

# A Basic Course in Partial Differential Equations

**Qing Han**

**Graduate Studies  
in Mathematics**

**Volume 120**



**American Mathematical Society**

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*To Yansu, Raymond and Tommy*



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# Contents

Preface	ix
Chapter 1. Introduction	1
§1.1. Notation	1
§1.2. Well-Posed Problems	3
§1.3. Overview	5
Chapter 2. First-Order Differential Equations	9
§2.1. Noncharacteristic Hypersurfaces	10
§2.2. The Method of Characteristics	16
§2.3. A Priori Estimates	30
§2.4. Exercises	43
Chapter 3. An Overview of Second-Order PDEs	47
§3.1. Classifications	48
§3.2. Energy Estimates	58
§3.3. Separation of Variables	67
§3.4. Exercises	86
Chapter 4. Laplace Equations	89
§4.1. Fundamental Solutions	90
§4.2. Mean-Value Properties	105
§4.3. The Maximum Principle	112
§4.4. Poisson Equations	133
§4.5. Exercises	143



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Chapter 5. Heat Equations	147
§5.1. Fourier Transforms	148
§5.2. Fundamental Solutions	158
§5.3. The Maximum Principle	175
§5.4. Exercises	197
Chapter 6. Wave Equations	201
§6.1. One-Dimensional Wave Equations	202
§6.2. Higher-Dimensional Wave Equations	213
§6.3. Energy Estimates	237
§6.4. Exercises	245
Chapter 7. First-Order Differential Systems	249
§7.1. Noncharacteristic Hypersurfaces	250
§7.2. Analytic Solutions	259
§7.3. Nonexistence of Smooth Solutions	270
§7.4. Exercises	276
Chapter 8. Epilogue	279
§8.1. Basic Linear Differential Equations	279
§8.2. Examples of Nonlinear Differential Equations	282
Bibliography	289
Index	291

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# Preface

Is it really necessary to classify partial differential equations (PDEs) and to employ different methods to discuss different types of equations? Why is it important to derive *a priori* estimates of solutions before even proving the existence of solutions? These are only a few questions any students who just start studying PDEs might ask. Students may find answers to these questions only at the end of a one-semester course in basic PDEs, sometimes after they have already lost interest in the subject. In this book, we attempt to address these issues *at the beginning*. There are several notable features in this book.

First, the importance of *a priori estimates* is addressed at the beginning and emphasized throughout this book. This is well illustrated by the chapter on first-order PDEs. Although first-order linear PDEs can be solved by the method of characteristics, we provide a detailed analysis of *a priori* estimates of solutions in sup-norms and in integral norms. To emphasize the importance of these estimates, we demonstrate how to prove the existence of weak solutions with the help of basic results from functional analysis. The setting here is easy, since  $L^2$ -spaces are needed only. Meanwhile, all important ideas are in full display. In this book, we do attempt to derive explicit expressions for solutions whenever possible. However, these explicit expressions of solutions of special equations usually serve mostly to suggest the correct form of estimates for solutions of general equations.

The second feature is the illustration of the necessity to classify second-order PDEs at the beginning. In the chapter on general second-order linear PDEs, immediately after classifying second-order PDEs into elliptic, parabolic and hyperbolic type, we discuss various boundary-value problems and initial/boundary-value problems for the Laplace equation, the heat equation

and the wave equation. We discuss energy methods for proving uniqueness and find solutions in the plane by separation of variables. The explicit expressions of solutions demonstrate different properties of solutions of different types of PDEs. Such differences clearly indicate that there is unlikely to be a unified approach to studying PDEs.

Third, we focus on simple models of PDEs and study these equations in detail. We have chapters devoted to the Laplace equation, the heat equation and the wave equation, and use several methods to study each equation. For example, for the Laplace equation, we use three different methods to study its solutions: the fundamental solution, the mean-value property and the maximum principle. For each method, we indicate its advantages and its shortcomings. General equations are not forgotten. We also discuss maximum principles for general elliptic and parabolic equations and energy estimates for general hyperbolic equations.

The book is designed for a one-semester course at the graduate level. Attempts have been made to give a balanced coverage of different classes of partial differential equations. The choice of topics is influenced by the personal tastes of the author. Some topics may not be viewed as *basic* by others. Among those not found in PDE textbooks at a comparable level are estimates in  $L^\infty$ -norms and  $L^2$ -norms of solutions of the initial-value problem for the first-order linear differential equations, interior gradient estimates and differential Harnack inequality for the Laplace equation and the heat equation by the maximum principle, and decay estimates for solutions of the wave equation. Inclusions of these topics reflect the emphasis on estimates in this book.

