
Contents

Preface	xxiii
0.1. Who Should Take a First Course in PDEs?	xxiii
0.2. A Text for All Three Groups: Grounding in Core Concepts and Topics	xxiv
0.3. Basic Structure of the Text	xxvi
0.3.1. Presentation and Modularization of Material	xxvi
0.3.2. Choice for the Orderings of Chapters	xxvii
0.3.3. Codependence and Different Orderings of Chapters	xxviii
0.4. Prerequisites	xxix
0.4.1. Advanced Calculus and the Appendix	xxix
0.4.2. Breadth and Nonrigidity	xxx
0.5. Acknowledgments	xxxi
Chapter 1. Basic Definitions	1
1.1. • Notation	1
1.2. • What Are Partial Differential Equations and Why Are They Ubiquitous?	2
1.3. • What Exactly Do We Mean by a Solution to a PDE?	4
1.4. • Order, Linear vs. Nonlinear, Scalar vs. Systems	5
1.4.1. • Order	5
1.4.2. • Linear vs. Nonlinear	5
1.4.3. • The Principle of Superposition for Linear PDEs	6
1.4.4. • Scalar vs. Systems	7
1.5. • General Solutions, Arbitrary Functions, Auxiliary Conditions, and the Notion of a Well-Posed Problem	7
1.5.1. • General Solutions and Arbitrary Functions	7
1.5.2. • Auxiliary Conditions: Boundary and Initial Conditions	8
1.5.3. • General Auxiliary Conditions and the Cauchy Problem	9
1.5.4. • A Well-Posed Problem	10

1.6. • Common Approaches and Themes in Solving PDEs	10
1.6.1. • Assuming We Have a Solution and Going Forward	10
1.6.2. • Explicit vs. Nonexplicit Solutions, No Solutions, and Approximate Solutions	11
Exercises	13
Chapter 2. First-Order PDEs and the Method of Characteristics	17
2.1. • Prelude: A Few Simple Examples Illustrating the Notion and Geometry of Characteristics	19
2.2. • The Method of Characteristics, Part I: Linear Equations	24
2.2.1. • A Few Examples	27
2.2.2. • Temporal Equations: Using Time to Parametrize the Characteristics	29
2.2.3. • More Than Two Independent Variables	31
2.2.4. • Transport Equations in Three Space Dimensions with Constant Velocity	31
2.2.5. Transport Equations in Three Space Dimensions with Space Varying Velocity	33
2.2.6. The Continuity Equation in Three Space Dimensions: A Derivation	36
2.2.7. Semilinear Equations	37
2.2.8. Noncharacteristic Data and the Transversality Condition	38
2.3. • An Important Quasilinear Example: The Inviscid Burgers Equation	39
2.4. • The Method of Characteristics, Part II: Quasilinear Equations	44
2.4.1. • A Few Examples	45
2.4.2. • More Than Two Independent Variables	47
2.4.3. Pausing to Reflect on the Inherent Logic Behind the Method of Characteristics and Local Solutions of Quasilinear Equations	47
2.5. The Method of Characteristics, Part III: General First-Order Equations	48
2.5.1. The Notation	48
2.5.2. The Characteristic Equations	49
2.5.3. Linear and Quasilinear Equations in N independent variables	52
2.5.4. Two Fully Nonlinear Examples	53
2.5.5. The Eikonal Equation	54
2.5.6. Hamilton-Jacobi Equations	56
2.5.7. The Level Set Equation and Interface Motion	57
2.6. • Some General Questions	59
2.7. • A Touch of Numerics, I: Computing the Solution of the Transport Equation	60
2.7.1. • Three Consistent Schemes	61
2.7.2. • von Neumann Stability Analysis	64
2.8. The Euler Equations: A Derivation	66
2.8.1. Conservation of Mass and the Continuity Equation	67
2.8.2. Conservation of Linear Momentum and Pressure	68
2.8.3. Gas Dynamics: The Compressible Euler Equations	72
2.8.4. An Ideal Liquid: The Incompressible Euler Equations	73

