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KEY=EQUATIONS - ELSA ALEXANDER

BASIC PARTIAL DIFFERENTIAL EQUATIONS

CRC Press Methods of solution for partial differential equations (PDEs) used in mathematics, science, and engineering are clarified in this self-contained source. The reader will learn how to use PDEs to predict system behaviour from an initial state of the system and from external influences, and enhance the success of endeavours involving reasonably smooth, predictable changes of measurable quantities. This text enables the reader to not only find solutions of many PDEs, but also to interpret and use these solutions. It offers 6000 exercises ranging from routine to challenging. The palatable, motivated proofs enhance understanding and retention of the material. Topics not usually found in books at this level include but examined in this text: the application of linear and nonlinear first-order PDEs to the evolution of population densities and to traffic shocks convergence of numerical solutions of PDEs and implementation on a computer convergence of Laplace series on spheres quantum mechanics of the hydrogen atom solving PDEs on manifolds The text requires some knowledge of calculus but none on differential equations or linear algebra.

PARTIAL DIFFERENTIAL EQUATIONS FOR SCIENTISTS AND ENGINEERS

Courier Corporation Practical text shows how to formulate and solve partial differential equations. Coverage of diffusion-type problems, hyperbolic-type problems, elliptic-type problems, numerical and approximate methods. Solution guide available upon request. 1982 edition.

PARTIAL DIFFERENTIAL EQUATIONS

AN INTRODUCTION

John Wiley & Sons Partial Differential Equations presents a balanced and comprehensive introduction to the concepts and techniques required to solve problems containing unknown functions of multiple variables. While focusing on the three most classical partial differential equations (PDEs)—the wave, heat, and Laplace equations—this detailed text also presents a broad practical perspective that merges mathematical concepts with real-world application in diverse areas including molecular structure, photon and electron interactions, radiation of electromagnetic waves, vibrations of a solid, and many more. Rigorous pedagogical tools aid in student comprehension; advanced topics are introduced frequently, with minimal technical jargon, and a wealth of exercises reinforce vital skills and invite additional self-study. Topics are presented in a logical progression, with major concepts such as wave propagation, heat and diffusion, electrostatics, and quantum mechanics placed in contexts familiar to students of various fields in science and engineering. By understanding the properties and applications of PDEs, students will be equipped to better analyze and interpret central processes of the natural world.

INTRODUCTION TO PARTIAL DIFFERENTIAL EQUATIONS WITH APPLICATIONS

Courier Corporation This text explores the essentials of partial differential equations as applied to engineering and the physical sciences. Discusses ordinary differential equations, integral curves and surfaces of vector fields, the Cauchy-Kovalevsky theory, more. Problems and answers.

ANALYTIC METHODS FOR PARTIAL DIFFERENTIAL EQUATIONS

Springer Science & Business Media This is the practical introduction to the analytical approach taken in Volume 2. Based upon courses in partial differential equations over the last two decades, the text covers the classic canonical equations, with the method of separation of variables introduced at an early stage. The characteristic method for first order equations acts as an introduction to the classification of second order quasi-linear problems by characteristics. Attention then moves to different co-ordinate systems, primarily those with cylindrical or spherical symmetry. Hence a discussion of special functions arises quite naturally, and in each case the major properties are derived. The next section deals with the use of integral transforms and extensive methods for inverting them, and concludes with links to the use of Fourier series.

INTRODUCTION TO PARTIAL DIFFERENTIAL EQUATIONS

Springer This modern take on partial differential equations does not require knowledge beyond vector calculus and linear algebra. The author focuses on the most important classical partial differential equations, including conservation equations and their characteristics, the wave equation, the heat equation, function spaces, and Fourier series, drawing on tools from analysis only as they arise. Within each section the author creates a narrative that answers the five questions: What is the scientific problem we are trying to understand? How do we model that with PDE? What techniques can we use to analyze the PDE? How do those techniques apply to this equation? What information or insight did we obtain by developing and analyzing the PDE? The text stresses the interplay between modeling and mathematical analysis, providing a thorough source of problems and an inspiration for the development of methods.

