





# CONTENTS

|                                                                                                                                      |          |
|--------------------------------------------------------------------------------------------------------------------------------------|----------|
| <b>I. Introductory Remarks.....</b>                                                                                                  | <b>1</b> |
| §1. General Information about the Variety of Solutions.....                                                                          | 2        |
| 1. Examples.....                                                                                                                     | 2        |
| 2. Differential Equations for Given Families of Functions.....                                                                       | 8        |
| §2. Systems of Differential Equations.....                                                                                           | 12       |
| 1. The Question of Equivalence of a System of Differential Equations and a Single Differential Equation.....                         | 12       |
| 2. Elimination from a Linear System with Constant Coefficients.....                                                                  | 14       |
| 3. Determined, Overdetermined, Underdetermined Systems....                                                                           | 15       |
| §3. Methods of Integration for Special Differential Equations.....                                                                   | 18       |
| 1. Separation of Variables.....                                                                                                      | 18       |
| 2. Construction of Further Solutions by Superposition. Fundamental Solution of the Heat Equation. Poisson's Integral...              | 20       |
| §4. Geometric Interpretation of a First Order Partial Differential Equation in Two Independent Variables. The Complete Integral..... | 22       |
| 1. Geometric Interpretation of a First Order Partial Differential Equation.....                                                      | 22       |
| 2. The Complete Integral.....                                                                                                        | 24       |
| 3. Singular Integrals.....                                                                                                           | 25       |
| 4. Examples.....                                                                                                                     | 27       |
| §5. Theory of Linear and Quasi-Linear Differential Equations of First Order.....                                                     | 28       |
| 1. Linear Differential Equations.....                                                                                                | 28       |
| 2. Quasi-Linear Differential Equations.....                                                                                          | 31       |
| §6. The Legendre Transformation.....                                                                                                 | 32       |
| 1. The Legendre Transformation for Functions of Two Variables.....                                                                   | 32       |
| 2. The Legendre Transformation for Functions of $n$ Variables...                                                                     | 34       |
| 3. Application of the Legendre Transformation to Partial Differential Equations.....                                                 | 35       |
| §7. The Existence Theorem of Cauchy and Kowalewsky.....                                                                              | 39       |
| 1. Introduction and Examples.....                                                                                                    | 39       |
| 2. Reduction to a System of Quasi-Linear Differential Equations.....                                                                 | 43       |
| 3. Determination of Derivatives Along the Initial Manifold....                                                                       | 47       |
| 4. Existence Proof for Solutions of Analytic Differential Equations.....                                                             | 48       |
| 4a. Observation About Linear Differential Equations.....                                                                             | 54       |



|                                                                                                                                                   |           |
|---------------------------------------------------------------------------------------------------------------------------------------------------|-----------|
| 4b. Remark About Nonanalytic Differential Equations.....                                                                                          | 54        |
| 5. Remarks on Critical Initial Data. Characteristics.....                                                                                         | 55        |
| <i>Appendix 1 to Chapter I. Laplace's Differential Equation for the Support<br/>Function of a Minimal Surface.....</i>                            | <i>56</i> |
| <i>Appendix 2 to Chapter I. Systems of Differential Equations of First<br/>Order and Differential Equations of Higher Order.....</i>              | <i>58</i> |
| 1. Plausibility Considerations.....                                                                                                               | 58        |
| 2. Conditions of Equivalence for Systems of Two First Order<br>Partial Differential Equations and a Differential Equation<br>of Second Order..... | 58        |
| <b>II. General Theory of Partial Differential Equations of First Order....</b>                                                                    | <b>62</b> |
| §1. Geometric Theory of Quasi-Linear Differential Equations in Two<br>Independent Variables.....                                                  | 62        |
| 1. Characteristic Curves.....                                                                                                                     | 62        |
| 2. Initial Value Problem.....                                                                                                                     | 64        |
| 3. Examples.....                                                                                                                                  | 66        |
| §2. Quasi-Linear Differential Equations in $n$ Independent Variables..                                                                            | 69        |
| §3. General Differential Equations in Two Independent Variables...                                                                                | 75        |
| 1. Characteristic Curves and Focal Curves. The Monge Cone...                                                                                      | 75        |
| 2. Solution of the Initial Value Problem.....                                                                                                     | 79        |