2.8.5. A Viscous Liquid: The Navier-Stokes Equations	73
2.8.6. Spatial vs. Material Coordinates and the Material Time Derivative	74
2.9. Chapter Summary	76
Exercises	77
Chapter 3. The Wave Equation in One Space Dimension	83
3.1. • Derivation: A Vibrating String	84
3.2. • The General Solution of the 1D Wave Equation	88
3.3. • The Initial Value Problem and Its Explicit Solution: D'Alembert's Formula	89
3.4. • Consequences of D'Alembert's Formula: Causality	91
3.4.1. • The Domain of Dependence and Influence	92
3.4.2. • Two Examples: A Plucked String and a Hammer Blow	94
3.5. • Conservation of the Total Energy	96
3.6. • Sources	98
3.6.1. • Duhamel's Principle	99
3.6.2. Derivation via Green's Theorem	100
3.7. • Well-Posedness of the Initial Value Problem and Time Reversibility	102
3.8. • The Wave Equation on the Half-Line with a Fixed Boundary: Reflections	103
3.8.1. • A Dirichlet (Fixed End) Boundary Condition and Odd Reflections	103
3.8.2. • Causality with Respect to the Fixed Boundary	105
3.8.3. • The Plucked String and Hammer Blow Examples with a Fixed Left End	106
3.9. • Neumann and Robin Boundary Conditions	109
3.10. • Finite String Boundary Value Problems	110
3.11. • A Touch of Numerics, II: Numerical Solution to the Wave Equation	112
3.12. Some Final Remarks	114
3.12.1. Nonsmooth Solutions	114
3.12.2. Heterogeneous Media and Scattering	114
3.12.3. Finite Propagation Speed, Other "Wave" Equations, and Dispersion	115
3.12.4. Characterizing Dispersion in PDEs via the Ubiquitous Traveling Wave Solution	116
3.13. Chapter Summary	118
Exercises	119
Chapter 4. The Wave Equation in Three and Two Space Dimensions	125
4.1. • Two Derivations of the 3D Wave Equation	125
4.1.1. • Derivation 1: Electromagnetic Waves from Maxwell's Equations	126
4.1.2. Derivation 2: Acoustics from the Euler Equations	127
4.2. • Three Space Dimensions: The Initial Value Problem and Its Explicit Solution	130

4.2.1.	• Kirchhoff's Formula	130
4.2.2.	• Consequences of Kirchhoff's Formula: Causality and the Huygens Principle	132
4.2.3.	• Kirchhoff's Formula via Spherical Means	135
4.2.4.	Full Details: The Proof of Kirchhoff's Formula	137
4.3.	Two Space Dimensions: The 2D Wave Equation and Its Explicit Solution	140
4.3.1.	The Solution via the Method of Descent	140
4.3.2.	Causality in 2D	142
4.4.	Some Final Remarks and Geometric Optics	142
4.4.1.	The Wave Equation in Space Dimensions Larger Than Three	142
4.4.2.	Regularity	142
4.4.3.	Nonconstant Coefficients and Inverse Problems	143
4.4.4.	Geometric Optics and the Eikonal Equation	143
4.5.	Chapter Summary	145
	Exercises	146
Chapter 5.	The Delta "Function" and Distributions in One Space Dimension	151
5.1.	• Real-Valued Functions	152
5.1.1.	• What Is a Function?	152
5.1.2.	• Why Integrals (or Averages) of a Function Trump Pointwise Values	153
5.1.3.	• Singularities of Functions from the Point of View of Averages	154
5.2.	• The Delta "Function" and Why It Is Not a Function. Motivation for Generalizing the Notion of a Function	156
5.2.1.	• The Delta "Function" and the Derivative of the Heaviside Function	157
5.2.2.	• The Delta "Function" as a Limit of a Sequence of Functions Which Concentrate	159
5.3.	• Distributions (Generalized Functions)	161
5.3.1.	• The Class of Test Functions $C_c^\infty(\mathbb{R})$	161
5.3.2.	• The Definition of a Distribution	162
5.3.3.	• Functions as Distributions	165
5.3.4.	• The Precise Definition of the Delta "Function" as a Distribution	166
5.4.	• Derivative of a Distribution	167
5.4.1.	• Motivation via Integration by Parts of Differentiable Functions	167
5.4.2.	• The Definition of the Derivative of a Distribution	168
5.4.3.	• Examples of Derivatives of Piecewise Smooth Functions in the Sense of Distributions	169
5.5.	• Convergence in the Sense of Distributions	173
5.5.1.	• The Definition	173
5.5.2.	• Comparisons of Distributional versus Pointwise Convergence of Functions	174
5.5.3.	• The Distributional Convergence of a Sequence of Functions to the Delta Function: Four Examples	174
5.5.4.	ϵ vs. N Proofs for the Sequences (5.23) and (5.24)	177

