\Delta = \frac{\partial^2}{\partial x_1^2} + \cdots + \frac{\partial^2}{\partial x_n^2}, \tag{1}$$

and the linear wave equation,

$$\frac{\partial^2 u}{\partial t^2} - \Delta u = 0. \tag{2}$$

We also consider the Laplace operator on a general Riemannian manifold and the wave equation on a general Lorentz manifold. We discuss basic consequences

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of Green's formula, including energy conservation and finite propagation speed for solutions to linear wave equations. We also discuss Maxwell's equations for electromagnetic fields and their relation with special relativity. Before we can establish general results on the solvability of these equations, it is necessary to develop some analytical techniques. This is done in the next couple of chapters.

Chapter 3 is devoted to Fourier analysis and the theory of distributions. These topics are crucial for the study of linear PDE. We give a number of basic applications to the study of linear PDE with constant coefficients. Among these applications are results on harmonic and holomorphic functions in the plane, including a short treatment of elementary complex function theory. We derive explicit formulas for solutions to Laplace and wave equations on Euclidean space, and also the heat equation,

$$\frac{\partial u}{\partial t} - \Delta u = 0. \tag{3}$$

We also produce solutions on certain subsets, such as rectangular regions, using the method of images. We include material on the discrete Fourier transform, germane to the discrete approximation of PDE, and on the fast evaluation of this transform, the FFT. Chapter 3 is the first chapter to make extensive use of functional analysis. Basic results on this topic are compiled in Appendix A, Outline of Functional Analysis.

Sobolev spaces have proven to be a very effective tool in the existence theory of PDE, and in the study of regularity of solutions. In Chapter 4 we introduce Sobolev spaces and study some of their basic properties. We restrict attention to $L^2$-Sobolev spaces, such as $H^k(\mathbb{R}^n)$, which consists of $L^2$ functions whose derivatives of order $\leq k$ (defined in a distributional sense, in Chapter 3) belong to $L^2(\mathbb{R}^n)$, when $k$ is a positive integer. We also replace $k$ by a general real number $s$. The $L^p$-Sobolev spaces, which are very useful for nonlinear PDE, are treated later, in Chapter 13.

Chapter 5 is devoted to the study of the existence and regularity of solutions to linear elliptic PDE, on bounded regions. We begin with the Dirichlet problem for the Laplace operator,

$$\Delta u = f \text{ on } \Omega, \qquad u = g \text{ on } \partial\Omega, \tag{4}$$

and then treat the Neumann problem and various other boundary problems, including some that apply to electromagnetic fields. We also study general boundary problems for linear elliptic operators, giving a condition that guarantees regularity and solvability (perhaps given a finite number of linear conditions on the data). Also in Chapter 5 are some applications to other areas, such as a proof of the Riemann mapping theorem, first for smooth simply connected domains in the complex plane $\mathbb{C}$, then, after a treatment of the Dirichlet problem for the Laplace operator on domains with rough boundary, for general simply connected domains in $\mathbb{C}$. We also develop Hodge theory and apply it to DeRham cohomology, extending the study of topological applications of differential forms begun in Chapter 1.

In Chapter 6 we study linear evolution equations, in which there is a "time" variable $t$, and initial data are given at $t = 0$. We discuss the heat and wave equations. We also treat Maxwell's equations, for an electromagnetic field, and more general hyperbolic systems. We prove the Cauchy-Kowalewsky theorem, in the linear case, establishing local solvability of the Cauchy initial value problem for general linear PDE with analytic coefficients, and analytic data, as long as the initial surface is "noncharacteristic." The nonlinear case is treated in Chapter 16. Also in Chapter 6 we treat geometrical optics, providing approximations to solutions of wave equations whose initial data either are highly oscillatory or possess simple singularities, such as a jump across a smooth hypersurface.