| 3. Characteristics as Branch Elements. Supplementary Remarks.<br>Integral Conoid. Caustics.....                                                   | 82        |
| §4. The Complete Integral.....                                                                                                                    | 84        |
| §5. Focal Curves and the Monge Equation.....                                                                                                      | 86        |
| §6. Examples.....                                                                                                                                 | 88        |
| 1. The Differential Equation of Straight Light Rays,<br>$(\text{grad } u)^2 = 1$ .....                                                            | 88        |
| 2. The Equation $F(u_x, u_y) = 0$ .....                                                                                                           | 91        |
| 3. Clairaut's Differential Equation.....                                                                                                          | 94        |
| 4. Differential Equation of Tubular Surfaces.....                                                                                                 | 95        |
| 5. Homogeneity Relation.....                                                                                                                      | 96        |
| §7. General Differential Equation in $n$ Independent Variables.....                                                                               | 97        |
| §8. Complete Integral and Hamilton-Jacobi Theory.....                                                                                             | 103       |
| 1. Construction of Envelopes and Characteristic Curves.....                                                                                       | 103       |
| 2. Canonical Form of the Characteristic Differential Equations..                                                                                  | 106       |
| 3. Hamilton-Jacobi Theory.....                                                                                                                    | 107       |
| 4. Example. The Two-Body Problem.....                                                                                                             | 109       |
| 5. Example. Geodesics on an Ellipsoid.....                                                                                                        | 111       |
| §9. Hamilton-Jacobi Theory and the Calculus of Variations.....                                                                                    | 113       |
| 1. Euler's Differential Equations in Canonical Form.....                                                                                          | 114       |
| 2. Geodetic Distance or Eiconal and Its Derivatives. Hamilton-<br>Jacobi Partial Differential Equation.....                                       | 115       |
| 3. Homogeneous Integrands.....                                                                                                                    | 119       |
| 4. Fields of Extremals. Hamilton-Jacobi Differential Equation..                                                                                   | 121       |
| 5. Cone of Rays. Huyghens' Construction.....                                                                                                      | 124       |



|                                                                                                                       |     |
|-----------------------------------------------------------------------------------------------------------------------|-----|
| 6. Hilbert's Invariant Integral for the Representation of the Eiconal.....                                            | 125 |
| 7. Theorem of Hamilton and Jacobi.....                                                                                | 127 |
| §10. Canonical Transformations and Applications.....                                                                  | 127 |
| 1. The Canonical Transformation.....                                                                                  | 127 |
| 2. New Proof of the Hamilton-Jacobi Theorem.....                                                                      | 129 |
| 3. Variation of Constants (Canonical Perturbation Theory)....                                                         | 130 |
| <i>Appendix 1 to Chapter II</i> .....                                                                                 | 132 |
| §1. Further Discussion of Characteristic Manifolds.....                                                               | 132 |
| 1. Remarks on Differentiation in $n$ Dimensions.....                                                                  | 132 |
| 2. Initial Value Problem. Characteristic Manifolds.....                                                               | 135 |
| §2. Systems of Quasi-Linear Differential Equations with the Same Principal Part. New Derivation of the Theory.....    | 139 |
| §3. Haar's Uniqueness Proof.....                                                                                      | 145 |
| <i>Appendix 2 to Chapter II. Theory of Conservation Laws</i> .....                                                    | 147 |
| <b>III. Differential Equations of Higher Order</b> .....                                                              | 154 |
| §1. Normal Forms for Linear and Quasi-Linear Differential Operators of Second Order in Two Independent Variables..... | 154 |
| 1. Elliptic, Hyperbolic, and Parabolic Normal Forms. Mixed Types.....                                                 | 155 |
| 2. Examples.....                                                                                                      | 160 |
| 3. Normal Forms for Quasi-Linear Second Order Differential Equations in Two Variables.....                            | 163 |
| 4. Example. Minimal Surfaces.....                                                                                     | 167 |
| 5. Systems of Two Differential Equations of First Order.....                                                          | 169 |
| §2. Classification in General and Characteristics.....                                                                | 170 |
| 1. Notations.....                                                                                                     | 170 |
| 2. Systems of First Order with Two Independent Variables. Characteristics.....                                        | 171 |
| 3. Systems of First Order with $n$ Independent Variables.....                                                         | 173 |
| 4. Differential Equations of Higher Order. Hyperbolicity.....                                                         | 175 |
| 5. Supplementary Remarks.....                                                                                         | 176 |
| 6. Examples. Maxwell's and Dirac's Equations.....                                                                     | 176 |
