6 Harmonic Functions and Applications

Proof. Consider the analytic conjugate gradient $\phi = u_x - iu_y$. The integral of ϕ is independent of path in Ω , in view of Corollary 3.6.9. Define

$$f(z) = \int_{\gamma(z_0,z)} \phi(\zeta) d\zeta.$$

Then f is analytic (see (3.3.5) and what follows) and $f' = \phi$. Write $\zeta = x + iy$, $d\zeta = dx + idy$. Then

$$f(z) = \int_{\gamma(z_0,z)} u_x dx + u_y dy + i \overbrace{\int_{\gamma(z_0,z)} - u_y dx + u_x dy}^{\nu(z)}.$$

We claim that

$$\int_{\gamma(z_0,z)} u_x dx + u_y dy = u(z) - u(z_0)$$

From this it will follow that $v(z) = \int_{\gamma(z_0,z)} -u_y dx + u_x dy$ is a harmonic conjugate of u(z), since $(u - u(z_0)) + iv = f$ is analytic as the additive constant $u(z_0)$ does not affect analyticity. To prove the claim, parametrize the path from z_0 to z by $\zeta(t) = x(t) + iy(t), a \le t \le b$. Then

$$u_x dx + u_y dy = \left(u_x \frac{dx}{dt} + u_y \frac{dy}{dt}\right) dt = \frac{d}{dt} u(\zeta(t)) dt,$$

by the chain rule in two dimensions. Hence

$$\int_{\gamma(z_0,z)} u_x dx + u_y dy = \int_a^b \frac{d}{dt} u(\zeta(t)) dt = u(\zeta(t)) \Big|_a^b = u(z) - u(z_0),$$

as claimed.

Suppose that *u* is harmonic on a region Ω and let z_0 be in Ω . Since Ω is open, we can find an open disk $B_R(z_0)$ in Ω . Since $B_R(z_0)$ is simply connected, *u* has a harmonic conjugate in $B_R(z_0)$. This means that Theorem 6.1.16 holds *locally* in Ω (Figure 6.4). This is a useful fact that we record in the following corollary.

Corollary 6.1.17. *A harmonic function defined on a region has a harmonic conjugate locally.*

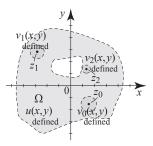


Fig. 6.4 Local existence of the harmonic conjugate.

The function *u* and its conjugate *v* have a very interesting geometric relationship based on the notion of orthogonal curves.