Chapters 1 through 6, together with Appendix A and Appendix B, Manifolds, Vector Bundles, and Lie Groups, make up the first volume of this work. The second volume consists of Chapters 7 through 12, covering a selection of more advanced topics in linear PDE, together with Appendix C, Connections and Curvature.

Chapter 7 deals with pseudodifferential operators ($\psi$DOs). This class of operators includes both differential operators and parametrices of elliptic operators, that is, inverses modulo smoothing operators. There is a "symbol calculus" allowing one to analyze products of $\psi$DOs, useful for such a parametrix construction. The $L^2$-boundedness of operators of order zero and the Gårding inequality for elliptic $\psi$DOs with positive symbol provide very useful tools in linear PDE, which will be used in many subsequent chapters.

Chapter 8 is devoted to spectral theory, particularly for self-adjoint elliptic operators. First we give a proof of the spectral theorem for general self-adjoint operators on Hilbert space. Then we discuss conditions under which a differential operator yields a self-adjoint operator. We then discuss the asymptotic distribution of eigenvalues of the Laplace operator on a bounded domain, making use of a construction of a parametrix for the heat equation from Chapter 7. In the next four sections of Chapter 8 we consider the spectral behavior of various specific differential operators: the Laplace operator on a sphere, and on hyperbolic space, the "harmonic oscillator"

$$-\Delta + |x|^2, \tag{5}$$

and the operator

$$-\Delta - \frac{K}{|x|}, \tag{6}$$

which arises in the simplest quantum mechanical model of the hydrogen atom. Finally, we consider the Laplace operator on cones.

In Chapter 9 we study the scattering of waves by a compact obstacle $K$ in $\mathbb{R}^3$. This scattering theory is to some degree an extension of the spectral theory of the Laplace operator on $\mathbb{R}^3 \setminus K$, with the Dirichlet boundary condition. In addition to studying how a given obstacle scatters waves, we consider the *inverse* problem: how to determine an obstacle given data on how it scatters waves.

Chapter 10 is devoted to the Atiyah-Singer index theorem. This gives a formula for the index of an elliptic operator $D$ on a compact manifold $M$, defined by

$$\text{Index } D = \dim \ker D - \dim \ker D^*. \tag{7}$$

We establish this formula, which is an integral over $M$ of a certain differential form defined by a pair of "curvatures," when $D$ is a first order differential operator of "Dirac type," a class that contains many important operators arising from differential geometry and complex analysis. Special cases of such a formula include the Chern-Gauss-Bonnet formula and the Riemann-Roch formula. We also discuss the significance of the latter formula in the study of Riemann surfaces.

In Chapter 11 we study Brownian motion, described mathematically by Wiener measure on the space of continuous paths in $\mathbb{R}^n$. This provides a probabilistic approach to diffusion and it both uses and provides new tools for the analysis of the heat equation and variants, such as

$$\frac{\partial u}{\partial t} = -\Delta u + Vu, \tag{8}$$

where $V$ is a real-valued function. There is an integral formula for solutions to (8), known as the Feynman-Kac formula; it is an integral over path space with respect to Wiener measure, of a fairly explicit integrand. We also derive an analogous integral formula for solutions to

$$\frac{\partial u}{\partial t} = -\Delta u + Xu, \tag{9}$$

where $X$ is a vector field. In this case, another tool is involved in constructing the integrand, the stochastic integral. We also study stochastic differential equations and applications to more general diffusion equations.

In Chapter 12 we tackle the $\overline{\partial}$-Neumann problem, a boundary problem for an elliptic operator (essentially the Laplace operator) on a domain $\Omega \subset \mathbb{C}^n$, which is very important in the theory of functions of several complex variables. From a technical point of view, it is of particular interest that this boundary problem does not satisfy the regularity criteria investigated in Chapter 5. If $\Omega$ is "strongly pseudoconvex," one has instead certain "subelliptic estimates," which are established in Chapter 12.

The third and final volume of this work contains Chapters 13 through 18. It is here that we study nonlinear PDE.

