Contents

List of Frequently Used Symbols xix

PART I
Basic Linear Theory 1

CHAPTER 1
Ill-Posed Problems 3
§A. Some Examples 3
§B. Lewy's Example 7

CHAPTER 2
Characteristics and Initial-Value Problems 13

CHAPTER 3
The One-Dimensional Wave Equation 17

CHAPTER 4
Uniqueness and Energy Integrals 26

CHAPTER 5
Holmgren's Uniqueness Theorem 33

CHAPTER 6
An Initial-Value Problem for a Hyperbolic Equation 39

CHAPTER 7
Distribution Theory 45
§A. A Cursory View 45
§B. Fundamental Solutions 52
§C. Appendix 61

CHAPTER 8
Second-Order Linear Elliptic Equations 64
§A. The Strong Maximum Principle 65
§B. A-Priori Estimates 70
§C. Existence of Solutions 72
§D. Elliptic Regularity 76

CHAPTER 9
Second-Order Linear Parabolic Equations 78
§A. The Heat Equation 78
§B. Strong Maximum Principles 83

PART II
Reaction–Diffusion Equations 91

CHAPTER 10
Comparison Theorems and Monotonicity Methods 93
§A. Comparison Theorems for Nonlinear Equations 93
§B. Upper and Lower Solutions 95
§C. Applications 99

CHAPTER 11
Linearization 106
§A. Spectral Theory for Self-Adjoint Operators 106
§B. Linearized Stability 114
§C. Appendix: The Krein–Rutman Theorem 122

CHAPTER 12
Topological Methods 126
§A. Degree Theory in $\mathbf{R}^n$ 126
§B. The Leray–Schauder Degree 139
§C. An Introduction to Morse Theory 146
§D. A Rapid Course in Topology 156

CHAPTER 13
Bifurcation Theory 167
§A. The Implicit Function Theorem 168
§B. Stability of Bifurcating Solutions 176
§C. Some General Bifurcation Theorems 181
§D. Spontaneous Bifurcation; An Example 185

CHAPTER 14
Systems of Reaction–Diffusion Equations 192
§A. Local Existence of Solutions 193
§B. Invariant Regions 198
§C. A Comparison Theorem 213
§D. Decay to Spatially Homogeneous Solutions 222
§E. A Lyapunov Function for Contracting Rectangles 227
§F. Applications to the Equations of Mathematical Ecology 230

PART III
The Theory of Shock Waves 237

CHAPTER 15
Discontinuous Solutions of Conservation Laws 239
§A. Discontinuous Solutions 241
§B. Weak Solutions of Conservation Laws 246
§C. Evolutionary Systems 254
§D. The Shock Inequalities 259
§E. Irreversibility 261

CHAPTER 16
The Single Conservation Law 265
§A. Existence of an Entropy Solution 266
§B. Uniqueness of the Entropy Solution 281
§C. Asymptotic Behavior of the Entropy Solution 291
§D. The Riemann Problem for a Scalar Conservation Law 301

CHAPTER 17
The Riemann Problem for Systems of Conservation Laws 306
§A. The p-System 306
§B. Shocks and Simple Waves 320
§C. Solution of the General Riemann Problem 335

CHAPTER 18
Applications to Gas Dynamics 337
§A. The Shock Inequalities 338
§B. The Riemann Problem in Gas Dynamics 346
§C. Interaction of Shock Waves 358

CHAPTER 19
The Glimm Difference Scheme 368
§A. The Interaction Estimate 369
§B. The Difference Approximation 376
§C. Convergence 385

CHAPTER 20
Riemann Invariants, Entropy, and Uniqueness 391
§A. Riemann Invariants 392
§B. A Concept of Entropy 397
§C. Solutions with "Big" Data 403
§D. Instability of Rarefaction Shocks 414
§E. Oleinik's Uniqueness Theorem 416

CHAPTER 21
Quasi-Linear Parabolic Systems 426
§A. Gradient Systems 426
§B. Artificial Viscosity 431
§C. Isentropic Gas Dynamics 435

PART IV
The Conley Index 445

CHAPTER 22
The Conley Index 447
§A. An Impressionistic Overview 448
§B. Isolated Invariant Sets and Isolating Blocks 458
§C. The Homotopy Index 472

CHAPTER 23
Index Pairs and the Continuation Theorem 478
§A. Morse Decompositions and Index Pairs 479
§B. The Conley Index of an Isolated Invariant Set 486
§C. Continuation 494
§D. Some Further Remarks 502

CHAPTER 24
Travelling Waves 507
§A. The Structure of Weak Shock Waves 508
§B. The Structure of Magnetohydrodynamic Shock Waves 514
§C. Periodic Travelling Waves 521
§D. Stability of Steady-State Solutions 530
§E. Instability of Equilibrium Solutions of the Neumann Problem 542
§F. Appendix: A Criterion for Nondegeneracy 549

Bibliography 557

Author Index 571

Subject Index 574