5.5.5. • The Distributional Convergence of $\sin nx$	180
5.5.6. • The Distributional Convergence of the Sinc Functions and the Dirichlet Kernel: Two Sequences Directly Related to Fourier Analysis	182
5.6. Dirac's Intuition: Algebraic Manipulations with the Delta Function	185
5.6.1. Rescaling and Composition with Polynomials	185
5.6.2. Products of Delta Functions in Different Variables	188
5.6.3. Symmetry in the Argument	188
5.7. • Distributions Defined on an Open Interval and Larger Classes of Test Functions	189
5.7.1. • Distributions Defined over a Domain	189
5.7.2. • Larger Classes of Test Functions	190
5.8. Nonlocally Integrable Functions as Distributions: The Distribution $\text{PV } \frac{1}{x}$	190
5.8.1. Three Distributions Associated with the Function $\frac{1}{x}$	191
5.8.2. A Second Way to Write $\text{PV } \frac{1}{x}$	192
5.8.3. A Third Way to Write $\text{PV } \frac{1}{x}$	194
5.8.4. The Distributional Derivative of $\text{PV } \frac{1}{x}$	195
5.9. Chapter Summary	197
Exercises	199
Chapter 6. The Fourier Transform	203
6.1. • Complex Numbers	204
6.2. • Definition of the Fourier Transform and Its Fundamental Properties	206
6.2.1. • The Definition	206
6.2.2. • Differentiation and the Fourier Transform	207
6.2.3. • Fourier Inversion via the Delta Function	208
6.2.4. Finding the Fourier and Inverse Fourier Transforms of Particular Functions	212
6.2.5. The Fourier Transform of a Complex-Valued Function	212
6.3. • Convolution of Functions and the Fourier Transform	213
6.3.1. • The Definition of Convolution	213
6.3.2. • Differentiation of Convolutions	215
6.3.3. • Convolution and the Fourier Transform	216
6.3.4. Convolution as a Way of Smoothing Out Functions and Generating Test Functions in C_c^∞	217
6.4. • Other Important Properties of the Fourier Transform	218
6.5. Duality: Decay at Infinity vs. Smoothness	220
6.6. Plancherel's Theorem and the Riemann-Lebesgue Lemma	222
6.6.1. The Spaces $L^1(\mathbb{R})$ and $L^2(\mathbb{R})$	222
6.6.2. Extending the Fourier Transform to Square-Integrable Functions and Plancherel's Theorem	223
6.6.3. The Riemann-Lebesgue Lemma	225