We prepare the way in Chapter 13 with a further development of function space and operator theory, for use in nonlinear analysis. This includes the theory of $L^p$-Sobolev spaces and Hölder spaces. We derive estimates in these spaces on nonlinear functions $F(u)$, known as "Moser estimates," which are very useful. We extend the theory of pseudodifferential operators to cases where the symbols have limited smoothness, and also develop a variant of $\psi$DO theory, the theory of "paradifferential operators," which has had a significant impact on nonlinear PDE since about 1980. We also estimate these operators, acting on the function spaces mentioned above. Other topics treated in Chapter 13 include Hardy spaces, compensated compactness, and "fuzzy functions."

Chapter 14 is devoted to nonlinear elliptic PDE, with an emphasis on second order equations. There are three successive degrees of nonlinearity: semilinear equations, such as

$$\Delta u = F(x, u, \nabla u), \tag{10}$$

quasi-linear equations, such as

$$\sum a^{jk}(x, u, \nabla u)\partial_j \partial_k u = F(x, u, \nabla u), \tag{11}$$

and completely nonlinear equations, of the form

$$G(x, D^2 u) = 0. \tag{12}$$

Differential geometry provides a rich source of such PDE, and Chapter 14 contains a number of geometrical applications. For example, to deform conformally a metric on a surface so its Gauss curvature changes from $k(x)$ to $K(x)$, one needs to solve the semilinear equation

$$\Delta u = k(x) - K(x)e^{2u}. \tag{13}$$

As another example, the graph of a function $y = u(x)$ is a minimal submanifold of Euclidean space provided $u$ solves the quasilinear equation

$$\big(1 + |\nabla u|^2\big)\Delta u + (\nabla u) \cdot H(u)(\nabla u) = 0, \tag{14}$$

called the minimal surface equation. Here, $H(u) = (\partial_j \partial_k u)$ is the Hessian matrix of $u$. On the other hand, this graph has Gauss curvature $K(x)$ provided $u$ solves the completely nonlinear equation

$$\det H(u) = K(x)\big(1 + |\nabla u|^2\big)^{(n+2)/2}, \tag{15}$$

a Monge-Ampère equation. Equations (13)–(15) are all scalar, and the maximum principle plays a useful role in the analysis, together with a number of other tools. Chapter 14 also treats nonlinear systems. Important physical examples arise in studies of elastic bodies, as well as in other areas, such as the theory of liquid crystals. Geometric examples of systems considered in Chapter 14 include equations for harmonic maps and equations for isometric imbeddings of a Riemannian manifold in Euclidean space.

In Chapter 15, we treat nonlinear parabolic equations. Partly echoing Chapter 14, we progress from a treatment of semilinear equations,

$$\frac{\partial u}{\partial t} = Lu + F(x, u, \nabla u), \tag{16}$$

where $L$ is a linear operator, such as $L = \Delta$, to a treatment of quasi-linear equations, such as

$$\frac{\partial u}{\partial t} = \sum \partial_j a^{jk}(t, x, u)\partial_k u + X(u). \tag{17}$$

(We do very little with completely nonlinear equations in this chapter.) We study systems as well as scalar equations. The first application of (16) we consider is

to the parabolic equation method of constructing harmonic maps. We also consider "reaction-diffusion" equations, $\ell \times \ell$ systems of the form (16), in which $F(x, u, \nabla u) = X(u)$, where $X$ is a vector field on $\mathbb{R}^\ell$, and $L$ is a diagonal operator, with diagonal elements $a_j\Delta$, $a_j \geq 0$. These equations arise in mathematical models in biology and in chemistry. For example, $u = (u_1, \dots, u_\ell)$ might represent the population densities of each of $\ell$ species of living creatures, distributed over an area of land, interacting in a manner described by $X$ and diffusing in a manner described by $a_j\Delta$. If there is a nonlinear (density-dependent) diffusion, one might have a system of the form (17).

