

# Introduction to Partial Differential Equations

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September 19, 2020

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## I. DEFINITION AND CLASSIFICATION OF PDE

### A. Notation and definitions

**Definition 1.** Given a domain  $\Omega \subset \mathbb{R}^n$  and a smooth function  $u : \bar{\Omega} \rightarrow \mathbb{R}$ , denote the tensor of all partial derivatives of order  $k$  by:

$$D^k u = \left( \frac{\partial^k u}{\partial x_{i_1} \dots \partial x_{i_k}} \right)_{(i_1, \dots, i_k) \in 1, \dots, n^k} \quad (1)$$

**Definition 2.** A  $k$ -th order PDE on a domain  $\Omega$  is an expression of the form:

$$F(D^k u(x), \dots, u(x), x) = 0, \forall x \in \Omega \quad (2)$$

where  $F : \mathbb{R}^{n^k} \times \dots \times \mathbb{R} \times \Omega \mapsto \mathbb{R}$  is given and  $u : \Omega \mapsto \mathbb{R}$  is the unknown.

**Definition 3.** We call a solution to 2 a classical solution.

**Definition 4.** A partial differential equation is called linear if 2 is of the form:

$$a_{i_1 \dots i_s}(x) \frac{\partial^s u(x)}{\partial x_{i_1} \dots \partial x_{i_s}} = f(x) \quad (3)$$

It is called semi-linear if:

$$F(D^k u(x), \dots, u(x), x) = a_{i_1 \dots i_k}(x) \frac{\partial^k u(x)}{\partial x_{i_1} \dots \partial x_{i_k}} + \tilde{F}(D^{k-1} u(x), \dots, u(x), x) \quad (4)$$

It is called quasi-linear if:

$$F(D^k u(x), \dots, u(x), x) = a_{i_1 \dots i_k}(D^{k-1} u(x), \dots, u(x), x) \frac{\partial^k u(x)}{\partial x_{i_1} \dots \partial x_{i_k}} + \tilde{F}(D^{k-1} u(x), \dots, u(x), x) \quad (5)$$

If none of these cases happens, the PDE is called fully non linear.

### B. Linear Second Order PDE

Since for a classical solution to this problem, partial derivatives commute, one can assume the matrix  $A$  of highest order coefficient is symmetrical.

**Definition 5.** A linear second order PDE is called elliptic at  $x \in \Omega$  if  $A(x)$  is positive (or negative) definite. It is parabolic if it has one eigenvalue zero and all other positive (or negative). It is hyperbolic if it has one negative (resp. positive) eigenvalue and all other positive (resp. negative). If the property is satisfied on the whole domain  $\Omega$ , we say it is satisfied uniformly.