

Thm: Regular elliptic op-tor (L, B) in D
has

(i) L is self-adjoint w.r. to the inner product

$$\langle f | g \rangle = \iint_D f(x) g^*(x) dV \quad (\text{square-mean, } L^2)$$

$$\langle L[f] | g \rangle = \langle f | L[g] \rangle \quad \text{all } f\text{-ns } f, g$$

(ii) All eigenvalues $\{\lambda_k\}$ - real & eigenfns $\{\psi_k\}$ orthogonal:
 $\langle \psi_k | \psi_m \rangle = 0, \lambda_k \neq \lambda_m$

(iii) System $\{\psi_k\}$ - complete orthog. basis
i.e. any f -n is expanded in a (generalized
Fourier) series

$$f = \sum \hat{f}_k \psi_k(x) \quad - (L^2 \text{ convergent})$$

with coeff.

$$\hat{f}_k = \frac{\langle f | \psi_k \rangle}{\|\psi_k\|^2} = \left(\iint f \psi_k^* dV \right) / \left(\iint |\psi_k|^2 dV \right)$$

(iv') All eigenvalues have finite multiplicity

$$d_k = \dim[\lambda_k\text{-eigenspace}] < \infty$$

(For 1D problems all $d_k = 1$)

(v) Eigenvalues $\lambda_k \rightarrow \infty$, all but finite #
of λ 's are positive

(vi) If $p \geq 0, q \geq 0$ operator L is positive-def.
 $\langle L[f] | f \rangle \geq 0$ all $f \Rightarrow$ all $\lambda \geq 0$

1. Self adjoint on $f(x)$: $Bu|_a = 0 \Leftrightarrow \frac{d_n u}{x}|_a = -\frac{\alpha}{\beta}$

(1D) (integr. by parts): $\langle L[u] | v \rangle - \langle u | L[v] \rangle$
 $= \int_a^b [-(pw')' + qu]v - [(pv')' + qv]u =$
 $= -p(w'v - v'u)|_a^b = -p \left(\frac{w'}{x} - \frac{v'}{x} \right) uv \Big|_a^b = 0$

(nD) (Green's identity)

$\langle L[u] | v \rangle - \langle u | L[v] \rangle = \iiint_D (-\nabla \cdot p \nabla u + qu)v - (-\nabla \cdot p \nabla v + qv)u$
 $= \oint_{\Gamma} -p \left(\frac{\partial u}{\partial n} v - u \frac{\partial v}{\partial n} \right) = \oint_{\Gamma} -p \left(\frac{\partial u}{\partial n} v - u \frac{\partial v}{\partial n} \right) = 0$
 $\Rightarrow \lambda_k - \text{real}; \psi_k - \text{orthog.}$

2. Positive: $p, q \geq 0; \frac{\alpha}{\beta} \geq 0$

(1D) $\int [-(pw')' + qu]u = \underbrace{-pw'u|_a^b}_{p \frac{\alpha}{\beta} u^2} + \int p u'^2 + q u^2 \geq 0$

(nD) $\iiint (-\nabla \cdot p \nabla u + qu)u = \underbrace{\oint_{\Gamma} p u_n u}_{\geq 0} + \iiint \underbrace{p|\nabla u|^2 + qu^2}_{\geq 0}$
 $+ \underbrace{\oint_{\Gamma} p \frac{\alpha}{\beta} u^2}_{\geq 0}$

\Rightarrow All $\lambda_k \geq 0$