This book is based on one-semester courses the author taught at the University of Notre Dame in the falls of 2007, 2008 and 2009. During the writing of the book, the author benefitted greatly from comments and suggestions of many of his friends, colleagues and students in his classes. Tiancong Chen, Yen-Chang Huang, Gang Li, Yuanwei Qi and Wei Zhu read the manuscript at various stages. Minchun Hong, Marcus Khuri, Ronghua Pan, Xiaodong Wang and Xiao Zhang helped the author write part of Chapter 8. Hairong Liu did a wonderful job of typing an early version of the manuscript. Special thanks go to Charles Stanton for reading the entire manuscript carefully and for many suggested improvements.

I am grateful to Natalya Pluzhnikov, my editor at the American Mathematical Society, for reading the manuscript and guiding the effort to turn it into a book. Last but not least, I thank Edward Dunne at the AMS for his help in bringing the book to press.

Qing Han

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# Index

- a priori estimates, 4
- adjoint differential operators, 39, 268
- analytic functions, 105, 261
- auxiliary functions, 121
  
- Bernstein method, 121
- Burgers' equation, 22
  
- Cauchy problems, 11, 48, 251, 256
- Cauchy values, 11, 48, 251, 256
- Cauchy-Kovalevskaya theorem, 263
- characteristic cones, 57
- characteristic curves, 14, 50, 253
- characteristic hypersurfaces, 13, 14, 16, 50, 253, 256
  - noncharacteristic hypersurfaces, 13, 14, 16, 50, 253, 256
- characteristic ODEs, 19, 21, 26
- characteristic triangle, 202
- compact supports, 41
- comparison principles, 114, 119, 177
- compatibility conditions, 25, 79, 83, 207, 210
- conservation laws, 24, 282
- conservation of energies, 64, 237
- convergence of series, 105, 260
  - absolute convergence, 260
- convolutions, 150
  
- d'Alembert's formula, 204
- decay estimates, 230
- degenerate differential equations, 51
- diameters, 60
- differential Harnack inequalities
  - heat equations, 191
  - Laplace equations, 109, 122
- Dirichlet energy, 142
- Dirichlet problems, 58, 93, 111
  - Green's function, 94
- domains, 1
- domains of dependence, 19, 35, 204, 220
- doubling condition, 145
- Duhamel's principle, 235
  
- eigenvalue problems, 75, 85
- Einstein field equations, 286
- elliptic differential equations, 51, 254, 279
- energy estimates
  - first-order PDEs, 37
  - heat equations, 62
  - wave equations, 63, 238, 241
- Euclidean norms, 1
- Euler equations, 284
- Euler-Poisson-Darboux equation, 214
- exterior sphere condition, 132
  
- finite-speed propagation, 35, 221
- first-order linear differential systems, 281
- first-order linear PDEs, 11
  - initial-value problems, 31
- first-order quasilinear PDEs, 14
- Fourier series, 76
- Fourier transforms, 148
  - inverse Fourier transforms, 153
- frequency, 145

- fundamental solutions
  - heat equations, 157, 159
  - Laplace equations, 91
- Goursat problem, 246
- gradient estimates
  - interior gradient estimates, 101, 108, 121, 168, 189
- gradients, 2
- Green's formula, 92
- Green's function, 81, 94
  - Green's function in balls, 96
- Green's identity, 92
- half-space problems, 207
- Hamilton-Jacobi equation, 282
- harmonic functions, 52, 90
  - conjugate harmonic functions, 52
  - convergence of Taylor series, 105
  - differential Harnack inequalities, 109, 122
  - doubling condition, 145
  - frequency, 145
  - Harnack inequalities, 109, 124
  - interior gradient estimates, 101, 108, 121
  - Liouville theorem, 109
  - mean-value properties, 106
  - removable singularity, 125
  - subharmonic functions, 113, 126
  - superharmonic functions, 126
- harmonic lifting, 128
- Harnack inequalities, 109, 124, 192, 197
  - differential Harnack inequalities, 109, 122, 191, 196
- heat equations
  - $n$  dimensions, 56
  - 1 dimension, 53
  - analyticity of solutions, 171
  - differential Harnack inequalities, 191, 192, 196
  - fundamental solutions, 157, 159
  - Harnack inequalities, 197
  - initial/boundary-value problems, 62, 75
  - interior gradient estimates, 168, 189
  - maximum principles, 176
  - strong maximum principles, 181
  - subsolutions, 176
  - supersolutions, 176
  - weak maximum principles, 176
- Hessian matrices, 2
- Holmgren uniqueness theorem, 268
- Hopf lemma, 116, 183
- hyperbolic differential equations, 51, 58, 281
- hypersurfaces, 2
- infinite-speed propagation, 179
- initial hypersurfaces, 11, 48, 251, 256
- initial values, 11, 48, 251, 256
- initial-value problems, 251, 256
  - first-order PDEs, 11, 16
  - second-order PDEs, 48
  - wave equations, 202, 213, 233
- initial/boundary-value problems
  - heat equations, 62, 75
  - wave equations, 63, 82, 210
- integral curves, 18
- integral solutions, 24
- integration by parts, 5
- interior sphere condition, 117
- KdV equations, 284
- Laplace equations, 52, 55
  - fundamental solutions, 91
  - Green's identity, 92
  - maximum principles, 112
  - Poisson integral formula, 100
  - Poisson kernel, 98
  - strong maximum principles, 117
  - weak maximum principles, 113
- linear differential systems
  - $m$ th-order, 255
  - first-order, 281
- linear PDEs, 3
  - $m$ th-order, 250
  - first-order, 11
  - second-order, 48
- Liouville theorem, 109
- loss of differentiations, 222
- majorants, 262
- maximum principles, 111
  - strong maximum principles, 111, 117, 181
  - weak maximum principles, 112, 113, 176
- mean curvature flows, 285
- mean-value properties, 106
- method of characteristics, 19
- method of descent, 218
- method of reflections, 208, 211
- method of spherical averages, 213

