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Harmonic Functions	عنوان المحاضرة باللغة الإنكليزية
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Harmonic Functions

الدوال التوافقية

Definition: Let $f(x, y)$ be a real function in two variables x, y . Then f is said to be harmonic function in a region D , if the partial derivative of the first and second order of f w.r.t x and y are continuous in D and satisfy Laplace's equation,

$$f_{xx} + f_{yy} = 0.$$

Example: Let $f(x, y) = 2xy$. To prove that f is harmonic

$$f_x = 2y, \quad f_y = 2x$$

$$f_{xx} = 0, \quad f_{yy} = 0.$$

Since f_x, f_y, f_{xx}, f_{yy} are continuous

Also

$$f_{xx} + f_{yy} = 0 + 0 = 0$$

So $f(x, y)$ is harmonic function

Remark: - Let $f(z) = u + iv$ be analytic function. Then the partial derivative of u and v of all orders are exist and continuous, also from real analysis we obtain that:

$u_{xy} = u_{yx}$ and $v_{xy} = v_{yx}$ because the continuity of the higher derivative.

Theorem 6: - If $f(z) = u + iv$ is an analytic function on a region D , then each of $u(x, y)$ and $v(x, y)$ is a harmonic function.

Proof: $f(z)$ is analytic function on D , then f is differentiable on D .

(28)

idea

Hence u and v satisfy C.R.E in D .
So $u_x = v_y$ and $v_x = -u_y$

$$\Rightarrow u_{xx} = v_{yx} \text{ and } v_{xy} = -u_{yy}$$

$$\Rightarrow u_{xx} + u_{yy} = v_{yx} - v_{xy}$$

$$= v_{xy} - v_{xy} = 0 \text{ since } v_{yx} = v_{xy}$$

From above Remark

$$\text{So } u_{xx} + u_{yy} = 0$$

and by the same way, we get $v_{xx} + v_{yy} = 0$
 $= -u_{yx} + u_{xy} = 0$

Therefore u and v are harmonic function

Definition: Let each of $u(x,y)$ and $v(x,y)$ be harmonic in a region D . If u and v satisfy C.R.E, then we say that v is harmonic conjugate for u .

The following Theorem gives a necessary and sufficient condition for a function to be analytic

Theorem 7: A function $f(z) = u(x,y) + iv(x,y)$ is an analytic function in D iff v is harmonic conjugate of u in D .

Proof: suppose that $f(z)$ is analytic function
TIP v is harmonic conjugate of u

Then by Theorem 6 and Definition of a harmonic conjugate, we get v is a harmonic conjugate for u .

← If v is a harmonic conjugate of u , then by Definition of harmonic conjugate each of u, v is a harmonic function and the partial derivatives of u and v w.r.t x and y are continuous and satisfy Cauchy-Riemann equations on D .

Hence $f(z)$ is differentiable on D .

So $f(z)$ is analytic function on D .

Remark: (1) If $f(z)$ is analytic function in D , then v is a harmonic conjugate for u .

(2) If v is a harmonic conjugate for u , then $f(z)$ is analytic function in D .

(3) If v is a harmonic conjugate for u in region D , then it's not necessarily that u is a harmonic conjugate for v .

Example: - $f(z) = z^2$, since $f(z)$ is analytic function in $D \Rightarrow v$ is a harmonic conjugate for u .

But u is not a harmonic conjugate for v .

$$f(z) = z^2 = x^2 - y^2 + 2xy$$

$$u(x, y) = x^2 - y^2, \quad v(x, y) = 2xy$$

$$v_x = 2y \neq -2y \Rightarrow \text{no}$$

$$v_y = 2x \neq -2x \Rightarrow \text{no}$$

idea

So u is not a harmonic conjugate
for v .

Example: Find the harmonic conjugate for the function $u(x,y) = y^3 - 3x^2y$
solution: $u_x = -6xy$, $u_{xx} = -6y$

$$u_y = 3y^2 - 3x^2 \Rightarrow u_{yy} = 6y$$

$$u_{xx} + u_{yy} = -6y + 6y = 0$$

$\therefore u$ is harmonic.

$$u_x = -6xy$$

$$\therefore u_x = v_y, \quad u_y = -v_x$$

$$v_y = -6xy$$

$$v = \int -6xy \, dy + \phi(x)$$

$$= -3xy^2 + \phi(x)$$

$$v_x = -3y^2 + \phi'(x) = -u_y = -(3y^2 - 3x^2)$$

$$\text{So } -3y^2 + \phi'(x) = -3y^2 + 3x^2$$

$$\phi'(x) = 3x^2$$

$$\phi(x) = \int 3x^2 \, dx = x^3 + C$$

$$v(x,y) = -3xy^2 + x^3 + C$$

when $C=0$

$$v(x,y) = -3xy^2 + x^3$$

$$f(z) = y^3 - 3x^2y + i(x^3 - 3xy^2)$$

idea