Another problem considered in Chapter 15 models the melting of ice; one has a linear heat equation in a region (filled with water) whose boundary (where the water touches the ice) is moving (as the ice melts). The nonlinearity in the problem involves the description of the boundary. We confine our analysis to a relatively simple one-dimensional case.

Nonlinear hyperbolic equations are studied in Chapter 16. Here continuum mechanics is the major source of examples, and most of them are systems, rather than scalar equations. We establish local existence for solutions to first order hyperbolic systems, which are either "symmetric" or "symmetrizable." An example of the latter class is the following system describing compressible fluid flow:

$$\frac{\partial v}{\partial t} + \nabla_v v + \frac{1}{\rho} \operatorname{grad} p = 0, \quad \frac{\partial \rho}{\partial t} + \nabla_v \rho + \rho \operatorname{div} v = 0, \tag{18}$$

for a fluid with velocity $v$, density $\rho$, and pressure $p$, assumed to satisfy a relation $p = p(\rho)$, called an "equation of state." Solutions to such nonlinear systems tend to break down, due to shock formation. We devote a bit of attention to the study of weak solutions to nonlinear hyperbolic systems, with shocks.

We also study second-order hyperbolic systems, such as systems for a $k$-dimensional membrane vibrating in $\mathbb{R}^n$, derived in Chapter 2. Another topic covered in Chapter 16 is the Cauchy-Kowalewsky theorem, in the nonlinear case. We use a method introduced by P. Garabedian to transform the Cauchy problem for an analytic equation into a symmetric hyperbolic system.

In Chapter 17 we study incompressible fluid flow. This is governed by the Euler equation

$$\frac{\partial v}{\partial t} + \nabla_v v = -\operatorname{grad} p, \qquad \operatorname{div} v = 0, \tag{19}$$

in the absence of viscosity, and by the Navier-Stokes equation

$$\frac{\partial v}{\partial t} + \nabla_v v = \nu \mathcal{L} v - \operatorname{grad} p, \qquad \operatorname{div} v = 0, \tag{20}$$

in the presence of viscosity. Here $\mathcal{L}$ is a second-order operator, the Laplace operator for a flow on flat space; the "viscosity" $\nu$ is a positive quantity. The equation (19) shares some features with quasilinear hyperbolic systems, though there are also significant differences. Similarly, (20) has a lot in common with semilinear parabolic systems.

Chapter 18, the last chapter in this work, is devoted to Einstein's gravitational equations:

$$G_{jk} = 8\pi\kappa T_{jk}. \tag{21}$$

Here $G_{jk}$ is the Einstein tensor, given by $G_{jk} = \mathrm{Ric}_{jk} - (1/2)Sg_{jk}$, where $\mathrm{Ric}_{jk}$ is the Ricci tensor and $S$ the scalar curvature, of a Lorentz manifold (or "spacetime") with metric tensor $g_{jk}$. On the right side of (21), $T_{jk}$ is the stress-energy tensor of the matter in the spacetime, and $\kappa$ is a positive constant, which can be identified with the gravitational constant of the Newtonian theory of gravity. In local coordinates, $G_{jk}$ has a nonlinear expression in terms of $g_{jk}$ and its second order derivatives. In the empty-space case, where $T_{jk} = 0$, (21) is a quasilinear second order system for $g_{jk}$. The freedom to change coordinates provides an obstruction to this equation being hyperbolic, but one can impose the use of "harmonic" coordinates as a constraint and transform (21) into a hyperbolic system. In the presence of matter one couples (21) to other systems, obtaining more elaborate PDE. We treat this in two cases, in the presence of an electromagnetic field, and in the presence of a relativistic fluid.

In addition to the 18 chapters just described, there are three appendices, already mentioned above. Appendix A gives definitions and basic properties of Banach and Hilbert spaces (of which $L^p$-spaces and Sobolev spaces are examples), Fréchet spaces (such as $C^\infty(\mathbb{R}^n)$), and other locally convex spaces (such as spaces of distributions). It discusses some basic facts about bounded linear operators, including some special properties of compact operators, and also considers certain classes of unbounded linear operators. This functional analytic material plays a major role in the development of PDE from Chapter 3 onward.

