

## 1. Classification of PDEs

## (a) 2nd-order linear equation in 2-dimensions

$$a(x, y)\partial_{xx}u + 2b(x, y)\partial_{xy}u + c(x, y)\partial_{yy}u + \dots = \dots$$

- i.  $b^2 - ac < 0$  : elliptic region
- ii.  $b^2 - ac > 0$  : hyperbolic region
- iii.  $b^2 - ac = 0$  : parabolic region

## (b) 2nd-order linear equation in higher dimension

$$\sum a_{ij}\partial_{ij}u + \dots = \dots$$

- i.  $\det(\underline{A}) = 0$  : parabolic region
- ii.  $\underline{A}$  positive definite : elliptic region
- iii. otherwise : hyperbolic

## (c) Nonlinear equations

- i. Linearization
- ii. Quasi-linear : principal order term is linear
- iii. Semi-linear
  - A. is quasi-linear
  - B. principal order coefficient has no dependence on lower orders

## 2. Elliptic Equation

(a) Laplace fundamental  $\Delta\Phi = \delta$ 

$$\Phi = \begin{cases} -\frac{1}{2\pi} \ln r & n = 2 \\ \frac{1}{n(n-1)\alpha(n)} r^{2-n} & n \geq 3 \end{cases}$$

(b) Poisson equation  $\Delta u = f$ 

$$u = \Phi * f$$

3. Mean Value Theorem :  $\Delta u = 0$  ( $u$  is a harmonic function)

$$\frac{1}{A} \int_{\partial B(x,r)} u(y) dy = \frac{1}{V} \int_{B(x,r)} u(y) dy$$

is a constant of  $r$ .

4. Maximum Principle :  $\Delta u = 0$  (follows from Mean Value Theorem)

$$\begin{aligned} \max_{\Omega} u &= \max_{\partial\Omega} u \\ \min_{\Omega} u &= \min_{\partial\Omega} u \end{aligned}$$

## 5. Finite Differences

- (a)  $\Delta_+ u = u_{i+1} - u_i$
- (b)  $\Delta_- u = u_i - u_{i-1}$

$$(c) \Delta_0 u = u_{i+1} - u_{i-1}$$

(d)  $\mathcal{E}u = u_{i+1} : \partial_x = \frac{\ln \mathcal{E}}{h}$  can be used to get approximations

## 6. Fourier Method

- (a) Suppose  $\phi_m = \sin(m\pi x)$ ,  $m = 0, 1, \dots$ ,  $x \in [0, 1]$
- (b) Plug into numerical scheme to find eigenvalues,  $\lambda_m$  of numerical operator
- (c)  $|\lambda_m| > \eta$  then  $\|U\|_2^2 \leq \frac{1}{\eta^2} \|f\|_2^2$

7. Fundamental Theorem : consistency + stability  $\implies$  convergence

## 8. Finite Element Method

## (a) Variational Formulation

- i. (D) :  $\mathcal{L}u = f$ ,  $\mathcal{B}u = g$
- ii. (M) :  $u = \arg \min_{v \in V} F[v]$ ,  $F[v] = \frac{1}{2}b(v, v) - l(v)$
- iii. (V) :  $b(u, v) = l(v)$ ,  $\forall v \in V$
- iv. (D)  $\iff$  (M)  $\iff$  (V)

## (b) Assumptions

- i.  $V$  is a Hilber Space with  $\|\cdot\|_V$  norm
- ii.  $b$  is a bilinear operator
  - A. continuous/bounded :  $b(u, v) \leq M\|u\|_V\|v\|_V$
  - B. coercive :  $b(u, u) \geq \alpha\|u\|_V^2$
- iii.  $l$  is a linear operator
  - A. continuous/bounded :  $l(u) \leq \Lambda\|u\|_V$

(c) Lax-Milgram (existence) :  $\langle Au, v \rangle = \langle v, w \rangle$

- i. injective ( $b$  coercive) :  $\alpha\|u\| \leq \|Au\|$
- ii. surjective ( $b$  coercive) :  $\alpha\|z\|^2 \leq \langle Az, z \rangle = 0$

## (d) Conclusions

- i. (V) has a unique solution : uses  $b$  coercivity,  $l$  continuity, Lax-Milgram for existence
- ii. (M)  $\iff$  (V)
  - A.  $g(\epsilon) = F[u + \epsilon v]$ , then  $\left. \frac{dg}{d\epsilon} \right|_{\epsilon=0} = 0$
  - B. (V)  $\implies$  (M) :  $F[u] \leq F[u + v]$
- iii.  $(M_h) \iff (V_h)$
- iv.  $\underline{A}$  is positive definite
- v. quasi-optimality :  $\|u - u_h\|_V \leq \frac{M}{\alpha} \|u - v\|_V$