| §3. Linear Differential Equations with Constant Coefficients.....                                                     | 180 |
| 1. Normal Form and Classification for Equations of Second Order.....                                                  | 181 |
| 2. Fundamental Solutions for Equations of Second Order.....                                                           | 184 |
| 3. Plane Waves.....                                                                                                   | 187 |
| 4. Plane Waves Continued. Progressing Waves. Dispersion....                                                           | 188 |
| 5. Examples. Telegraph Equation. Undistorted Waves in Cables.....                                                     | 192 |
| 6. Cylindrical and Spherical Waves.....                                                                               | 193 |
| §4. Initial Value Problems. Radiation Problems for the Wave Equation.....                                             | 197 |
| 1. Initial Value Problems for Heat Conduction. Transformation of the Theta Function.....                              | 197 |



|                                                                                                      |            |
|------------------------------------------------------------------------------------------------------|------------|
| 2. Initial Value Problems for the Wave Equation.....                                                 | 201        |
| 3. Duhamel's Principle. Nonhomogeneous Equations. Retarded Potentials.....                           | 202        |
| 3a. Duhamel's Principle for Systems of First Order.....                                              | 204        |
| 4. Initial Value Problem for the Wave Equation in Two-Dimensional Space. Method of Descent.....      | 205        |
| 5. The Radiation Problem.....                                                                        | 206        |
| 6. Propagation Phenomena and Huyghens' Principle.....                                                | 208        |
| §5. Solution of Initial Value Problems by Fourier Integrals.....                                     | 210        |
| 1. Cauchy's Method of the Fourier Integral.....                                                      | 210        |
| 2. Example.....                                                                                      | 212        |
| 3. Justification of Cauchy's Method.....                                                             | 215        |
| §6. Typical Problems in Differential Equations of Mathematical Physics.....                          | 221        |
| 1. Introductory Remarks.....                                                                         | 221        |
| 2. Basic Principles.....                                                                             | 226        |
| 3. Remarks about "Improperly Posed" Problems.....                                                    | 230        |
| 4. General Remarks About Linear Problems.....                                                        | 231        |
| <i>Appendix 1 to Chapter III.....</i>                                                                | <i>232</i> |
| §1. Sobolev's Lemma.....                                                                             | 232        |
| §2. Adjoint Operators.....                                                                           | 234        |
| 1. Matrix Operators.....                                                                             | 234        |
| 2. Adjoint Differential Operators.....                                                               | 235        |
| <i>Appendix 2 to Chapter III. The Uniqueness Theorem of Holmgren....</i>                             | <i>237</i> |
| <b>IV. Potential Theory and Elliptic Differential Equations.....</b>                                 | <b>240</b> |
| §1. Basic Notions.....                                                                               | 240        |
| 1. Equations of Laplace and Poisson, and Related Equations....                                       | 240        |
| 2. Potentials of Mass Distributions.....                                                             | 245        |
| 3. Green's Formulas and Applications.....                                                            | 252        |
| 4. Derivatives of Potentials of Mass Distributions.....                                              | 258        |
| §2. Poisson's Integral and Applications.....                                                         | 261        |
| 1. The Boundary Value Problem and Green's Function.....                                              | 261        |
| 2. Green's Function for the Circle and Sphere. Poisson's Integral for the Sphere and Half-Space..... | 264        |
| 3. Consequences of Poisson's Formula.....                                                            | 268        |
| §3. The Mean Value Theorem and Applications.....                                                     | 275        |
| 1. The Homogeneous and Nonhomogeneous Mean Value Equation.....                                       | 275        |
| 2. The Converse of the Mean Value Theorems.....                                                      | 277        |
| 3. Poisson's Equation for Potentials of Spatial Distributions...                                     | 284        |
| 4. Mean Value Theorems for Other Elliptic Differential Equations.....                                | 286        |
| §4. The Boundary Value Problem.....                                                                  | 290        |
| 1. Preliminaries. Continuous Dependence on the Boundary Values and on the Domain.....                | 290        |



|                                                                                                                           |     |
|---------------------------------------------------------------------------------------------------------------------------|-----|
| 2. Solution of the Boundary Value Problem by the Schwarz Alternating Procedure.....                                       | 293 |
| 3. The Method of Integral Equations for Plane Regions with Sufficiently Smooth Boundaries.....                            | 299 |
| 4. Remarks on Boundary Values.....                                                                                        | 303 |
| 4a. Capacity and Assumption of Boundary Values.....                                                                       | 305 |
| 5. Perron's Method of Subharmonic Functions.....                                                                          | 306 |
| §5. The Reduced Wave Equation. Scattering.....                                                                            | 312 |
| 1. Background.....                                                                                                        | 312 |
| 2. Sommerfeld's Radiation Condition.....                                                                                  | 315 |
| 3. Scattering.....                                                                                                        | 318 |
