

Generalities:

Gauss-Green's theorem: $\int_{\Omega} u_{x_i}(x) dx = \int_{\partial\Omega} u(x)n_i(x) dS(x)$

Integration by parts: $\int_{\Omega} u_{x_i}(x)v(x) dx = -\int_{\Omega} u(x)v_{x_i}(x) dx + \int_{\partial\Omega} u(x)v(x)n_i(x) dS(x)$

Green's formula (i): $\int_{\Omega} \Delta u(x) dx = \int_{\partial\Omega} \frac{\partial u}{\partial n}(x) dS(x)$

Green's formula (ii): $\int_{\Omega} \nabla u(x) \cdot \nabla v(x) dx = -\int_{\Omega} u(x)\Delta v(x) dx + \int_{\partial\Omega} u(x)\frac{\partial v}{\partial n}(x) dS(x)$

Co-area formula for the ball: $\int_{B_r(x)} u(y) dy = \int_0^r \left(\int_{\partial B_s(x)} u(y) dS(y) \right) ds$

Method of Characteristics: First order PDE $F(x, u, \nabla u) = 0$ (initial values given at Σ) with characteristic equations ($z(t) := u(x(t))$, $p(t) := \nabla u(x(t))$) and non-characteristic condition: $\nabla_p F(\sigma, \eta, \pi) \cdot \nu(\sigma) \neq 0$ ($\nu(\sigma)$ normal vector to Σ at σ)

$$\begin{cases} \dot{x}(t) = \nabla_p F(x(t), z(t), p(t)) \\ \dot{z}(t) = p(t) \cdot \nabla_p F(x(t), z(t), p(t)) \\ \dot{p}(t) = -\nabla_x F(x(t), z(t), p(t)) - p(t)F_z(x(t), z(t), p(t)) \end{cases}$$

Laplace equation: Laplace operator: $\Delta = \sum_{i \leq n} \partial_i^2$

Fundamental Solution:

$$\Phi(x, y) := \begin{cases} \frac{1}{(n-2)\omega_n} |x-y|^{2-n} & (n \geq 3) \\ -\frac{1}{2\pi} \ln|x-y| & (n = 2) \end{cases}$$

Poisson-kernel: $K_{B_r(x_0)}(x, y) := \frac{|r|^2 - |x-x_0|^2}{r\omega_n|x-y|^n}$

Mean-Value Property: $u(x) = \frac{1}{r^{n-1}\omega_n} \int_{\partial B_r(x)} u(y) dS(y)$

Superharmonic: $-\Delta u \geq 0$ or $H_B u \leq u$ with $H_B u(x) = \int_{\partial B} K_B(x, y)u(y) dy$ for $x \in B$ and $H_B u(x) = u(x)$ otherwise.

Rotationally invariant functions : " $u(x) = f(|x|)$ ",

then $\Delta u(x) = f''(|x|) + \frac{n-1}{|x|} f'(|x|)$

Green's function: $G : \bar{\Omega} \times \Omega \rightarrow \mathbb{R}$ Green's function for Ω iff for all y :

(i) $x \rightarrow G(x, y) - \Phi(x, y)$ continuous on $\bar{\Omega}$, harmonic on Ω (ii) $x \rightarrow G(x, y) = 0$ on $\partial\Omega$.

Heat equation: Heat operator: $\partial_t - \Delta$ (with $\Delta = \Delta_x$)

Fundamental Solution:

$$\Phi(t, x) := \begin{cases} \frac{1}{(4\pi t)^{n/2}} \exp\left(-\frac{|x|^2}{4t}\right) & (t, x) \in (0, \infty) \times \mathbb{R}^n \\ 0 & (t, x) \in \{0\} \times \mathbb{R}^n \end{cases}$$

Heat ball: $E(t, x; r) := \{(s, y) \in \mathbb{R}^{n+1} : s \leq t, \Phi(t-s, x-y) \geq r^{-n}\}$

Mean-Value Property: $u(t, x) = \frac{1}{r^n} \int_{E(t, x; r)} u(s, y) \frac{|x-y|^2}{4(t-s)^2} ds dy$

Wave equation: Wave operator: $\partial_{tt} - \Delta$ (with $\Delta = \Delta_x$)

d'Alembert's formula (d=1): $u(t, x) = \frac{1}{2} (g(x+t) + g(x-t)) + \frac{1}{2} \int_{x-t}^{x+t} h(y) dy$

Poisson's formula (d=2): $u(t, x) = \frac{2}{|B_t(x)|} \int_{B_t(x)} \frac{tg(z) + t\nabla g(z) \cdot (z-x) + t^2 h(z)}{\sqrt{t^2 - |z-x|^2}} dz$

Kirchhoff's formula (d=3): $u(t, x) = \frac{1}{|\partial B_t(x)|} \int_{\partial B_t(x)} (g(y) + \nabla g(y) \cdot (y-x) + th(y)) dS(y)$

Energy Method: total energy $E(t) := K(t) + V(t)$ with potential energy

$V(t) := \frac{1}{2} \int_{\Omega} |\nabla u(t, x)|^2 dx$ and kinetic energy $K(t) := \frac{1}{2} \int_{\Omega} |u_t(t, x)|^2 dx$