6.7.	The 2π Issue and Other Possible Definitions of the Fourier Transform	225
6.8.	• Using the Fourier Transform to Solve Linear PDEs, I: The Diffusion Equation	226
6.8.1.	• Prelude: Using the Fourier Transform to Solve a Linear ODE	226
6.8.2.	• Using the Fourier Transform to Solve the Diffusion Equation	227
6.9.	The Fourier Transform of a Tempered Distribution	229
6.9.1.	Can We Extend the Fourier Transform to Distributions?	229
6.9.2.	The Schwartz Class of Test Functions and Tempered Distributions	230
6.9.3.	The Fourier Transform of $f(x) \equiv 1$ and the Delta Function	233
6.9.4.	The Fourier Transform of $f(x) = e^{iax}$ and the Delta Function δ_a	235
6.9.5.	The Fourier Transform of Sine, Cosine, and Sums of Delta Functions	236
6.9.6.	The Fourier Transform of x	236
6.9.7.	The Fourier Transform of the Heaviside and Sgn Functions and PV $\frac{1}{x}$	237
6.9.8.	Convolution of a Tempered Distribution and a Function	238
6.10.	Using the Fourier Transform to Solve PDEs, II: The Wave Equation	241
6.11.	The Fourier Transform in Higher Space Dimensions	243
6.11.1.	Definition and Analogous Properties	243
6.11.2.	The Fourier Transform of a Radially Symmetric Function and Bessel Functions	246
6.12.	Frequency, Harmonics, and the Physical Meaning of the Fourier Transform	249
6.12.1.	Plane Waves in One Dimension	249
6.12.2.	Interpreting the Fourier Inversion Formula	250
6.12.3.	Revisiting the Wave Equation	251
6.12.4.	Properties of the Fourier Transform, Revisited	254
6.12.5.	The Uncertainty Principle	254
6.13.	A Few Words on Other Transforms	255
6.14.	Chapter Summary	258
6.15.	Summary Tables	260
	Exercises	263
Chapter 7.	The Diffusion Equation	269
7.1.	• Derivation 1: Fourier's/Fick's Law	271
7.2.	• Solution in One Space Dimension and Properties	272
7.2.1.	• The Fundamental Solution/Heat Kernel and Its Properties	273
7.2.2.	• Properties of the Solution Formula	276
7.2.3.	The Proof for the Solution to the Initial Value Problem: The Initial Conditions and the Delta Function	278
7.3.	• Derivation 2: Limit of Random Walks	281
7.3.1.	• Numerical Approximation of Second Derivatives	281
7.3.2.	• Random Walks	282
7.3.3.	• The Fundamental Limit and the Diffusion Equation	283
7.3.4.	• The Limiting Dynamics: Brownian Motion	286

7.4. Solution via the Central Limit Theorem	288
7.4.1. Random Variables, Probability Densities and Distributions, and the Normal Distribution	288
7.4.2. The Central Limit Theorem	291
7.4.3. Application to Our Limit of Random Walks and the Solution to the Diffusion Equation	291
7.5. • Well-Posedness of the IVP and Ill-Posedness of the Backward Diffusion Equation	293
7.5.1. • Nonuniqueness of the IVP of the Diffusion Equation	294
7.5.2. • Ill-Posedness of the Backward Diffusion Equation	294
7.5.3. Deblurring in Image Processing	295
7.6. • Some Boundary Value Problems in the Context of Heat Flow	298
7.6.1. • Dirichlet and Neumann Boundary Conditions	298
7.6.2. • The Robin Condition and Heat Transfer	300
7.7. • The Maximum Principle on a Finite Interval	300
7.8. Source Terms and Duhamel's Principle Revisited	302
7.8.1. An Intuitive and Physical Explanation of Duhamel's Principle for Heat Flow with a Source	303
7.9. The Diffusion Equation in Higher Space Dimensions	306
7.10. • A Touch of Numerics, III: Numerical Solution to the Diffusion Equation	307
7.11. Addendum: The Schrödinger Equation	309
7.12. Chapter Summary	311
Exercises	313
Chapter 8. The Laplacian, Laplace's Equation, and Harmonic Functions	323
8.1. • The Dirichlet and Neumann Boundary Value Problems for Laplace's and Poisson's Equations	324
8.2. • Derivation and Physical Interpretations 1: Concentrations in Equilibrium	325
8.3. Derivation and Physical Interpretations 2: The Dirichlet Problem and Poisson's Equation via 2D Random Walks/Brownian Motion	327
8.4. • Basic Properties of Harmonic Functions	329
8.4.1. • The Mean Value Property	329
8.4.2. • The Maximum Principle	330
8.4.3. • The Dirichlet Principle	333
8.4.4. Smoothness (Regularity)	335
8.5. • Rotational Invariance and the Fundamental Solution	336
8.6. • The Discrete Form of Laplace's Equation	338
8.7. The Eigenfunctions and Eigenvalues of the Laplacian	339
8.7.1. Eigenvalues and Energy: The Rayleigh Quotient	342
8.8. The Laplacian and Curvature	344