Appendix B gives definitions and basic properties of manifolds and vector bundles. It also discusses some elementary properties of Lie groups, including a little representation theory, useful in Chapter 8, on spectral theory, as well as in the Chern-Weil construction.

Appendix C, Connections and Curvature, contains material of a differential geometric nature, crucial for understanding many things done in Chapters 10–18. We consider connections on general vector bundles, and their curvature. We discuss in detail special properties of the primary case: the Levi-Civita connection and Riemann curvature tensor on a Riemannian manifold. We discuss basic properties of the geometry of submanifolds, relating the second fundamental form to curvature via the Gauss-Codazzi equations. We describe how vector bundles arise from principal bundles, which themselves carry various connections and curvature forms. We then discuss the Chern-Weil construction, yielding certain closed differential forms associated to curvatures of connections on principal bundles. We give several proofs of the classical Gauss-Bonnet theorem and some related results on two-dimensional surfaces, which are useful particularly in Chapters 10 and 14. We also give a geometrical proof of the Chern-Gauss-Bonnet theorem, which can be contrasted with the proof in Chapter 10, as a consequence of the Atiyah-Singer index theorem.

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We mention that, in addition to these "global" appendices, there are appendices to some chapters. For example, Chapter 3 has an appendix on the gamma function. Chapter 6 has two appendices; Appendix A has some results on Banach spaces of harmonic functions useful for the proof of the linear Cauchy-Kowalewsky theorem, and Appendix B deals with the stationary phase formula, useful for the study of geometrical optics in Chapter 6 and also for results later, in Chapter 9. There are other chapters with such "local" appendices. Furthermore, there are two *sections*, both in Chapter 14, with appendices. Section 6, on minimal surfaces, has a companion, §6B, on the second variation of area and consequences, and Section 12, on nonlinear elliptic systems, has a companion, §12B, with complementary material.

Having described the scope of this work, we find it necessary to mention a number of topics in PDE that are not covered here, or are touched on only very briefly.

For example, we devote little attention to the real analytic theory of PDE. We note that harmonic functions on domains in $\mathbb{R}^n$ are real analytic, but we do not discuss analyticity of solutions to more general elliptic equations. We do prove the Cauchy-Kowalewsky theorem, on analytic PDE with analytic Cauchy data. We derive some simple results on unique continuation from these few analyticity results, but there is a large body of lore on unique continuation, for solutions to nonanalytic PDE, neglected here.

There is little material on numerical methods. There are a few references to applications of the FFT and of "splitting methods." Difference schemes for PDE are mentioned just once, in a set of exercises on scalar conservation laws. Finite element methods are neglected, as are many other numerical techiques.

There is a large body of work on free boundary problems, but the only one considered here is a simple one space dimensional problem, in Chapter 15.

While we have considered a variety of equations arising from classical physics and from relativity, we have devoted relatively little attention to quantum mechanics. We have considered one quantum mechanical operator, given in formula (6) above. Also, there are some exercises on potential scattering mentioned in Chapter 9. However, the physical theories behind these equations are not discussed here.

There are a number of nonlinear evolution equations, such as the Korteweg-deVries equation, that have been perceived to provide infinite dimensional analogues of completely integrable Hamiltonian systems, and to arise "universally" in asymptotic analyses of solutions to various nonlinear wave equations. They are not here. Nor is there a treatment of the Yang-Mills equations for gauge fields, with their wonderful applications to the geometry and topology of four dimensional manifolds.

Of course, this is not a complete list of omitted material. One can go on and on listing important topics in this vast subject. The author can at best hope that the reader will find it easier to understand many of these topics with this book, than without it.

