

Review session tomorrow
- you bring questions

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Math 5440

Wed Dec 8

Andy will be presenting material related to his work on cloaking theory.

Rough course overview as I see it:

we have modeled (derived) some of the key classical PDE. In almost all cases we linearized to get linear PDE. These PDE have natural initial and boundary value formulations for which we can prove $\exists$, $!$, regularity theorems.

vector calculus: chain rule, div, grad, curl, change of variables in derivatives and integrals, FTC, Green's, Stokes', div. thm., flux integrals

↑ include
 $\mathbb{R}^n$ polar
coords
 $dV_n = r^{n-1} dr d\omega_{n-1}$
↑ $\omega \in S_1$
(this would be nice to clarify.)

PDE derivations

fluids (Navier-Stokes)
wave eqns (1, 2, 3 space variables)
heat eqn (n-variables)
Laplace eqn
uniqueness thms via integral identities
domains of dependence
uniqueness via max principle for Laplace & heat eqns.
also estimates using comparison principle
cov. classification

Solving linear PDE's, BVP's & IBVP's

scaling cov (e.g. to turn $[0, \epsilon]$ into $[0, \pi]$)
separation of variables
finite superposition (e.g. to isolate PDE, BV's or IV's)
infinite superposition
infinite sums
integral solns.
when is $\text{deriv}(\text{sum}) = \text{sum}(\text{derivs})$?
 $\text{deriv}(\text{int}) = \text{int}(\text{deriv})$?
convolution solns

Fourier series

def's
even, odd reflections for cos & sin series
convergence questions
pointwise f Lipschitz or Hölder cont near x_0
uniform e.g. $f' \in L^2$ implies this quickly.
in L^2 $f \in L^2$. "completeness"
Fejer & Dirichlet kernels.

Fourier series soltns to PDE's.

1 space-d WE HE IBVP's. $\sim$ connection to d'Alembert soltn's.

harmonic functions on the disk.

justification that infinite series soltns are soltns

techniques include

justify interchange of derivative and ∞ sum
maximum principle
approximate identity arguments

Green's fun solutions

1-variable Green's fns for 2nd order ODE's.

application to $\Delta u = -F$ in rectangles & Disk.

Green's function for Δ operator on a domain

(uses fundamental soltns for $\Delta u = f$)

Green's fun representation for soltn to

Special case

$$\begin{cases} \Delta u = +F & \text{in } \Omega \\ u = h & \text{on } \partial\Omega \end{cases}$$

Hilbert Spaces and the spectral theorem

geometry: inner product, norm, projection to closed subspaces

$T: H \rightarrow H$ continuous linear transformation

$\|T\|_{op}$.

ℓ^2

Spectral theorem for compact self-adjoint $T: H \rightarrow H$.

application to Δ^{-1} & Green's fun operators $\leftarrow$ I never got to show compactness for 1 space-d

Green's fun case, it follows

quickly from Arzela-Ascoli 5210
(I could sketch)

$L^2(\Omega)$ is isometric to ℓ^2 !

$\uparrow$
connected
open, bd. in $\mathbb{R}^n$

$$f = \sum_{i=1}^{\infty} c_i f_i \mapsto \{c_i\}_{i \in \mathbb{N}} \in \ell^2.$$

is one generalization of Fourier series.

(another is the eigenfunctions of Laplacian on $S^{n-1} \subset \mathbb{R}^n$, as ^{span of} restriction of ~~low~~ degree & homogeneous harmonic polynomials)

solutions of HE & WE using eigenfunctions of Δ , and separation of variables