8.8.1. Principal Curvatures of a Surface	344
8.8.2. Mean Curvature	346
8.8.3. Curvature and Invariance	347
8.9. Chapter Summary	348
Exercises	349
Chapter 9. Distributions in Higher Dimensions and Partial Differentiation in the Sense of Distributions	357
9.1. • The Test Functions and the Definition of a Distribution	357
9.2. • Convergence in the Sense of Distributions	359
9.3. • Partial Differentiation in the Sense of Distributions	361
9.3.1. • The Notation and Definition	361
9.3.2. • A 2D Jump Discontinuity Example	362
9.4. • The Divergence and Curl in the Sense of Distributions: Two Important Examples	363
9.4.1. • The Divergence of the Gravitational Vector Field	363
9.4.2. The Curl of a Canonical Vector Field	368
9.5. • The Laplacian in the Sense of Distributions and a Fundamental Example	371
9.6. Distributions Defined on a Domain (with and without Boundary)	373
9.7. Interpreting Many PDEs in the Sense of Distributions	374
9.7.1. Our First Example Revisited!	374
9.7.2. Burgers's Equation and the Rankine-Hugoniot Jump Conditions	375
9.7.3. The Wave Equation with a Delta Function Source	379
9.7.4. Incorporating Initial Values into a Distributional Solution	381
9.7.5. Not All PDEs Can Be Interpreted in the Sense of Distributions	384
9.8. A View Towards Sobolev Spaces	384
9.9. Fourier Transform of an N -dimensional Tempered Distribution	386
9.10. Using the Fourier Transform to Solve Linear PDEs, III: Helmholtz and Poisson Equations in Three Space	387
9.11. Chapter Summary	388
Exercises	390
Chapter 10. The Fundamental Solution and Green's Functions for the Laplacian	397
10.1. • The Proof for the Distributional Laplacian of $\frac{1}{ x }$	397
10.2. • Unlocking the Power of the Fundamental Solution for the Laplacian	400
10.2.1. • The Fundamental Solution Is Key to Solving Poisson's Equation	401
10.2.2. • The Fundamental Solution Gives a Representation Formula for Any Harmonic Function in Terms of Boundary Data	403
10.3. • Green's Functions for the Laplacian with Dirichlet Boundary Conditions	406

10.3.1.	• The Definition of the Green's Function with Dirichlet Boundary Conditions	406
10.3.2.	Using the Green's Function to Solve the Dirichlet Problem for Laplace's Equation	407
10.3.3.	• Uniqueness and Symmetry of the Green's Function	408
10.3.4.	• The Fundamental Solution and Green's Functions in One Space Dimension	410
10.4.	• Green's Functions for the Half-Space and Ball in 3D	412
10.4.1.	• Green's Function for the Half-Space	412
10.4.2.	• Green's Function for the Ball	415
10.4.3.	The Proof for Theorem 10.9	418
10.4.4.	Green's Functions for Other Domains and Differential Operators	421
10.5.	Green's Functions for the Laplacian with Neumann Boundary Conditions	422
10.5.1.	Finding the Neumann Green's Function for the Half-Space in \mathbb{R}^3	424
10.5.2.	Finding the Neumann Green's Function for the Ball in \mathbb{R}^3	424
10.6.	A Physical Illustration in Electrostatics: Coulomb's Law, Gauss's Law, the Electric Field, and Electrostatic Potential	429
10.6.1.	Coulomb's Law and the Electrostatic Force	429
10.6.2.	The Electrostatic Potential: The Fundamental Solution and Poisson's Equation	431
10.6.3.	Green's Functions: Grounded Conducting Plates, Induced Charge Densities, and the Method of Images	433
10.6.4.	Interpreting the Solution Formula for the Dirichlet Problem	435
10.7.	Chapter Summary	436
	Exercises	437
Chapter 11.	Fourier Series	441
11.1.	• Prelude: The Classical Fourier Series — the Fourier Sine Series, the Fourier Cosine Series, and the Full Fourier Series	442
11.1.1.	• The Fourier Sine Series	442
11.1.2.	• The Fourier Cosine Series	444
11.1.3.	• The Full Fourier Series	445
11.1.4.	• Three Examples	445
11.1.5.	• Viewing the Three Fourier Series as Functions over \mathbb{R}	448
11.1.6.	• Convergence, Boundary Values, Piecewise Continuity, and Periodic Extensions	449
11.1.7.	Complex Version of the Full Fourier Series	451
11.2.	• Why Cosines and Sines? Eigenfunctions, Eigenvalues, and Orthogonality	453
11.2.1.	• Finite Dimensions — the Linear Algebra of Vectors	453
11.2.2.	• Infinite Dimensions — the Linear Algebra of Functions	455
11.2.3.	• The Linear Operator $\mathcal{A} = -\frac{d^2}{dx^2}$ and Symmetric Boundary Conditions	456