## Acknowledgments

I have had the good fortune to teach at least one course relevant to the material of this book, almost every year since 1976. These courses led to many course notes, and I am grateful to many colleagues at Rice University, SUNY at Stony Brook, the California Institute of Technology, and the University of North Carolina, for the supportive atmospheres at these institutions. Also, a number of individuals provided valuable advice on various portions of the manuscript, as it grew over the years. I particularly want to thank Florin David, David Ebin, Frank Jones, Anna Mazzucato, Richard Melrose, James Ralston, Jeffrey Rauch, Santiago Simanca, and James York. The final touches were put on the manuscript while I was visiting the Institute for Mathematics and its Applications, at the University of Minnesota, which I thank for its hospitality and excellent facilities.

Finally, I would like to acknowledge the impact on my studies of my senior thesis and Ph.D. thesis advisors, Edward Nelson and Heinz Cordes.

# Contents


| | | |
|---|---|---|
| | **Contents of Volumes I and III** | **xi** |
| | **Introduction** | **xiii** |
| 7 | **Pseudodifferential Operators** | **1** |
| | Introduction | 1 |
| 1 | The Fourier integral representation and symbol classes | 2 |
| 2 | Schwartz kernels of pseudodifferential operators | 5 |
| 3 | Adjoints and products | 9 |
| 4 | Elliptic operators and parametrices | 14 |
| 5 | $L^2$-estimates | 16 |
| 6 | Gårding's inequality | 19 |
| 7 | Hyperbolic evolution equations | 21 |
| 8 | Egorov's theorem | 24 |
| 9 | Microlocal regularity | 26 |
| 10 | Operators on manifolds | 30 |
| 11 | The method of layer potentials | 33 |
| 12 | Parametrix for regular elliptic boundary problems | 43 |
| 13 | Parametrix for the heat equation | 50 |
| 14 | The Weyl calculus | 60 |
| | References | 70 |
| 8 | **Spectral Theory** | **74** |
| | Introduction | 74 |
| 1 | The spectral theorem | 75 |
| 2 | Self-adjoint differential operators | 82 |
| 3 | Heat asymptotics and eigenvalue asymptotics | 88 |
| 4 | The Laplace operator on $S^n$ | 94 |
| 5 | The Laplace operator on hyperbolic space | 103 |
| 6 | The harmonic oscillator | 105 |
| 7 | The quantum Coulomb problem | 113 |
| 8 | The Laplace operator on cones | 126 |
| | References | 142 |

**9 Scattering by Obstacles** **145**

Introduction 145
1 The scattering problem 147
2 Eigenfunction expansions 155
3 The scattering operator 161
4 Connections with the wave equation 165
5 Wave operators 172
6 Translation representations and the Lax-Phillips semigroup $Z(t)$ 177
7 Integral equations and scattering poles 184
8 Trace formulas; the scattering phase 197
9 Scattering by a sphere 203
10 Inverse problems I 211
11 Inverse problems II 217
12 Scattering by rough obstacles 227
A Lidskii's trace theorem 235
References 237

**10 Dirac Operators and Index Theory** **241**

Introduction 241
1 Operators of Dirac type 242
2 Clifford algebras 248
3 Spinors 253
4 Weitzenbock formulas 258
5 Index of Dirac operators 264
6 Proof of the local index formula 267
7 The Chern-Gauss-Bonnet theorem 273
8 Spin$^c$ manifolds 277
9 The Riemann-Roch theorem 281
10 Direct attack in 2-D 292
References 298