PARTIAL DIFFERENTIAL EQUATIONS

Courier Corporation This three-part treatment of partial differential equations focuses on elliptic and evolution equations. Largely self-contained, it concludes with a series of independent topics directly related to the methods and results of the preceding sections that helps introduce readers to advanced topics for further study. Geared toward graduate and postgraduate students of mathematics, this volume also constitutes a valuable reference for mathematicians and mathematical theorists. Starting with the theory of elliptic equations and the solution of the Dirichlet problem, the text develops the theory of weak derivatives, proves various inequalities and imbedding problems, and derives smoothness theorems. Part Two concerns evolution equations in Banach space and develops the theory of semigroups. It solves the initial-boundary value problem for parabolic equations and covers backward uniqueness, asymptotic behavior, and lower bounds at infinity. The final section includes independent topics directly related to the methods and results of the previous material, including the analyticity of solutions of elliptic and parabolic equations, asymptotic behavior of solutions of elliptic equations near infinity, and problems in the theory of control in Banach space.

AN INTRODUCTION TO PARTIAL DIFFERENTIAL EQUATIONS

Cambridge University Press A complete introduction to partial differential equations, this textbook provides a rigorous yet accessible guide to students in mathematics, physics and engineering. The presentation is lively and up to date, paying particular emphasis to developing an appreciation of underlying mathematical theory. Beginning with basic definitions, properties and derivations of some basic equations of mathematical physics from basic principles, the book studies first order equations, classification of second order equations, and the one-dimensional wave equation. Two chapters are devoted to the separation of variables, whilst others concentrate on a wide range of topics including elliptic theory, Green's functions, variational and numerical methods. A rich collection of worked examples and exercises accompany the text, along with a large number of illustrations and graphs to provide insight into the numerical examples. Solutions to selected exercises are included for students and extended solution sets are available to lecturers from solutions@cambridge.org.

INTRODUCTION TO PARTIAL DIFFERENTIAL EQUATIONS

Princeton University Press The aim of this text is to acquaint the student with the fundamental classical results of partial differential equations and to guide them into some of the modern theory, enabling them to read more advanced works on the subject.

ORDINARY AND PARTIAL DIFFERENTIAL EQUATIONS

CRC Press Covers ODEs and PDEs—in One Textbook Until now, a comprehensive textbook covering both ordinary differential equations (ODEs) and partial differential equations (PDEs) didn't exist. Fulfilling this need, Ordinary and Partial Differential Equations provides a complete and accessible course on ODEs and PDEs using many examples and exercises as well as intuitive, easy-to-use software. Teaches the Key Topics in Differential Equations The text includes all the topics that form the core of a modern undergraduate or beginning graduate course in differential equations. It also discusses other optional but important topics such as integral equations, Fourier series, and special functions. Numerous carefully chosen examples offer practical guidance on the concepts and techniques. Guides Students through the Problem-Solving Process Requiring no user programming, the accompanying computer software allows students to fully investigate problems, thus enabling a deeper study into the role of boundary and initial conditions, the dependence of the solution on the parameters, the accuracy of the solution, the speed of a series convergence, and related questions. The ODE module compares students' analytical solutions to the results of computations while the PDE module demonstrates the sequence of all necessary analytical solution steps.

PARTIAL DIFFERENTIAL EQUATIONS

American Mathematical Soc. This is the second edition of the now definitive text on partial differential equations (PDE). It offers a comprehensive survey of modern techniques in the theoretical study of PDE with particular emphasis on nonlinear equations. Its wide scope and clear exposition make it a great text for a graduate course in PDE. For this edition, the author has made numerous changes, including a new chapter on nonlinear wave equations, more than 80 new exercises, several new sections, a significantly expanded bibliography. About the First Edition: I have used this book for both regular PDE and topics courses. It has a wonderful combination of insight and technical detail. ... Evans' book is evidence of his mastering of the field and the clarity of presentation. --Luis Caffarelli, University of Texas It is fun to teach from Evans' book. It explains many of the essential ideas and techniques of partial differential equations ... Every graduate student in analysis should read it. --David Jerison, MIT I use Partial Differential Equations to prepare my students for their Topic exam, which is a requirement before starting working on their dissertation. The book provides an excellent account of PDE's ... I am very happy with the preparation it provides my students. --Carlos Kenig, University of Chicago Evans' book has already attained the status of a classic. It is a clear choice for students just learning the subject, as well as for experts who wish to broaden their knowledge ... An outstanding reference for many aspects of the field. --Rafe Mazzeo, Stanford University

