Contents

1	**Introduction**	**1**
1.1	From classical solutions to weak solutions	2
1.2	Typical examples of weak solutions	4
1.2.1	Burgers' equation	4
1.2.2	Hamilton-Jacobi equation	6
2	**Definition**	**9**
2.1	Vanishing viscosity method	9
2.2	Equivalent definitions	17
3	**Comparison principle**	**23**
3.1	Classical comparison principle	24
3.1.1	Degenerate elliptic PDEs	24
3.1.2	Uniformly elliptic PDEs	24
3.2	Comparison principle for first-order PDEs	26
3.3	Extension to second-order PDEs	31
3.3.1	Degenerate elliptic PDEs	33
3.3.2	Remarks on the structure condition	35
3.3.3	Uniformly elliptic PDEs	38
4	**Existence results**	**40**
4.1	Perron's method	40
4.2	Representation formulas	45
4.2.1	Bellman equation	46
4.2.2	Isaacs equation	51
4.3	Stability	58
5	**Generalized boundary value problems**	**62**
5.1	Dirichlet problem	65
5.2	State constraint problem	68
5.3	Neumann problem	72
5.4	Growth condition at $\|x\| \to \infty$	75

6	**L^p-viscosity solutions**	**78**
6.1	A brief history	78
6.2	Definition and basic facts	81
6.3	Harnack inequality	84
6.3.1	Linear growth	85
6.3.2	Quadratic growth	87
6.4	Hölder continuity estimates	89
6.5	Existence result	92
7	**Appendix**	**95**
7.1	Proof of Ishii's lemma	95
7.2	Proof of the ABP maximum principle	100
7.3	Proof of existence results for Pucci equations	105
7.4	Proof of the weak Harnack inequlity	108
7.5	Proof of the local maximum principle	113
	References	**118**
	Notation Index	**120**
	Index	**121**