| §6. Boundary Value Problems for More General Elliptic Differential Equations. Uniqueness of the Solutions.....            | 320 |
| 1. Linear Differential Equations.....                                                                                     | 320 |
| 2. Nonlinear Equations.....                                                                                               | 322 |
| 3. Rellich's Theorem on the Monge-Ampère Differential Equation.....                                                       | 324 |
| 4. The Maximum Principle and Applications.....                                                                            | 326 |
| §7. A Priori Estimates of Schauder and Their Applications.....                                                            | 331 |
| 1. Schauder's Estimates.....                                                                                              | 332 |
| 2. Solution of the Boundary Value Problem.....                                                                            | 336 |
| 3. Strong Barrier Functions and Applications.....                                                                         | 341 |
| 4. Some Properties of Solutions of $L[u] = f$ .....                                                                       | 343 |
| 5. Further Results on Elliptic Equations; Behavior at the Boundary.....                                                   | 346 |
| §8. Solution of the Beltrami Equations.....                                                                               | 350 |
| §9. The Boundary Value Problem for a Special Quasi-Linear Equation. Fixed Point Method of Leray and Schauder.....         | 357 |
| §10. Solution of Elliptic Differential Equations by Means of Integral Equations.....                                      | 362 |
| 1. Construction of Particular Solutions. Fundamental Solutions. Parametrix.....                                           | 363 |
| 2. Further Remarks.....                                                                                                   | 367 |
| <i>Appendix to Chapter IV. Nonlinear Equations.....</i>                                                                   | 367 |
| 1. Perturbation Theory.....                                                                                               | 368 |
| 2. The Equation $\Delta u = f(x, u)$ .....                                                                                | 369 |
| <i>Supplement to Chapter IV. Function Theoretic Aspects of the Theory of Elliptic Partial Differential Equations.....</i> | 374 |
| §1. Definition of Pseudoanalytic Functions.....                                                                           | 375 |
| §2. An Integral Equation.....                                                                                             | 377 |
| §3. Similarity Principle.....                                                                                             | 378 |
| §4. Applications of the Similarity Principle.....                                                                         | 382 |
| §5. Formal Powers.....                                                                                                    | 384 |
| §6. Differentiation and Integration of Pseudoanalytic Functions...                                                        | 386 |
| §7. Example. Equations of Mixed Type.....                                                                                 | 389 |
| §8. General Definition of Pseudoanalytic Functions.....                                                                   | 391 |
| §9. Quasiconformality and a General Representation Theorem....                                                            | 392 |



|                                                                                                 |            |
|-------------------------------------------------------------------------------------------------|------------|
| §10. A Nonlinear Boundary Value Problem.....                                                    | 395        |
| §11. An Extension of Riemann's Mapping Theorem.....                                             | 399        |
| §12. Two Theorems on Minimal Surfaces.....                                                      | 400        |
| §13. Equations with Analytic Coefficients.....                                                  | 400        |
| §14. Proof of Privaloff's Theorem.....                                                          | 401        |
| §15. Proof of the Schauder Fixed Point Theorem.....                                             | 403        |
| <b>V. Hyperbolic Differential Equations in Two Independent Variables</b>                        | <b>407</b> |
| Introduction.....                                                                               | 407        |
| §1. Characteristics for Differential Equations Mainly of Second Order.....                      | 408        |
| 1. Basic Notions. Quasi-Linear Equations.....                                                   | 408        |
| 2. Characteristics on Integral Surfaces.....                                                    | 414        |
| 3. Characteristics as Curves of Discontinuity. Wave Fronts. Propagation of Discontinuities..... | 416        |
| 4. General Differential Equations of Second Order.....                                          | 418        |
| 5. Differential Equations of Higher Order.....                                                  | 421        |
| 6. Invariance of Characteristics under Point Transformations..                                  | 423        |
| 7. Reduction to Quasi-Linear Systems of First Order.....                                        | 423        |
| §2. Characteristic Normal Forms for Hyperbolic Systems of First Order.....                      | 424        |
| 1. Linear, Semilinear and Quasi-Linear Systems.....                                             | 424        |
| 2. The Case $k = 2$ . Linearization by the Hodograph Transformation.....                        | 427        |
| §3. Applications to Dynamics of Compressible Fluids.....                                        | 429        |
| 1. One-Dimensional Isentropic Flow.....                                                         | 429        |
| 2. Spherically Symmetric Flow.....                                                              | 432        |
| 3. Steady Irrotational Flow.....                                                                | 432        |
| 4. Systems of Three Equations for Nonisentropic Flow.....                                       | 434        |
| 5. Linearized Equations.....                                                                    | 436        |
| §4. Uniqueness. Domain of Dependence.....                                                       | 438        |
| 1. Domains of Dependence, Influence, and Determinacy.....                                       | 438        |
| 2. Uniqueness Proofs for Linear Differential Equations of Second Order.....                     | 440        |