A FIRST COURSE IN PARTIAL DIFFERENTIAL EQUATIONS WITH COMPLEX VARIABLES AND TRANSFORM METHODS

Courier Corporation Suitable for advanced undergraduate and graduate students, this text presents the general properties of partial differential equations, including the elementary theory of complex variables. Topics include one-dimensional wave equation, properties of elliptic and parabolic equations, separation of variables and Fourier series, nonhomogeneous problems, and analytic functions of a complex variable. Solutions. 1965 edition.

AN INTRODUCTION TO PARTIAL DIFFERENTIAL EQUATIONS

Springer Science & Business Media Partial differential equations are fundamental to the modeling of natural phenomena. The desire to understand the solutions of these equations has always had a prominent place in the efforts of mathematicians and has inspired such diverse fields as complex function theory, functional analysis, and algebraic topology. This book, meant for a beginning graduate audience, provides a thorough introduction to partial differential equations.

APPLIED PARTIAL DIFFERENTIAL EQUATIONS

Oxford University Press on Demand Partial differential equations are used in mathematical models of a huge range of real-world phenomena, from electromagnetism to financial markets. This new edition of Applied PDEs contains many new sections and exercises Including, American options, transform methods, free surface flows, linear elasticity and complex characteristics.

BEGINNING PARTIAL DIFFERENTIAL EQUATIONS

John Wiley & Sons An Instructor's Manual presenting detailed solutions to all the problems in the book is available upon request from the Wiley editorial department.

INTRODUCTION TO PARTIAL DIFFERENTIAL EQUATIONS

Springer This textbook is designed for a one year course covering the fundamentals of partial differential equations, geared towards advanced undergraduates and beginning graduate students in mathematics, science, engineering, and elsewhere. The exposition carefully balances solution techniques, mathematical rigor, and significant applications, all illustrated by numerous examples. Extensive exercise sets appear at the end of almost every subsection, and include straightforward computational problems to develop and reinforce new techniques and results, details on theoretical developments and proofs, challenging projects both computational and conceptual, and supplementary material that motivates the student to delve further into the subject. No previous experience with the subject of partial differential equations or Fourier theory is assumed, the main prerequisites being undergraduate calculus, both one- and multi-variable, ordinary differential equations, and basic linear algebra. While the classical topics of separation of variables, Fourier analysis, boundary value problems, Green's functions, and special functions continue to form the core of an introductory course, the inclusion of nonlinear equations, shock wave dynamics, symmetry and similarity, the Maximum Principle, financial models, dispersion and solitons, Huygens' Principle, quantum mechanical systems, and more make this text well attuned to recent developments and trends in this active field of contemporary research. Numerical approximation schemes are an important component of any introductory course, and the text covers the two most basic approaches: finite differences and finite elements. Peter J. Olver is professor of mathematics at the University of Minnesota. His wide-ranging research interests are centered on the development of symmetry-based methods for differential equations and their manifold applications. He is the author of over 130 papers published in major scientific research journals as well as 4 other books, including the definitive Springer graduate text, Applications of Lie Groups to Differential Equations, and another undergraduate text, Applied Linear Algebra. A Solutions Manual for instructors is available by clicking on "Selected Solutions Manual" under the Additional Information section on the right-hand side of this page.

