



# Contents

- 1 THE METHOD OF POWER SERIES, 1
  - 1 Introduction, 1
  - 2 The Cauchy-Kowalewski Theorem, 6
  
- 2 EQUATIONS OF THE FIRST ORDER, 18
  - 1 Characteristics, 18
  - 2 The Monge Cone, 24
  - 3 The Complete Integral, 33
  - 4 The Equation of Geometrical Optics, 40
  - 5 The Hamilton-Jacobi Theory, 44
  - 6 Applications, 49
  
- 3 CLASSIFICATION OF PARTIAL DIFFERENTIAL EQUATIONS, 57
  - 1 Reduction of Linear Equations in Two Independent Variables to Canonical Form, 57
  - 2 Equations in More Independent Variables, 70
  - 3 Lorentz Transformations and Special Relativity, 78
  - 4 Quasi-Linear Equations in Two Independent Variables, 85
  - 5 Hyperbolic Systems, 94
  
- 4 CAUCHY'S PROBLEM FOR EQUATIONS WITH TWO INDEPENDENT VARIABLES, 101
  - 1 Characteristics, 101

x CONTENTS

- 2 The Method of Successive Approximations, 110
- 3 Hyperbolic Systems, 121
- 4 The Riemann Function, 127
  
- 5 THE FUNDAMENTAL SOLUTION, 136
  - 1 Two Independent Variables, 136
  - 2 Several Independent Variables, 152
  - 3 The Parametrix, 168
  
- 6 CAUCHY'S PROBLEM IN SPACE OF HIGHER DIMENSION, 175
  - 1 Characteristics; Uniqueness, 175
  - 2 The Wave Equation, 191
  - 3 The Method of Descent, 204
  - 4 Equations with Analytic Coefficients, 211
  
- 7 THE DIRICHLET AND NEUMANN PROBLEMS, 226
  - 1 Uniqueness, 226
  - 2 The Green's and Neumann's Functions, 240
  - 3 The Kernel Function; Conformal Mapping, 256
  
- 8 DIRICHLET'S PRINCIPLE, 276
  - 1 Orthogonal Projection, 276
  - 2 Existence Proof Motivated by the Kernel Function, 288
  - 3 Existence Proof Based on Dirichlet's Principle, 297
  
- 9 EXISTENCE THEOREMS OF POTENTIAL THEORY, 312
  - 1 The Hahn-Banach Theorem, 312
  - 2 Subharmonic Functions; Barriers, 323
  - 3 Reduction to a Fredholm Integral Equation, 334
  
- 10 INTEGRAL EQUATIONS, 349
  - 1 The Fredholm Alternative, 349
  - 2 Applications, 364
  - 3 Eigenvalues and Eigenfunctions of a Symmetric Kernel, 369
  - 4 Completeness of Eigenfunction Expansions, 382

- 11 EIGENVALUE PROBLEMS, 388
  - 1 The Vibrating Membrane; Rayleigh's Quotient, 388
  - 2 Asymptotic Distribution of Eigenvalues, 400
  - 3 Upper and Lower Bounds; Symmetrization, 409
  
- 12 TRICOMI'S PROBLEM; FORMULATION OF WELL POSED PROBLEMS, 422
  - 1 Equations of Mixed Type; Uniqueness, 422
  - 2 Energy Integral Method for Symmetric Hyperbolic Systems, 434
  - 3 Incorrect Problems; Equations with No Solution, 450
  
- 13 FINITE DIFFERENCES, 458
  - 1 Formulation of Difference Equations, 458
  - 2 Hyperbolic Equations, 463
  - 3 Parabolic Equations, 475
  - 4 Elliptic Equations, 479
  - 5 Relaxation and Other Iterative Methods, 485
  - 6 Existence Theorem for the Heat Equation, 492
  
- 14 FLUID DYNAMICS, 500
  - 1 Formulation of the Equations of Motion, 500
  - 2 One Dimensional Flow, 509
  - 3 Steady Subsonic Flow, 519
  - 4 Transonic and Supersonic Flow, 526
  - 5 Flows with Free Streamlines, 536
  - 6 Magnetohydrodynamics, 548
  
- 15 FREE BOUNDARY PROBLEMS, 558
  - 1 Hadamard's Variational Formula, 558
  - 2 Existence of Flows with Free Streamlines, 574
  - 3 Hydromagnetic Stability, 589
  - 4 The Plateau Problem, 599
  
- 16 PARTIAL DIFFERENTIAL EQUATIONS IN THE COMPLEX DOMAIN, 614
  - 1 Cauchy's Problem for Analytic Systems, 614
  - 2 Characteristic Coordinates, 623

xii CONTENTS

- 3 Analyticity of Solutions of Nonlinear Elliptic Equations, 633
- 4 Reflection, 641

BIBLIOGRAPHY, 651

INDEX, 663