**11 Brownian Motion and Potential Theory** **301**

Introduction 301
1 Brownian motion and Wiener measure 303
2 The Feynman-Kac formula 310
3 The Dirichlet problem and diffusion on domains with boundary 314
4 Martingales, stopping times, and the strong Markov property 322
5 First exit time and the Poisson integral 331
6 Newtonian capacity 335
7 Stochastic integrals 349
8 Stochastic integrals, II 358

| | | |
|---|---|---|
| 9 | Stochastic differential equations | 364 |
| 10 | Application to equations of diffusion | 371 |
| A | The Trotter product formula | 380 |
| | References | 386 |
| **12** | **The $\overline{\partial}$-Neumann Problem** | **389** |
| | Introduction | 389 |
| A | Elliptic complexes | 391 |
| 1 | The $\overline{\partial}$-complex | 396 |
| 2 | Morrey's inequality, the Levi form, and strong pseudoconvexity | 399 |
| 3 | The $\frac{1}{2}$-estimate and some consequences | 402 |
| 4 | Higher-order subelliptic estimates | 406 |
| 5 | Regularity via elliptic regularization | 409 |
| 6 | The Hodge decomposition and the $\overline{\partial}$-equation | 412 |
| 7 | The Bergman projection and Toeplitz operators | 415 |
| 8 | The $\overline{\partial}$-Neumann problem on $(0, q)$-forms | 421 |
| 9 | Reduction to pseudodifferential equations on the boundary | 429 |
| 10 | The $\overline{\partial}$-equation on complex manifolds and almost complex manifolds | 440 |
| B | Complements on the Levi form | 449 |
| C | The Neumann operator for the Dirichlet problem | 453 |
| | References | 456 |
| **C** | **Connections and Curvature** | **460** |
| | Introduction | 460 |
| 1 | Covariant derivatives and curvature on general vector bundles | 461 |
| 2 | Second covariant derivatives and covariant-exterior derivatives | 466 |
| 3 | The curvature tensor of a Riemannian manifold | 468 |
| 4 | Geometry of submanifolds and subbundles | 479 |
| 5 | The Gauss-Bonnet theorem for surfaces | 492 |
| 6 | The principal bundle picture | 502 |
| 7 | The Chern-Weil construction | 509 |
| 8 | The Chern-Gauss-Bonnet theorem | 514 |
| | References | 522 |
| | **Index** | **525** |

# 7

# Pseudodifferential Operators

## Introduction

In this chapter we discuss the basic theory of pseudodifferential operators as it has been developed to treat problems in linear PDE. We define pseudodifferential operators with symbols in classes denoted $S^m_{\rho,\delta}$, introduced by L. Hörmander. In §2 we derive some useful properties of their Schwartz kernels. In §3 we discuss adjoints and products of pseudodifferential operators. In §4 we show how the algebraic properties can be used to establish the regularity of solutions to elliptic PDE with smooth coefficients. In §5 we discuss mapping properties on $L^2$ and on the Sobolev spaces $H^s$. In §6 we establish Gårding's inequality.

In §7 we apply some of the previous material to establish the existence of solutions to hyperbolic equations. In §8 we show that certain important classes of pseudodifferential operators are preserved under the action of conjugation by solution operators to (scalar) hyperbolic equations, a result of Y. Egorov. We introduce the notion of wave front set in §9 and discuss the microlocal regularity of solutions to elliptic equations. We also discuss how solution operators to a class of hyperbolic equations propagate wave front sets. In §10 there is a brief discussion of pseudodifferential operators on manifolds.

We give some further applications of pseudodifferential operators in the next three sections. In §11 we discuss, from the perspective of the pseudodifferential operator calculus, the classical method of layer potentials, applied particularly to the Dirichlet and Neumann boundary problems for the Laplace operator. Historically, this sort of application was one of the earliest stimuli for the development of the theory of singular integral equations. One function of §11 is to provide a warm-up for the use of similar integral equations to tackle problems in scattering theory, in §7 of Chapter 9. Section 12 looks at general regular elliptic boundary problems and includes material complementary to that developed in §11 of Chapter 5. In §13 we construct a parametrix for the heat equation and apply this to obtain an asymptotic expansion of the trace of the solution operator. This expansion will be useful in studies of the spectrum in Chapter 8 and in index theory in Chapter 10.

Finally, in §14 we introduce the Weyl calculus. This can provide a powerful alternative to the operator calculus developed in §§1–6, as can be seen in [Ho4]

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