PARTIAL DIFFERENTIAL EQUATIONS

Springer Science & Business Media This book offers an ideal graduate-level introduction to the theory of partial differential equations. The first part of the book describes the basic mathematical problems and structures associated with elliptic, parabolic, and hyperbolic partial differential equations, and explores the connections between these fundamental types. Aspects of Brownian motion or pattern formation processes are also presented. The second part focuses on existence schemes and develops estimates for solutions of elliptic equations, such as Sobolev space theory, weak and strong solutions, Schauder estimates, and Moser iteration. In particular, the reader will learn the basic techniques underlying current research in elliptic partial differential equations. This revised and expanded third edition is enhanced with many additional examples that will help motivate the reader. New features include a reorganized and extended chapter on hyperbolic equations, as well as a new chapter on the relations between different types of partial differential equations, including first-order hyperbolic systems, Langevin and Fokker-Planck equations, viscosity solutions for elliptic PDEs, and much more. Also, the new edition contains additional material on systems of elliptic partial differential equations, and it explains in more detail how the Harnack inequality can be used for the regularity of solutions.

ELLIPTIC PARTIAL DIFFERENTIAL EQUATIONS OF SECOND ORDER

Springer Science & Business Media This work aims to be of interest to those who have to work with differential equations and acts either as a reference or as a book to learn from. The authors have made the treatment self-contained.

PARTIAL DIFFERENTIAL EQUATIONS I

BASIC THEORY

Springer Science & Business Media The first of three volumes on partial differential equations, this one introduces basic examples arising in continuum mechanics, electromagnetism, complex analysis and other areas, and develops a number of tools for their solution, in particular Fourier analysis, distribution theory, and Sobolev spaces. These tools are then applied to the treatment of basic problems in linear PDE, including the Laplace equation, heat equation, and wave equation, as well as more general elliptic, parabolic, and hyperbolic equations. The book is targeted at graduate students in mathematics and at professional mathematicians with an interest in partial differential equations, mathematical physics, differential geometry, harmonic analysis, and complex analysis.

PRINCIPLES OF PARTIAL DIFFERENTIAL EQUATIONS

Springer Science & Business Media This concise book covers the classical tools of Partial Differential Equations Theory in today's science and engineering. The rigorous theoretical presentation includes many hints, and the book contains many illustrative applications from physics.

PARTIAL DIFFERENTIAL EQUATIONS AND CALCULUS OF VARIATIONS

Lecture Notes in Mathematics This volume contains 18 invited papers by members and guests of the former Sonderforschungsbereich in Bonn (SFB 72) who, over the years, collaborated on the research group "Solution of PDE's and Calculus of Variations". The emphasis is on existence and regularity results, on special equations of mathematical physics and on scattering theory.

PARTIAL DIFFERENTIAL EQUATIONS 1

FOUNDATIONS AND INTEGRAL REPRESENTATIONS

Springer This two-volume textbook provides comprehensive coverage of partial differential equations, spanning elliptic, parabolic, and hyperbolic types in two and several variables. In this first volume, special emphasis is placed on geometric and complex variable methods involving integral representations. The following topics are treated: • integration and differentiation on manifolds • foundations of functional analysis • Brouwer's mapping degree • generalized analytic functions • potential theory and spherical harmonics • linear partial differential equations This new second edition of this volume has been thoroughly revised and a new section on the boundary behavior of Cauchy's integral has been added. The second volume will present functional analytic methods and applications to problems in differential geometry. This textbook will be of particular use to graduate and postgraduate students interested in this field and will be of interest to advanced undergraduate students. It may also be used for independent study.

PARTIAL DIFFERENTIAL EQUATIONS

THEORY AND TECHNIQUE

This is the second edition of the well-established text in partial differential equations, emphasizing modern, practical solution techniques. This updated edition includes a new chapter on transform methods and a new section on integral equations in the numerical methods chapter. The authors have also included additional exercises.

