

Representation Formula

Theorem 1 *If $\Delta u = 0$ then*

$$u(x_0) = \frac{1}{4\pi} \iint_{\partial D} \left(\frac{1}{|x - x_0|} \frac{\partial u}{\partial n} - u(x) \frac{\partial}{\partial n} \left(\frac{1}{|x - x_0|} \right) \right) dS$$

Proof. By Green's second identity

$$\iiint (u\Delta v - v\Delta u) dV = \iint_{\partial D} \left(u(x) \frac{\partial v}{\partial n} - v(x) \frac{\partial u}{\partial n} \right) dS$$

Choose

$$v(x) = -\frac{1}{4\pi|x - x_0|} \sim \frac{1}{r}$$

Then

$$\Delta u = 0 \text{ and } \Delta v = 0 \text{ except at } x = x_0$$

Consider a region $D_\epsilon = D$ -circle of radius r about x_0 .

So

$$\iint_{\partial D_\epsilon} \left(u(x) \frac{\partial}{\partial n} \left(\frac{1}{r} \right) - \frac{1}{r} \frac{\partial u}{\partial n} \right) dS = 0$$

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Green's function

Consider

$$\begin{aligned} -\Delta u &= 0 & \text{in } D \\ u &= f & \text{on } \partial D \end{aligned}$$

Definition 2 $G(x, x_0)$ is a Green's function for $-\Delta$ in D and $x_0 \in D$ if

1. $G(x) \in C^2$
2. $-\Delta G(x, x_0) = 0 \quad x \in D \quad x \neq x_0$
3. $G(x, x_0) = 0 \quad x \in \partial D$
4. $\tilde{G} = G(x, x_0) + \frac{1}{4\pi|x-x_0|}$ is finite at x_0 and so $\Delta \tilde{G} = 0$ everywhere in D

Theorem 3 $G(x, x_0)$ exists and is unique

Theorem 4

$$u(x_0) = \iint_D u(x) \frac{\partial G(x, x_0)}{\partial n} dS$$

Proof. Using the second Green's identity

$$\iiint (u\Delta H - H\Delta u) dV = \iint_{\partial D} \left(u(x) \frac{\partial H}{\partial n} - H(x) \frac{\partial u}{\partial n} \right) dS$$

Let $\Delta u = 0$ and $\Delta H = 0$ then

$$(*) \quad 0 = \iint_{\partial D} \left(u(x) \frac{\partial H}{\partial n} - H(x) \frac{\partial u}{\partial n} \right) dS$$

Define

$$\begin{aligned} v &= -\frac{1}{4\pi|x-x_0|} \\ \text{so } \Delta v &= \delta(x-x_0) \end{aligned}$$

Then

$$(**) \quad u(x_0) = \iint_{\partial D} \left(u(x) \frac{\partial v}{\partial n} - v(x) \frac{\partial u}{\partial n} \right) dS$$

Choose

$$G(x, x_0) = H(x) + v(x)$$

adding (*) and (**) we get

$$u(x_0) = \iint_{\partial D} \left(u(x) \frac{\partial G}{\partial n} - G(x) \frac{\partial u}{\partial n} \right) dS$$

but $G = 0$ on the boundary. So

$$u(x_0) = \iint_{\partial D} u(x) \frac{\partial G}{\partial n} dS$$

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Theorem 5

$$G(x, x_0) = G(x_0, x)$$

For a general region G is difficult to find