- minimal surface equations, 283
- minimizing harmonic maps, 288
- mixed problems, 62
- Monge-Ampère equations, 283
- multi-indices, 2
  
- Navier-Stokes equations, 285
- Neumann problems, 59
- Newtonian potential, 133
- noncharacteristic curves, 14, 50, 253
- noncharacteristic hypersurfaces, 13, 14, 16, 50, 253, 256
- nonhomogeneous terms, 11, 48, 251, 256
- normal derivatives, 251
  
- parabolic boundaries, 175
- parabolic differential equations, 58, 280
- Parseval formula, 153
- partial differential equations (PDEs), 3
  - elliptic PDEs, 51
  - hyperbolic PDEs, 58
  - linear PDEs, 3
  - mixed type, 54
  - parabolic PDEs, 58
  - quasilinear PDEs, 3
- partial differential systems, 256
- Perron's method, 126
- Plancherel's theorem, 154
- Poincaré lemma, 60
- Poisson equations, 55, 133
  - weak solutions, 139
- Poisson integral formula, 75, 100
- Poisson kernel, 75, 98
- principal parts, 250, 255
- principal symbols, 48, 250, 255
- propagation of singularities, 54
  
- quasilinear PDEs, 3
  - first-order, 14
  
- radiation field, 248
- range of influence, 19, 35, 204, 220
- reaction-diffusion equations, 283
- removable singularity, 125
- Ricci flows, 286
  
- Schrödinger equations, 284
- Schwartz class, 148
- second-order linear PDEs, 48
  - in the plane, 51
  - elliptic PDEs, 51, 279
  - hyperbolic PDEs, 58, 281
  - parabolic PDEs, 58, 280
  
- separation of variables, 67
- shocks, 24
- Sobolev spaces, 139, 140, 142
- space variables, 1
- space-like surfaces, 243
- subharmonic functions, 113, 126
- subsolutions, 113
  - heat equation, 176
  - subharmonic functions, 113
- superharmonic functions, 126
- supersolutions, 113
  - heat equation, 176
  - superharmonic functions, 113
- symmetric hyperbolic differential systems, 282
  
- Taylor series, 105, 261
- terminal-value problems, 165
- test functions, 24
- time variables, 1
- time-like surfaces, 243
- Tricomi equation, 54
  
- uniform ellipticity, 114
  
- wave equations
  - $n$  dimensions, 57, 213, 233
  - 1 dimension, 53, 202
  - 2 dimensions, 218
  - 3 dimensions, 215
  - decay estimates, 230
  - energy estimates, 237
  - half-space problems, 207
  - initial-value problems, 202, 213, 233
  - initial/boundary-value problems, 63, 82, 210
  - radiation field, 248
- weak derivatives, 138, 142
- weak solutions, 40, 139, 245
- Weierstrass approximation theorem, 270
- well-posed problems, 4
  
- Yang-Mills equations, 287
  - Yang-Mills functionals, 287



This is a textbook for an introductory graduate course on partial differential equations. Han focuses on linear equations of first and second order. An important feature of his treatment is that the majority of the techniques are applicable more generally. In particular, Han emphasizes a priori estimates throughout the text, even for those equations that can be solved explicitly. Such estimates are indispensable tools for proving the existence and uniqueness of solutions to PDEs, being especially important for nonlinear equations. The estimates are also crucial to establishing properties of the solutions, such as the continuous dependence on parameters.

Han's book is suitable for students interested in the mathematical theory of partial differential equations, either as an overview of the subject or as an introduction leading to further study.

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