PARTIAL DIFFERENTIAL EQUATIONS

Springer Science & Business Media This book is based on a course I have given five times at the University of Michigan, beginning in 1973. The aim is to present an introduction to a sampling of ideas, phenomena, and methods from the subject of partial differential equations that can be presented in one semester and requires no previous knowledge of differential equations. The problems, with hints and discussion, form an important and integral part of the course. In our department, students with a variety of specialties-notably differential geometry, numerical analysis, mathematical physics, complex analysis, physics, and partial differential equations-have a need for such a course. The goal of a one-term course forces the omission of many topics. Everyone, including me, can find fault with the selections that I have made. One of the things that makes partial differential equations difficult to learn is that it uses a wide variety of tools. In a short course, there is no time for the leisurely development of background material. Consequently, I suppose that the reader is trained in advanced calculus, real analysis, the rudiments of complex analysis, and the language of functional analysis. Such a background is not unusual for the students mentioned above. Students missing one of the "essentials" can usually catch up simultaneously. A more difficult problem is what to do about the Theory of Distributions.

PARTIAL DIFFERENTIAL EQUATIONS

VOL. 1 FOUNDATIONS AND INTEGRAL REPRESENTATIONS

Springer Science & Business Media This comprehensive two-volume textbook covers the whole area of Partial Differential Equations - of the elliptic, parabolic, and hyperbolic type - in two and several variables. Special emphasis is placed on the connection of PDEs and complex variable methods. In this first volume the following topics are treated: Integration and differentiation on manifolds, Functional analytic foundations, Brouwer's degree of mapping, Generalized analytic functions, Potential theory and spherical harmonics, Linear partial differential equations. We solve partial differential equations via integral representations in this volume, reserving functional analytic solution methods for Volume Two.

NONLINEAR PARTIAL DIFFERENTIAL EQUATIONS

ASYMPTOTIC BEHAVIOR OF SOLUTIONS AND SELF-SIMILAR SOLUTIONS

Birkhäuser This work will serve as an excellent first course in modern analysis. The main focus is on showing how self-similar solutions are useful in studying the behavior of solutions of nonlinear partial differential equations, especially those of parabolic type. This textbook will be an excellent resource for self-study or classroom use.

ELEMENTS OF PARTIAL DIFFERENTIAL EQUATIONS

Courier Corporation Geared toward students of applied rather than pure mathematics, this volume introduces elements of partial differential equations. Its focus is primarily upon finding solutions to particular equations rather than general theory. Topics include ordinary differential equations in more than two variables, partial differential equations of the first and second orders, Laplace's equation, the wave equation, and the diffusion equation. A helpful Appendix offers information on systems of surfaces, and solutions to the odd-numbered problems appear at the end of the book. Readers pursuing independent study will particularly appreciate the worked examples that appear throughout the text.

PARTIAL DIFFERENTIAL EQUATIONS

American Mathematical Soc. Divided in two main parts, this title contains an assortment of material intended to give an understanding of some problems and techniques involving hyperbolic and parabolic equations. Suitable for graduate students and researchers interested in partial differential equations, it also includes a discussion of some quasi-linear elliptic equations.

PARTIAL DIFFERENTIAL EQUATIONS

American Mathematical Soc. This text on partial differential equations is intended for readers who want to understand the theoretical underpinnings of modern PDEs in settings that are important for the applications without using extensive analytic tools required by most advanced texts. The assumed mathematical background is at the level of multivariable calculus and basic metric space material, but the latter is recalled as relevant as the text progresses. The key goal of this book is to be mathematically complete without overwhelming the reader, and to develop PDE theory in a manner that reflects how researchers would think about the material. A concrete example is that distribution theory and the concept of weak solutions are introduced early because while these ideas take some time for the students to get used to, they are fundamentally easy and, on the other hand, play a central role in the field. Then, Hilbert spaces that are quite important in the later development are introduced via completions which give essentially all the features one wants without the overhead of measure theory. There is additional material provided for readers who would like to learn more than the core material, and there are numerous exercises to help solidify one's understanding. The text should be suitable for advanced undergraduates or for beginning graduate students including those in engineering or the sciences.

HILBERT SPACE METHODS IN PARTIAL DIFFERENTIAL EQUATIONS

Courier Corporation This graduate-level text opens with an elementary presentation of Hilbert space theory sufficient for understanding the rest of the book. Additional topics include boundary value problems, evolution equations, optimization, and approximation. 1979 edition.