11.3.	• Fourier Series in Terms of Eigenfunctions of \mathcal{A} with a Symmetric Boundary Condition	458
11.3.1.	• The Eigenfunctions and Respective Fourier Series Associated with the Four Standard Symmetric Boundary Conditions	461
11.3.2.	• The Miracle: These Sets of Eigenfunctions Span the Space of All Reasonable Functions	464
11.4.	• Convergence, I: The L^2 Theory, Bessel's Inequality, and Parseval's Equality	465
11.4.1.	• L^2 Convergence of a Sequence of Functions	465
11.4.2.	• L^2 Convergence of Fourier Series	466
11.4.3.	• Bessel's Inequality and Reducing the L^2 Convergence Theorem to Parseval's Equality	467
11.4.4.	The Riemann-Lebesgue Lemma and an Application of Parseval's Equality	469
11.5.	• Convergence, II: The Dirichlet Kernel and Pointwise Convergence of the Full Fourier Series	470
11.5.1.	• Pointwise Convergence of a Sequence of Functions	470
11.5.2.	• Pointwise Convergence of the Full Fourier Series: The Dirichlet Kernel and the Delta Function	470
11.5.3.	• The Proof of Pointwise Convergence of the Full Fourier Series	474
11.6.	Term-by-Term Differentiation and Integration of Fourier Series	476
11.6.1.	Term-by-Term Differentiation	478
11.6.2.	Term-by-Term Integration	480
11.7.	Convergence, III: Uniform Convergence	480
11.7.1.	Uniform Convergence of Functions	480
11.7.2.	A Criterion for the Uniform Convergence of Fourier Series	481
11.7.3.	The Proof of Theorem 11.9	482
11.7.4.	The Gibbs Phenomenon	484
11.8.	What Is the Relationship Between Fourier Series and the Fourier Transform?	485
11.8.1.	Sending $l \rightarrow \infty$ in the Full Fourier Series	486
11.8.2.	Taking the Distributional Fourier Transform of a Periodic Function	487
11.9.	Chapter Summary	488
	Exercises	490
Chapter 12.	The Separation of Variables Algorithm for Boundary Value Problems	497
12.1.	• The Basic Separation of Variables Algorithm	497
12.1.1.	• The Diffusion Equation with Homogeneous Dirichlet Boundary Conditions	498
12.1.2.	• The Diffusion Equation with Homogenous Neumann Boundary Conditions	500
12.2.	• The Wave Equation	501

12.2.1.	• The Wave Equation with Homogeneous Dirichlet Boundary Conditions	501
12.2.2.	The Wave Equation with Homogeneous Neumann Boundary Conditions	503
12.3.	• Other Boundary Conditions	504
12.3.1.	• Inhomogeneous Dirichlet Boundary Conditions	504
12.3.2.	• Mixed Homogeneous Boundary Conditions	504
12.3.3.	• Mixed Inhomogeneous Boundary Conditions	505
12.3.4.	• Inhomogeneous Neumann Boundary Conditions	505
12.3.5.	• The Robin Boundary Condition for the Diffusion Equation	506
12.4.	Source Terms and Duhamel's Principle for the Diffusion and Wave Equations	508
12.5.	• Laplace's Equations in a Rectangle and a Disk	510
12.5.1.	• Rectangle	510
12.5.2.	• The Disk	512
12.6.	• Extensions and Generalizations of the Separation of Variables Algorithm	514
12.7.	• Extensions, I: Multidimensional Classical Fourier Series: Solving the Diffusion Equation on a Rectangle	515
12.8.	• Extensions, II: Polar and Cylindrical Coordinates and Bessel Functions	517
12.8.1.	• Vibrations of a Drum and Bessel Functions	518
12.9.	Extensions, III: Spherical Coordinates, Legendre Polynomials, Spherical Harmonics, and Spherical Bessel Functions	521
12.9.1.	Separation of Variables for the 3D Laplace Equation in Spherical Coordinates	522
12.9.2.	Legendre Polynomials and Associated Legendre Polynomials	524
12.9.3.	Spherical Harmonics	526
12.9.4.	Solving the 3D Diffusion Equation on the Ball	527
12.10.	Extensions, IV: General Sturm-Liouville Problems	530
12.10.1.	Regular Sturm-Liouville Problems	534
12.10.2.	Singular Sturm-Liouville Problems	535
12.11.	Separation of Variables for the Schrödinger Equation: Energy Levels of the Hydrogen Atom	535
12.12.	Chapter Summary	539
	Exercises	540
Chapter 13.	Uniting the Big Three Second-Order Linear Equations, and What's Next	549
13.1.	Are There Other Important Linear Second-Order Partial Differential Equations? The Standard Classification	549
13.1.1.	Classification of Linear Second-Order Partial Differential Equations	550
13.2.	Reflection on Fundamental Solutions, Green's Functions, Duhamel's Principle, and the Role/Position of the Delta Function	552

