

# Partial Differential Equations, 2nd Edition, E.C. Evans

## Chapter 4. Second-Order Elliptic PDE\*

(Trans. American Math. Soc.)

4.1. Show that the functions in examples 1-4 satisfy Laplace's equation.

(a)  $u = \cos x$

0

(b)  $u = \cos y$ . (a) Followed by (b), the equation  $\Delta u = 0$  is satisfied by  $u = \cos x \cos y$  and hence

$$u(x, y) = \cos x \cos y \text{ is a solution of (1).} \quad (1.1)$$

For this equation, the boundary value

$$u(x, y) = 0 \text{ on } x = 0, x = \pi, y = 0, y = \pi$$

is satisfied by the chosen  $u(x, y)$ .

(c) The eigenfunctions for Laplace's equation are

$$u(x, y) = \cos kx \cos ly, \quad \text{where } k, l \text{ are integers, } k, l \geq 0, \quad (1.2)$$

and the corresponding eigenvalues are  $-\lambda^2$ , where

$$\lambda^2 = k^2 + l^2, \quad k, l \text{ are integers, } k, l \geq 0.$$

For this equation, the boundary value

$$u(x, y) = 0 \text{ on } x = 0, x = \pi, y = 0, y = \pi$$

is satisfied by the chosen  $u(x, y)$ .

(d)  $u = \cos x$

(e)  $u = \cos y$

0 0 0

For this equation, the boundary value

is satisfied by the chosen  $u(x, y)$ .

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notion of value of a differential game precise and providing a rigorous derivation of the HJI equation which does not have a classical solution in most cases we mention here the works of W Fleming A Friedman see his book Differential Games Wiley 1971 P P Varaiya E Roxin R J Elliott and N J Kalton N N Krasovskii and A I Subbotin see their book Positional Differential Games Nauka 1974 and Springer 1988 and L D Berkovitz A major breakthrough was the introduction in the 1980s of two new notions of generalized solution for Hamilton Jacobi equations namely viscosity solutions by M G Crandall and P L

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