ESSENTIAL PARTIAL DIFFERENTIAL EQUATIONS

ANALYTICAL AND COMPUTATIONAL ASPECTS

Springer This volume provides an introduction to the analytical and numerical aspects of partial differential equations (PDEs). It unifies an analytical and computational approach for these; the qualitative behaviour of solutions being established using classical concepts: maximum principles and energy methods. Notable inclusions are the treatment of irregularly shaped boundaries, polar coordinates and the use of flux-limiters when approximating hyperbolic conservation laws. The numerical analysis of difference schemes is rigorously developed using discrete maximum principles and discrete Fourier analysis. A novel feature is the inclusion of a chapter containing projects, intended for either individual or group study, that cover a range of topics such as parabolic smoothing, travelling waves, isospectral matrices, and the approximation of multidimensional advection-diffusion problems. The underlying theory is illustrated by numerous examples and there are around 300 exercises, designed to promote and test understanding. They are starred according to level of difficulty. Solutions to odd-numbered exercises are available to all readers while even-numbered solutions are available to authorised instructors. Written in an informal yet rigorous style, Essential Partial Differential Equations is designed for mathematics undergraduates in their final or penultimate year of university study, but will be equally useful for students following other scientific and engineering disciplines in which PDEs are of practical importance. The only prerequisite is a familiarity with the basic concepts of calculus and linear algebra.

INTRODUCTION TO PARTIAL DIFFERENTIAL EQUATIONS

A COMPUTATIONAL APPROACH

Springer Science & Business Media Combining both the classical theory and numerical techniques for partial differential equations, this thoroughly modern approach shows the significance of computations in PDEs and illustrates the strong interaction between mathematical theory and the development of numerical methods. Great care has been taken throughout the book to seek a sound balance between these techniques. The authors present the material at an easy pace and exercises ranging from the straightforward to the challenging have been included. In addition there are some "projects" suggested, either to refresh the students memory of results needed in this course, or to extend the theories developed in the text. Suitable for undergraduate and graduate students in mathematics and engineering.

HOMOGENIZATION OF PARTIAL DIFFERENTIAL EQUATIONS

Springer Science & Business Media A comprehensive study of homogenized problems, focusing on the construction of nonstandard models Details a method for modeling processes in microinhomogeneous media (radiophysics, filtration theory, rheology, elasticity theory, and other domains) Complete proofs of all main results, numerous examples Classroom text or comprehensive reference for graduate students, applied mathematicians, physicists, and engineers

PARTIAL DIFFERENTIAL EQUATIONS

THEORY AND COMPLETELY SOLVED PROBLEMS

FriesenPress Provides more than 150 fully solved problems for linear partial differential equations and boundary value problems. Partial Differential Equations: Theory and Completely Solved Problems offers a modern introduction into the theory and applications of linear partial differential equations (PDEs). It is the material for a typical third year university course in PDEs. The material of this textbook has been extensively class tested over a period of 20 years in about 60 separate classes. The book is divided into two parts. Part I contains the Theory part and covers topics such as a classification of second order PDEs, physical and biological derivations of the heat, wave and Laplace equations, separation of variables, Fourier series, D'Alembert's principle, Sturm-Liouville theory, special functions, Fourier transforms and the method of characteristics. Part II contains more than 150 fully solved problems, which are ranked according to their difficulty. The last two chapters include sample Midterm and Final exams for this course with full solutions.

PARTIAL DIFFERENTIAL EQUATIONS OF MATHEMATICAL PHYSICS AND INTEGRAL EQUATIONS

Courier Corporation Superb treatment for math and physical science students discusses modern mathematical techniques for setting up and analyzing problems. Discusses partial differential equations of the 1st order, elementary modeling, potential theory, parabolic equations, more. 1988 edition.