| 3. General Uniqueness Theorem for Linear Systems of First Order.....                            | 445        |
| 4. Uniqueness for Quasi-Linear Systems.....                                                     | 448        |
| 5. Energy Inequalities.....                                                                     | 449        |
| §5. Riemann's Representation of Solutions.....                                                  | 449        |
| 1. The Initial Value Problem.....                                                               | 450        |
| 2. Riemann's Function.....                                                                      | 450        |
| 3. Symmetry of Riemann's Function.....                                                          | 454        |
| 4. Riemann's Function and Radiation from a Point. Generalization to Higher Order Problems.....  | 455        |
| 5. Examples.....                                                                                | 457        |
| §6. Solution of Hyperbolic Linear and Semilinear Initial Value Problems by Iteration.....       | 461        |
| 1. Construction of the Solution for a Second Order Equation....                                 | 462        |



|                                                                                            |     |
|--------------------------------------------------------------------------------------------|-----|
| 2. Notations and Results for Linear and Semilinear Systems of First Order.....             | 464 |
| 3. Construction of the Solution.....                                                       | 466 |
| 4. Remarks. Dependence of Solutions on Parameters.....                                     | 470 |
| 5. Mixed Initial and Boundary Value Problems.....                                          | 471 |
| §7. Cauchy's Problem for Quasi-Linear Systems.....                                         | 476 |
| §8. Cauchy's Problem for Single Hyperbolic Differential Equations of Higher Order.....     | 478 |
| 1. Reduction to a Characteristic System of First Order.....                                | 479 |
| 2. Characteristic Representation of $L[u]$ .....                                           | 480 |
| 3. Solution of Cauchy's Problem.....                                                       | 482 |
| 4. Other Variants for the Solution. A Theorem by P. Ungar....                              | 483 |
| 5. Remarks.....                                                                            | 485 |
| §9. Discontinuities of Solutions. Shocks.....                                              | 486 |
| 1. Generalized Solutions. Weak Solutions.....                                              | 486 |
| 2. Discontinuities for Quasi-Linear Systems Expressing Conservation Laws. Shocks.....      | 488 |
| <i>Appendix 1 to Chapter V. Application of Characteristics as Coordinates...</i>           | 490 |
| §1. Additional Remarks on General Nonlinear Equations of Second Order.....                 | 490 |
| 1. The Quasi-Linear Differential Equation.....                                             | 491 |
| 2. The General Nonlinear Equation.....                                                     | 494 |
| §2. The Exceptional Character of the Monge-Ampère Equation....                             | 495 |
| §3. Transition from the Hyperbolic to the Elliptic Case Through Complex Domains.....       | 499 |
| §4. The Analyticity of the Solutions in the Elliptic Case .....                            | 501 |
| 1. Function-Theoretic Remark.....                                                          | 501 |
| 2. Analyticity of the Solutions of $\Delta u = f(x, y, u, p, q)$ .....                     | 502 |
| 3. Remark on the General Differential Equation $F(x, y, u, p, q, r, s, t) = 0$ .....       | 505 |
| §5. Use of Complex Quantities for the Continuation of Solutions....                        | 505 |
| <i>Appendix 2 to Chapter V. Transient Problems and Heaviside Operational Calculus.....</i> | 507 |
| §1. Solution of Transient Problems by Integral Representation....                          | 508 |
| 1. Explicit Example. The Wave Equation.....                                                | 508 |
| 2. General Formulation of the Problem.....                                                 | 511 |
| 3. The Integral of Duhamel.....                                                            | 512 |
| 4. Method of Superposition of Exponential Solutions.....                                   | 515 |
| §2. The Heaviside Method of Operators.....                                                 | 517 |
| 1. The Simplest Operators.....                                                             | 518 |
| 2. Examples of Operators and Applications.....                                             | 521 |
| 3. Applications to Heat Conduction.....                                                    | 525 |
| 4. Wave Equation.....                                                                      | 527 |
| 5. Justification of the Operational Calculus. Interpretation of Further Operators.....     | 528 |
| §3. General Theory of Transient Problems.....                                              | 535 |
| 1. The Laplace Transformation.....                                                         | 535 |



|                                                                                                                                                      |            |
|------------------------------------------------------------------------------------------------------------------------------------------------------|------------|
| 2. Solution of Transient Problems by the Laplace Transformation.....                                                                                 | 539        |
| 3. Example. The Wave and Telegraph Equations.....                                                                                                    | 544        |
| <b>VI. Hyperbolic Differential Equations in More Than Two Independent Variables.....</b>                                                             | <b>551</b> |
| Introduction.....                                                                                                                                    | 551        |
| <i>PART I. Uniqueness, Construction, and Geometry of Solutions.....</i>                                                                              | <i>552</i> |
| §1. Differential Equations of Second Order. Geometry of Characteristics.....                                                                         | 552        |
| 1. Quasi-Linear Differential Equations of Second Order.....                                                                                          | 552        |
| 2. Linear Differential Equations.....                                                                                                                | 556        |
| 3. Rays or Bicharacteristics.....                                                                                                                    | 558        |
| 4. Characteristics as Wave Fronts.....                                                                                                               | 560        |
