

# Contents

Preface	xi
Introduction	1
Chapter 1. Elliptic Operators	7
Orientation	7
1. Setting of the “model” problem	7
1.1. Setting of the problem (I)	7
1.2. Setting of the problem (II): boundary conditions	9
1.3. An example: a one-dimensional problem	11
2. Asymptotic expansions	13
2.1. Orientation	13
2.2. Asymptotic expansions using multiple scales	13
2.3. Remarks on the homogenized operator	15
2.4. Justification of the asymptotic expansion for Dirichlet’s boundary conditions	17
2.5. Higher order terms in the expansion	18
2.6. Extensions	19
3. Energy proof of the homogenization formula	19
3.1. Orientation: Statement of the main result	19
3.2. Proof of the convergence theorem	19
3.3. A remark on the use of the “adjoint expansion”	22
3.4. Comparison results	23
4. $L^p$ estimates	25
4.1. Estimates for the Dirichlet problem	25
4.2. Reduction of the equation	27
4.3. Proof of Theorem 4.3	28
4.4. Local estimates	30
4.5. Extensions	31
5. Correctors	33
5.1. Orientation	33
5.2. Structure of the first corrector — Statement of theorem	33
5.3. Proof of Theorem 5.1	35
Orientation	38
5.4. First order system and asymptotic expansion	38
5.5. Correctors: Error estimates for the Dirichlet’s problem	41
6. Second order elliptic operators with non-uniformly oscillating coefficients	44
6.1. Setting of the problem and general families	44
6.2. Homogenization of transmission problems	48
6.3. Proof of Theorem 6.3	50

6.4.	Another approach to Theorem 6.3	51
7.	Complements on boundary conditions	53
7.1.	A remark on the nonhomogeneous Neumann's problem	53
7.2.	Higher order boundary conditions	54
7.3.	Proof of (7.1.6), (7.1.7)	57
8.	Reiterated homogenization	58
8.1.	Setting of the problem: Statement of the main result	58
8.2.	Approximation by smooth coefficients	61
8.3.	Asymptotic expansion	64
8.4.	Proof of the reiteration formula for smooth coefficients	67
8.5.	Correctors	69
9.	Homogenization of elliptic systems	70
9.1.	Setting of the problem	70
9.2.	Statement of the homogenization procedure	71
9.3.	Proof of the homogenization theorem	73
9.4.	Correctors	74
10.	Homogenization of the Stokes equation	76
10.1.	Orientation	76
10.2.	Statement of the problem and of the homogenization theorem	76
10.3.	Proof of the homogenization theorem	78
10.4.	Asymptotic expansion	80
11.	Homogenization of equations of Maxwell's type	81
11.1.	Setting of the problem	81
11.2.	Asymptotic expansions	82
11.3.	Another asymptotic expansion	84
11.4.	Compensated compactness	85
11.5.	Homogenization theorem	87
11.6.	Zero order term	90
11.7.	Remark on a regularization method	91
12.	Homogenization with rapidly oscillating potentials	91
12.1.	Orientation	91
12.2.	Asymptotic expansion	92
12.3.	Estimates for the spectrum and homogenization	93
12.4.	Correctors	96
12.5.	Almost periodic potentials	97
12.6.	Neumann's problem	98
12.7.	Higher order equations	99
12.8.	Oscillating potential and oscillatory coefficients	101
12.9.	A phenomenon of uncoupling	102
13.	Study of lower order terms	103
13.1.	Orientation	103
13.2.	Asymptotic expansion	105
13.3.	Energy estimates	106
14.	Singular perturbations and homogenization	107
14.1.	Orientation	107
14.2.	Asymptotic expansion	108
14.3.	Homogenization with respect to $\Delta^2$	109
15.	Non-local limits	111

15.1.	Setting of the problem	111
15.2.	Non-local homogenized operator	112
15.3.	Homogenization theorem	114
16.	Introduction to non-linear problems	114
16.1.	Formal general formulas	114
16.2.	Compact perturbations	115
16.3.	Non-compact perturbations	116
16.4.	Non-linearities in the higher derivatives	117
17.	Homogenization of multi-valued operators	118
17.1.	Orientation	118
17.2.	A formal procedure for the homogenization of problems of the calculus of variations	119
17.3.	Unilateral variational inequalities	121
18.	Comments and problems	123
Chapter 2. Evolution Operators		129
Orientation		129
1.	Parabolic operators: Asymptotic expansions	129
1.1.	Notations and orientation	129
1.2.	Variational formulation	130
1.3.	Asymptotic expansions: Preliminary formulas	134
1.4.	Asymptotic expansions: The case $k = 1$	135
1.5.	Asymptotic expansions: The case $k = 2$	136
1.6.	Asymptotic expansions: The case $k = 3$	137
1.7.	Other form of homogenization formulas	138
1.8.	The role of $k$	140
2.	Convergence of the homogenization of parabolic equations	140
2.1.	Statement of the homogenization result	140
2.2.	Proof of the homogenization when $k = 2$	140
2.3.	Reduction to the smooth case	142
2.4.	Proof of the homogenization when $0 < k < 2$	144
2.5.	Proof of the homogenization when $k > 2$	147
2.6.	Proof of the homogenization formulas when $a_{ij} \in L^\infty(\mathbb{R}_y^n \times \mathbb{R}_\tau)$ using $L^p$ estimates	149
2.7.	The $L^p$ estimates	150
2.8.	The adjoint expansion	153
2.9.	Use of the maximum principle	153
2.10.	Higher order equations and systems	154
2.11.	Correctors	156
2.12.	Non-linear problems	158
2.13.	Remarks on averaging	162
3.	Evolution operators of hyperbolic, Petrowsky, or Schrödinger type	165
3.1.	Orientation	165
3.2.	Linear operators with coefficients which are regular in $t$	165
3.3.	Linear operators with coefficients which are irregular in $t$	168
3.4.	Asymptotic expansions (I)	169
3.5.	Asymptotic expansions (II)	170
3.6.	Remarks on correctors	172
3.7.	Remarks on nonlinear problems	173

