Analysis of Partial Differential Equations (M24)

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This course serves as an introduction to the mathematical study of Partial Differential Equations (PDEs). The theory of PDEs is nowadays a huge area of active research, and it goes back to the very birth of mathematical analysis in the 18th and 19th centuries. The subject lies at the crossroads of physics and many areas of pure and applied mathematics.

The course will mostly focus on four prototype linear equations: Laplace’s equation, the heat equation, the wave equation and Schrödinger’s equation. Emphasis will be given to modern functional analytic techniques, relying on a priori estimates, rather than explicit solutions, although the interaction with classical methods (such as the fundamental solution and Fourier representation) will be discussed. The following basic unifying concepts will be studied: well-posedness, energy estimates, elliptic regularity, characteristics, propagation of singularities, group velocity, and the maximum principle. Some non-linear equations may also be discussed. The course will end with a discussion of major open problems in PDEs.

Pre-requisites

There are no specific pre-requisites beyond a standard undergraduate analysis background, in particular a familiarity with measure theory and integration. The course will be mostly self-contained and can be used as a first introductory course in PDEs for students wishing to continue with some specialised PDE Part III courses in the Lent and Easter terms.

Preliminary Reading

The following article gives an overview of the field of PDEs:


Literature

1. Some lecture notes from a previous lecturer of the course are available online at: http://cmouhot.wordpress.com/teachings/.

The following textbooks are excellent references:


Additional Information

This course is also intended for doctoral students of the Centre for Analysis (CCA), who will also be involved in additional assignments, presentations and group work. Part III students do not do these, and they will be assessed in the usual way by exam at the end of the academic year. Four examples sheets will be provided and four associated examples classes will be given. There will be a one-hour revision class in the Easter Term. There will be one office hour a week.