| 5. Invariance of Characteristics.....                                                                                                                | 561        |
| 6. Ray Cone, Normal Cone, and Ray Conoid.....                                                                                                        | 563        |
| 7. Connection with a Riemann Metric.....                                                                                                             | 564        |
| 8. Reciprocal Transformations.....                                                                                                                   | 566        |
| 9. Huyghens' Construction of Wave Fronts.....                                                                                                        | 568        |
| 10. Space-Like Surfaces. Time-Like Directions.....                                                                                                   | 569        |
| §2. Second Order Equations. The Role of Characteristics.....                                                                                         | 569        |
| 1. Discontinuities of Second Order.....                                                                                                              | 570        |
| 2. The Differential Equation along a Characteristic Surface....                                                                                      | 571        |
| 3. Propagation of Discontinuities along Rays.....                                                                                                    | 573        |
| 4. Illustration. Solution of Cauchy's Problem for the Wave Equation in Three Space Dimensions.....                                                   | 574        |
| §3. Geometry of Characteristics for Higher Order Operators.....                                                                                      | 577        |
| 1. Notation.....                                                                                                                                     | 577        |
| 2. Characteristic Surfaces, Forms, and Matrices.....                                                                                                 | 579        |
| 3. Interpretation of the Characteristic Condition in Time and Space. Normal Cone and Normal Surface. Characteristic Nullvectors and Eigenvalues..... | 581        |
| 4. Construction of Characteristic Surfaces or Fronts. Rays, Ray Cone, Ray Conoid.....                                                                | 583        |
| 5. Wave Fronts and Huyghens' Construction. Ray Surface and Normal Surfaces.....                                                                      | 585        |
| 5a. Example.....                                                                                                                                     | 588        |
| 6. Invariance Properties.....                                                                                                                        | 589        |
| 7. Hyperbolicity. Space-Like Manifolds, Time-Like Directions..                                                                                       | 589        |
| 8. Symmetric Hyperbolic Operators.....                                                                                                               | 593        |
| 9. Symmetric Hyperbolic Equations of Higher Order.....                                                                                               | 594        |
| 10. Multiple Characteristic Sheets and Reducibility.....                                                                                             | 595        |
| 11. Lemma on Bicharacteristic Directions.....                                                                                                        | 597        |
| §3a. Examples. Hydrodynamics, Crystal Optics, Magnetohydrodynamics.....                                                                              | 599        |
| 1. Introduction.....                                                                                                                                 | 599        |



|                                                                                                                           |     |
|---------------------------------------------------------------------------------------------------------------------------|-----|
| 2. The Differential Equation System of Hydrodynamics.....                                                                 | 600 |
| 3. Crystal Optics.....                                                                                                    | 602 |
| 4. The Shapes of the Normal and Ray Surfaces.....                                                                         | 605 |
| 5. Cauchy's Problem for Crystal Optics.....                                                                               | 609 |
| 6. Magnetohydrodynamics.....                                                                                              | 612 |
| §4. Propagation of Discontinuities and Cauchy's Problem.....                                                              | 618 |
| 1. Introduction.....                                                                                                      | 618 |
| 2. Discontinuities of First Derivatives for Systems of First Order.<br>Transport Equation.....                            | 618 |
| 3. Discontinuities of Initial Values. Introduction of Ideal Func-<br>tions. Progressing Waves.....                        | 620 |
| 4. Propagation of Discontinuities for Systems of First Order...                                                           | 624 |
| 5. Characteristics with Constant Multiplicity.....                                                                        | 626 |
| 5a. Examples for Propagation of Discontinuities Along Mani-<br>folds of More Than One Dimension. Conical Refraction....   | 627 |
| 6. Resolution of Initial Discontinuities and Solution of Cauchy's<br>Problem.....                                         | 629 |
| 6a. Characteristic Surfaces as Wave Fronts.....                                                                           | 631 |
| 7. Solution of Cauchy's Problem by Convergent Wave Expan-<br>sions.....                                                   | 632 |
| 8. Systems of Second and Higher Order.....                                                                                | 633 |
| 9. Supplementary Remarks. Weak Solutions. Shocks.....                                                                     | 635 |
| §5. Oscillatory Initial Values. Asymptotic Expansion of the Solution.<br>Transition to Geometrical Optics.....            | 636 |
| 1. Preliminary Remarks. Progressing Waves of Higher Order....                                                             | 636 |
| 2. Construction of Asymptotic Solutions.....                                                                              | 637 |