13.2.1. Fundamental Solutions/Green's Functions for the Laplacian	553
13.2.2. Fundamental Solutions/Green's Functions of the Diffusion Equation	554
13.2.3. Fundamental Solutions/Green's Functions of the 1D Wave Equation	557
13.2.4. Fundamental Solutions/Green's Functions of the 3D Wave Equation	560
Exercises	563
13.3. What's Next? Towards a Future Volume on This Subject	565
Appendix. Objects and Tools of Advanced Calculus	567
A.1. Sets, Domains, and Boundaries in \mathbb{R}^N	567
A.2. Functions: Smoothness and Localization	570
A.2.1. Function Classes Sorted by Smoothness	570
A.2.2. Localization: Functions with Compact Support	571
A.2.3. Boundary Values for Functions Defined on a Domain	571
A.3. Gradient of a Function and Its Interpretations, Directional Derivatives, and the Normal Derivative	573
A.3.1. The Fundamental Relationship Between the Gradient and Directional Derivatives	573
A.3.2. Lagrange Multipliers: An Illuminating Illustration of the Meaning of the Gradient	574
A.3.3. An Important Directional Derivative: The Normal Derivative on an Orientable Surface	575
A.4. Integration	576
A.4.1. Bulk, Surface, and Line Integrals	577
A.4.2. Flux Integrals	578
A.4.3. Improper Integrals, Singularities, and Integrability	579
A.5. Evaluation and Manipulation of Integrals: Exploiting Radial Symmetry	582
A.5.1. Spherical (Polar) Coordinates in \mathbb{R}^3	583
A.5.2. Integration of a Radially Symmetric Function	584
A.5.3. Integration of General Functions over a Ball via Spherical Shells	586
A.5.4. Rescalings and Translations	586
A.6. Fundamental Theorems of Calculus: The Divergence Theorem, Integration by Parts, and Green's First and Second Identities	587
A.6.1. The Divergence Theorem	587
A.6.2. Two Consequences of the Divergence Theorem: Green's Theorem and a Componentwise Divergence Theorem	588
A.6.3. A Match Made in Heaven: The Divergence + the Gradient = the Laplacian	589
A.6.4. Integration by Parts and Green's First and Second Identities	589
A.7. Integral vs. Pointwise Results	591
A.7.1. IPW (Integral to Pointwise) Theorems	591
A.7.2. The Averaging Lemma	592
A.8. Convergence of Functions and Convergence of Integrals	594
A.9. Differentiation under the Integral Sign	596
A.9.1. General Conditions for Legality	597

A.9.2. Examples Where It Is Illegal	598
A.9.3. A Leibnitz Rule	600
A.10. Change in the Order of Integration	601
A.10.1. The Fubini-Tonelli Theorem	601
A.10.2. Examples Where It Is Illegal	602
A.11. Thinking Dimensionally: Physical Variables Have Dimensions with Physical Units	603
Exercises	604
Bibliography	607
Index	609