

Laplace Equation Checklist

Nick Trefethen, AM 109, 1 Feb. 2024

u is a real function on a domain $\Omega \subseteq \mathbb{R}^n$ with boundary $\partial\Omega$,
 $u_n =$ outward normal derivative on $\partial\Omega$, $r = |x| = (x_1^2 + \dots + x_n^2)^{1/2}$.

n D

<i>Laplace equation</i>	$\Delta u = 0$
<i>Harmonic function</i>	A solution of the Laplace equation
<i>Potential theory</i>	The study of the Laplace equation
<i>Classical applications</i>	Heat or diffusion equilibria, electrostatics, ideal fluid flow, membranes
<i>Separation of variables</i>	In a box, you get trigonometric in some directions, exponential in others
<i>Fundamental solution</i>	$u = r^{2-n} \cdot \Gamma(n/2)\pi^{-n/2}/(4-2n)$, except $u = \log(r)/2\pi$ for $n = 2$
<i>Method of fundamental solns</i>	Numerical method based on approx by linear combs. of fundamental solns
<i>Green function</i>	Like a fundamental solution, but for bounded Ω with $u = 0$ on $\partial\Omega$
<i>Maximum principle</i>	$\max u$ is always attained on $\partial\Omega$ ($\min u$ too)
<i>Mean-value principle</i>	u harmonic $\Leftrightarrow u(\text{center of any sphere}) = \text{mean}(u(\text{values on the sphere}))$
<i>Real-analyticity</i>	A harmonic function is real-analytic (Taylor series in x_1, \dots, x_n)
<i>Liouville's theorem</i>	A bounded harmonic function on \mathbb{R}^n is constant
<i>Schwarz reflection principle</i>	If $u = 0$ on a portion of a (hyper)plane or sphere, it can be reflected across
<i>Dirichlet problem</i>	u specified on $\partial\Omega \Rightarrow \exists$ unique solution to $\Delta u = 0$
<i>Dirichlet principle</i>	This solution is the minimizer of $\int_{\Omega} \nabla u \cdot \nabla u = \int_{\Omega} u_{x_1}^2 + \dots + u_{x_n}^2$
<i>Neumann problem</i>	u_n specified on $\partial\Omega$ with $\int_{\partial\Omega} u_n = 0$, Ω connected $\Rightarrow \exists !$ soln up to a const
<i>Poisson equation</i>	$\Delta u = f$

3D

<i>Spherical coordinates</i>	$\Delta u = u_{rr} + 2r^{-1}u_r + (r^2 \sin^2 \varphi)^{-1}(u_{\varphi\varphi} \sin^2 \varphi)_{\varphi} + (r^2 \sin^2 \varphi)^{-1}u_{\theta\theta}$
<i>Cylindrical coordinates</i>	$\Delta u = u_{rr} + r^{-1}u_r + r^{-2}u_{\theta\theta} + u_{zz}$
<i>Solid harmonics</i>	Harmonic functions on a ball
<i>Spherical harmonics</i>	Their restrictions to a sphere

2D

<i>Polar coordinates</i>	$\Delta u = u_{rr} + r^{-1}u_r + r^{-2}u_{\theta\theta}$
<i>Poisson kernel</i>	$P(x, y) = (1 - x ^2)/ y - x ^2$
<i>Poisson formula</i>	Solution of Dirichlet problem in unit disk: $u(x) = \int_{ y =1} P(x, y)u(y)d\theta$
<i>Complex analytic functions</i>	u harmonic in simply-connected $\Omega \Leftrightarrow u = \text{Re}(f)$ for some analytic f
<i>Conjugate harmonic function</i>	$v = \text{Im}(f)$, unique up to a constant
<i>Domains with holes</i>	Above becomes $u = \text{Re}(f) + \sum_k c_k \log x - x_k $, one log term for each hole
<i>Conformal mapping</i>	Laplace probs are invariant, so simply-conn. ones can be reduced to a disk

1D

Not much to say, since $u_{xx} = 0$ is just an ODE, with general solution $ax + b$.