| 3. Geometrical Optics.....                                                                                                | 640 |
| §6. Examples of Uniqueness Theorems and Domain of Dependence<br>for Initial Value Problems.....                           | 642 |
| 1. The Wave Equation.....                                                                                                 | 643 |
| 2. The Differential Equation $u_{tt} - \Delta u + \frac{\lambda}{t} u_t = 0$ (Darboux<br>Equation).....                   | 646 |
| 3. Maxwell's Equations in Vacuum.....                                                                                     | 647 |
| §7. Domains of Dependence for Hyperbolic Problems.....                                                                    | 649 |
| 1. Introduction.....                                                                                                      | 649 |
| 2. Description of the Domain of Dependence.....                                                                           | 650 |
| §8. Energy Integrals and Uniqueness for Linear Symmetric Hyper-<br>bolic Systems of First Order.....                      | 652 |
| 1. Energy Integrals and Uniqueness for the Cauchy Problem...                                                              | 652 |
| 2. Energy Integrals of First and Higher Order.....                                                                        | 654 |
| 3. Energy Inequalities for Mixed Initial and Boundary Value<br>Problems.....                                              | 656 |
| 4. Energy Integrals for Single Second Order Equations.....                                                                | 659 |
| §9. Energy Estimates for Equations of Higher Order.....                                                                   | 661 |
| 1. Introduction.....                                                                                                      | 661 |
| 2. Energy Identities and Inequalities for Solutions of Higher<br>Order Hyperbolic Operators. Method of Leray and Gårding. | 662 |
| 3. Other Methods.....                                                                                                     | 666 |



|                                                                                                                               |     |
|-------------------------------------------------------------------------------------------------------------------------------|-----|
| §10. The Existence Theorem . . . . .                                                                                          | 668 |
| 1. Introduction . . . . .                                                                                                     | 668 |
| 2. The Existence Theorem . . . . .                                                                                            | 669 |
| 3. Remarks on Persistence of Properties of Initial Values and on<br>Corresponding Semigroups. Huyghens' Minor Principle . . . | 671 |
| 4. Focussing. Example of Nonpersistence of Differentiability . . .                                                            | 673 |
| 5. Remarks about Quasi-Linear Systems . . . . .                                                                               | 675 |
| 6. Remarks about Problems of Higher Order or Nonsymmetric<br>Systems . . . . .                                                | 675 |
| <i>PART II. Representation of Solutions . . . . .</i>                                                                         | 676 |
| §11. Introduction . . . . .                                                                                                   | 676 |
| 1. Outline. Notations . . . . .                                                                                               | 676 |
| 2. Some Integral Formulas. Decomposition of Functions into<br>Plane Waves . . . . .                                           | 677 |
| §12. Equations of Second Order with Constant Coefficients . . . . .                                                           | 681 |
| 1. Cauchy's Problem . . . . .                                                                                                 | 681 |
| 2. Construction of the Solution for the Wave Equation . . . . .                                                               | 683 |
| 3. Method of Descent . . . . .                                                                                                | 686 |
| 4. Further Discussion of the Solution. Huyghens' Principle . . .                                                              | 688 |
| 5. The Nonhomogeneous Equation. Duhamel's Integral . . . . .                                                                  | 691 |
| 6. Cauchy's Problem for the General Linear Equation of Second<br>Order . . . . .                                              | 692 |
| 7. The Radiation Problem . . . . .                                                                                            | 695 |
| §13. Method of Spherical Means. The Wave Equation and the Darboux<br>Equation . . . . .                                       | 699 |
| 1. Darboux's Differential Equation for Mean Values . . . . .                                                                  | 699 |
| 2. Connection with the Wave Equation . . . . .                                                                                | 700 |
| 3. The Radiation Problem for the Wave Equation . . . . .                                                                      | 703 |
| 4. Generalized Progressing Spherical Waves . . . . .                                                                          | 704 |
| §13a. The Initial Value Problem for Elastic Waves Solved by Spherical<br>Means . . . . .                                      | 706 |
| §14. Method of Plane Mean Values. Application to General Hyperbolic<br>Equations with Constant Coefficients . . . . .         | 711 |
| 1. General Method . . . . .                                                                                                   | 711 |
| 2. Application to the Solution of the Wave Equation . . . . .                                                                 | 715 |
| §14a. Application to the Equations of Crystal Optics and Other Equa-<br>tions of Fourth Order . . . . .                       | 718 |
| 1. Solution of Cauchy's Problem . . . . .                                                                                     | 718 |
| 2. Further Discussion of the Solution. Domain of Dependence.<br>Gaps . . . . .                                                | 723 |
| §15. The Solution of Cauchy's Problem as Linear Functional of the<br>Data. Fundamental Solutions . . . . .                    | 727 |
| 1. Description. Notations . . . . .                                                                                           | 727 |
| 2. Construction of the Radiation Function by Decomposition of<br>the Delta Function . . . . .                                 | 730 |
| 3. Regularity of the Radiation Matrix . . . . .                                                                               | 733 |