AN INTRODUCTION TO PARTIAL DIFFERENTIAL EQUATIONS

Springer Science & Business Media Partial differential equations are fundamental to the modeling of natural phenomena. The desire to understand the solutions of these equations has always had a prominent place in the efforts of mathematicians and has inspired such diverse fields as complex function theory, functional analysis, and algebraic topology. This book, meant for a beginning graduate audience, provides a thorough introduction to partial differential equations.

IMPLEMENTING SPECTRAL METHODS FOR PARTIAL DIFFERENTIAL EQUATIONS

ALGORITHMS FOR SCIENTISTS AND ENGINEERS

Springer Science & Business Media This book explains how to solve partial differential equations numerically using single and multidomain spectral methods. It shows how only a few fundamental algorithms form the building blocks of any spectral code, even for problems with complex geometries.

PARTIAL DIFFERENTIAL EQUATIONS

AN INTRODUCTION TO A GENERAL THEORY OF LINEAR BOUNDARY VALUE PROBLEMS

Springer Let me begin by explaining the meaning of the title of this book. In essence, the book studies boundary value problems for linear partial differential equations in a finite domain in n -dimensional Euclidean space. The problem that is investigated is the question of the dependence of the nature of the solvability of a given equation on the way in which the boundary conditions are chosen, i.e. on the supplementary requirements which the solution is to satisfy on specified parts of the boundary. The branch of mathematical analysis dealing with the study of boundary value problems for partial

differential equations is often called mathematical physics. Classical courses in this subject usually consider quite restricted classes of equations, for which the problems have an immediate physical context, or generalizations of such problems. With the expanding domain of application of mathematical methods at the present time, there often arise problems connected with the study of partial differential equations that do not belong to any of the classical types. The elucidation of the correct formulation of these problems and the study of the specific properties of the solutions of similar equations are closely related to the study of questions of a general nature.

HYPERBOLIC PARTIAL DIFFERENTIAL EQUATIONS

American Mathematical Soc. The theory of hyperbolic equations is a large subject, and its applications are many: fluid dynamics and aerodynamics, the theory of elasticity, optics, electromagnetic waves, direct and inverse scattering, and the general theory of relativity. This book is an introduction to most facets of the theory and is an ideal text for a second-year graduate course on the subject. The first part deals with the basic theory: the relation of hyperbolicity to the finite propagation of signals, the concept and role of characteristic surfaces and rays, energy, and energy inequalities. The structure of solutions of equations with constant coefficients is explored with the help of the Fourier and Radon transforms. The existence of solutions of equations with variable coefficients with prescribed initial values is proved using energy inequalities. The propagation of singularities is studied with the help of progressing waves. The second part describes finite difference approximations of hyperbolic equations, presents a streamlined version of the Lax-Phillips scattering theory, and covers basic concepts and results for hyperbolic systems of conservation laws, an active research area today. Four brief appendices sketch topics that are important or amusing, such as Huygens' principle and a theory of mixed initial and boundary value problems. A fifth appendix by Cathleen Morawetz describes a nonstandard energy identity and its uses.

STOCHASTIC PARTIAL DIFFERENTIAL EQUATIONS

AN INTRODUCTION

Springer This book gives a concise introduction to the classical theory of stochastic partial differential equations (SPDEs). It begins by describing the classes of equations which are studied later in the book, together with a list of motivating examples of SPDEs which are used in physics, population dynamics, neurophysiology, finance and signal processing. The central part of the book studies SPDEs as infinite-dimensional SDEs, based on the variational approach to PDEs. This extends both the classical Itô formulation and the martingale problem approach due to Stroock and Varadhan. The final chapter considers the solution of a space-time white noise-driven SPDE as a real-valued function of time and (one-dimensional) space. The results of J. Walsh's St Flour notes on the existence, uniqueness and Hölder regularity of the solution are presented. In addition, conditions are given under which the solution remains nonnegative, and the Malliavin calculus is applied. Lastly, reflected SPDEs and their connection with super Brownian motion are considered. At a time when new sophisticated branches of the subject are being developed, this book will be a welcome reference on classical SPDEs for newcomers to the theory.