3.8. Remarks on Schrödinger type equations	175
3.9. Nonlocal operators	176
4. Comments and problems	179
4.1. Singular perturbation and homogenization	181
4.2. Reiteration	183
4.3. Homogenization with rapidly oscillating potentials	184
4.4. Homogenization and penalty	184
4.5. Homogenization and regularization	186
Chapter 3. Probabilistic Problems and Methods	189
Orientation	189
1. Stochastic differential equations and connections with partial differential equations	190
1.1. Stochastic integrals	190
1.2. Itô's formula	192
1.3. Strong formulation of stochastic differential equations	192
1.4. Connections with partial differential equations	193
2. Martingale formulation of stochastic differential equations	195
2.1. Martingale problem	195
2.2. Weak formulation of stochastic differential equations	196
2.3. Connections with PDE	197
3. Some results from ergodic theory	198
3.1. General results	198
3.2. Ergodic properties of diffusions on the torus	202
3.3. Invariant measure and the Fredholm alternative	206
4. Homogenization with a constant coefficients limit operator	209
4.1. Orientation	209
4.2. Diffusion without drift	209
4.3. Diffusion with unbounded drift	218
4.4. Convergence of functionals and probabilistic proof of homogenization	222
5. Analytic approach to the problem (4.4.3)	227
5.1. The method of asymptotic expansions	227
5.2. The method of energy	230
6. Operators with locally periodic coefficients	236
6.1. Setting of the problem	236
6.2. Probabilistic approach	237
6.3. Remarks on the martingale approach and the adjoint expansion method	243
6.4. Analytic approach to problem (6.1.5)	245
7. Reiterated homogenization	251
7.1. Setting of the problem	251
7.2. Proof of Theorem 7.1	256
8. Problems with potentials	258
8.1. A variant of Theorem 6.7	259
8.2. A general problem with potentials	261
9. Homogenization of reflected diffusion processes	264
9.1. Homogenization of the reflected diffusion processes	264
9.2. Proof of convergence	266
9.3. Applications to partial differential equations	269

10. Evolution problems	271
10.1. Orientation	271
10.2. Notation and setting of problems	271
10.3. Fredholm alternative for an evolution operator	272
10.4. The case $k < 2$	275
10.5. The case $k = 2$	280
10.6. The case $k > 2$	282
10.7. Applications to parabolic equations	286
11. Averaging	287
11.1. Setting of the problem	287
11.2. Proof of Theorem 11.1	287
11.3. Remarks on generalized averaging	292
12. Comments and problems	294
Chapter 4. High Frequency Wave Propagation in Periodic Structures	299
Orientation	299
1. Formulation of the problems	300
1.1. High frequency wave propagation	300
1.2. Propagation in periodic structures	303
2. The W. K. B. or geometrical optics method	304
2.1. Expansion for the Klein-Gordon equation	304
2.2. Eikonal equation and rays	306
2.3. Transport equations	307
2.4. Connections with the static problem	309
2.5. Propagation of energy	310
2.6. Spatially localized data	311
2.7. Expansion for the fundamental solution	313
2.8. Expansion near smooth caustics	314
2.9. Impact problem	314
2.10. Symmetric hyperbolic systems	315
2.11. Expansions for symmetric hyperbolic systems (low frequency)	319
2.12. Expansions for symmetric hyperbolic systems (probabilistic)	323
2.13. Expansion for symmetric hyperbolic systems (high frequency)	326
2.14. WKB for dissipative symmetric hyperbolic systems	333
2.15. Operator form of the WKB	338
3. Spectral theory for differential operators with periodic coefficients	341
3.1. The shifted cell problems for a second order elliptic operator	341
3.2. The Bloch expansion theorem	342
3.3. Bloch expansion for the acoustic equation	343
3.4. Bloch expansion for Maxwell's equation	344
3.5. The dynamo problem	344
3.6. Some nonselfadjoint problems	345
4. Simple applications of the spectral expansion	347
4.1. Lattice waves	347
4.2. Schrödinger equation	349
4.3. Nature of the expansion	351
4.4. Connection with the static theory	354
4.5. Validity of the expansion	355
4.6. Relation between the Hilbert and Chapman-Enskog expansion	358

4.7. Spatially localized data and stationary phase	358
4.8. Behavior of probability amplitudes	360
4.9. The acoustic equations	361
4.10. Dual homogenization formulas	363
4.11. Maxwell's equations	366
4.12. A one dimensional example	370
5. The general geometrical optics expansion	372
5.1. Expansion for Schrödinger's equation	372
5.2. Eikonal equations and rays	376
5.3. Transport equations	376
5.4. Connections with the static theory	379
5.5. Spatially localized data	380
5.6. Behavior of probability amplitudes	380
5.7. Expansion for the wave equation	380
5.8. Expansion for the heat equation	381
6. Comments and problems	384
Bibliography	387