| 3a. The Generalized Huyghens Principle . . . . .                                                                              | 735 |



|                                                                                                                                   |     |
|-----------------------------------------------------------------------------------------------------------------------------------|-----|
| 4. Example. Special Linear Systems with Constant Coefficients.<br>Theorem on Gaps.....                                            | 736 |
| 5. Example. The Wave Equation.....                                                                                                | 737 |
| 6. Example. Hadamard's Theory for Single Equations of Second<br>Order.....                                                        | 740 |
| 7. Further Examples. Two Independent Variables. Remarks...                                                                        | 744 |
| §16. Ultrahyperbolic Differential Equations and General Differential<br>Equations of Second Order with Constant Coefficients..... | 744 |
| 1. The General Mean Value Theorem of Asgeirsson.....                                                                              | 744 |
| 2. Another Proof of the Mean Value Theorem.....                                                                                   | 748 |
| 3. Application to the Wave Equation.....                                                                                          | 749 |
| 4. Solutions of the Characteristic Initial Value Problem for the<br>Wave Equation.....                                            | 749 |
| 5. Other Applications. The Mean Value Theorem for Confocal<br>Ellipsoids.....                                                     | 752 |
| §17. Initial Value Problems for Non-Space-Like Initial Manifolds...                                                               | 754 |
| 1. Functions Determined by Mean Values over Spheres with<br>Centers in a Plane.....                                               | 754 |
| 2. Applications to the Initial Value Problem.....                                                                                 | 756 |
| §18. Remarks About Progressing Waves, Transmission of Signals and<br>Huyghens' Principle.....                                     | 760 |
| 1. Distortion-Free Progressing Waves.....                                                                                         | 760 |
| 2. Spherical Waves.....                                                                                                           | 763 |
| 3. Radiation and Huyghens' Principle.....                                                                                         | 764 |
| <i>Appendix to Chapter VI. Ideal Functions or Distributions.....</i>                                                              | 766 |
| §1. Underlying Definitions and Concepts.....                                                                                      | 766 |
| 1. Introduction.....                                                                                                              | 766 |
| 2. Ideal Elements.....                                                                                                            | 767 |
| 3. Notations and Definitions.....                                                                                                 | 768 |
| 4. Iterated Integration.....                                                                                                      | 769 |
| 5. Linear Functionals and Operators—Bilinear Form.....                                                                            | 769 |
| 6. Continuity of Functionals. Support of Test Functions.....                                                                      | 771 |
| 7. Lemma About $r$ -Continuity.....                                                                                               | 772 |
| 8. Some Auxiliary Functions.....                                                                                                  | 773 |
| 9. Examples.....                                                                                                                  | 774 |
| §2. Ideal Functions.....                                                                                                          | 774 |
| 1. Introduction.....                                                                                                              | 774 |
| 2. Definition by Linear Differential Operators.....                                                                               | 775 |
| 3. Definition by Weak Limits.....                                                                                                 | 777 |
| 4. Definition by Linear Functionals.....                                                                                          | 778 |
| 5. Equivalence. Representation of Functionals.....                                                                                | 779 |
| 6. Some Conclusions.....                                                                                                          | 781 |
| 7. Example. The Delta-Function.....                                                                                               | 781 |
| 8. Identification of Ideal with Ordinary Functions.....                                                                           | 783 |
| 9. Definite Integrals. Finite Parts.....                                                                                          | 785 |
| §3. Calculus with Ideal Functions.....                                                                                            | 788 |
| 1. Linear Processes.....                                                                                                          | 789 |



|                                                                                              |     |
|----------------------------------------------------------------------------------------------|-----|
| 2. Change of Independent Variables .....                                                     | 789 |
| 3. Examples. Transformations of the Delta-Function .....                                     | 790 |
| 4. Multiplication and Convolution of Ideal Functions .....                                   | 791 |
| §4. Additional Remarks. Modifications of the Theory .....                                    | 792 |
| 1. Introduction .....                                                                        | 792 |
| 2. Different Spaces of Test Functions. The Space $\mathcal{S}$ . Fourier<br>Transforms ..... | 793 |
| 3. Periodic Functions .....                                                                  | 795 |
| 4. Ideal Functions and Hilbert Spaces. Negative Norms. Strong<br>Definitions .....           | 796 |
| 5. Remark on Other Classes of Ideal Functions .....                                          | 797 |
| <b>Bibliography</b> .....                                                                    | 799 |
| <b>Index</b> .....                                                                           | 819 |



