

双调和函数梯度范数的一个估计

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摘要

双调和函数在数学界具有重要地位, 且在现实中有广泛的应用。本文主要探究的是双调和函数梯度范数的一个估计, 通过分析双调和函数与双解析函数的关系, 计算出双调和函数的Poisson核, 由此给出有界双调和函数梯度范数的一个估计, 得到的积分表达式为今后进一步探究双调和函数的Khavinson猜想打下基础。

关键词

双解析函数, 双调和函数, Poisson核, 梯度范数

An Estimation of the Gradient Norm of Biharmonic Functions

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Abstract

Biharmonic functions play an important role in the field of mathematics and have wide applications in reality. This article mainly explores an estimate of the gradient norm of biharmonic functions. By analyzing the relationship between biharmonic functions and bianalytic functions, the Poisson kernel of biharmonic functions is calculated, and an estimate of the gradient norm of bounded biharmonic functions is given. The obtained integral expression lays the foundation for further exploration of the Khavinson conjecture of biharmonic functions in the future.

Keywords

Bianalytic Functions, Biharmonic Function, Poisson Kernel, Gradient Norm



1. 基础知识

设 D 为单位圆盘。下面双调和方程[1]

$$\Delta^2 \varnothing(r, \theta) = \Delta \Delta \varnothing(r, \theta) = \frac{\partial^4 \varnothing(r, \theta)}{\partial x^4} + 2 \frac{\partial^4 \varnothing(r, \theta)}{\partial x^2 \partial y^2} + \frac{\partial^4 \varnothing(r, \theta)}{\partial y^4} = 0 \quad (1)$$

$$\forall 0 \leq r \leq 1, 0 \leq \theta < 2\pi$$

0 在极坐标下, 对于单位圆盘内的双调和函数:

$$\varnothing(r, \theta) = (r^2 - 1)U_1(r, \theta) + U_2(r, \theta) \quad (2)$$

这里的 $U_1(r, \theta)$ 和 $U_2(r, \theta)$ 分别都是调和函数。

我们首先将 Dirichlet 边界条件

$$\varnothing(r, \theta)|_{r=1} = \mu(\theta) \quad (3)$$

代入上式, 得到

$$\varnothing(r, \theta)|_{r=1} = (1^2 - 1)U_1(r, \theta) + U_2(r, \theta)|_{r=1} = U_2(\theta)|_{r=1} = \mu(\theta) \quad (4)$$

上式表明关于调和函数 $U_2(r, \theta)$ 的 Dirichlet 边界值[2] [3]已求得, 由调和函数的 Poisson 公式得到

$$U_2(r, \theta) = \frac{1}{2\pi} \int_0^{2\pi} \frac{(1-r^2)\mu(\psi)}{1-2r\cos(\theta-\psi)+r^2} d\psi \quad (5)$$

另一方面, 两边关于 r 分别求偏导, 然后再将 Neumann 边界条件

$$\frac{\partial \varnothing}{\partial r} \Big|_{r=1} = 0 \quad (6)$$

代入之, 则有

$$\frac{\partial \varnothing(r, \theta)}{\partial r} \Big|_{r=1} = \left[2U_1(r, \theta) + \frac{\partial U_2(r, \theta)}{\partial r} \right] \Big|_{r=1} = 0 \quad (7)$$

又因为 $U_2(r, \theta)$ 对 r 求导得

$$\begin{aligned} \frac{\partial U_2(r, \theta)}{\partial r} \Big|_{r=1} &= \frac{1}{2\pi} \int_0^{2\pi} \frac{-2\mu(\psi)[-2\cos(\theta-\psi)+2r]}{[-2\cos(\theta-\psi)+2r]^2} d\psi \\ &= -\frac{1}{2\pi} \int_0^{2\pi} \frac{\mu(\psi)}{1-\cos(\theta-\psi)} d\psi \end{aligned}$$

将其代入, 得到

$$U_1(r, \theta) \Big|_{r=1} = \frac{1}{4\pi} \int_0^{2\pi} \frac{\mu(\psi)}{1-\cos(\theta-\psi)} d\psi \quad (8)$$

再次对调和函数 $U_1(r, \theta)$ 用 Poisson 公式, 得到

$$U_1(r, \theta) = \frac{1}{4\pi} \int_0^{2\pi} \frac{\frac{1-r^2}{2\pi} \int_0^{2\pi} \frac{\mu(\psi)}{1-\cos(\omega-\psi)} d\psi}{1-2r\cos(\theta-\psi)+r^2} d\omega$$

$$= \frac{1-r^2}{8\pi^2} \int_0^{2\pi} \mu(\psi) d\psi \int_0^{2\pi} \frac{1}{(1-\cos(\omega-\psi))[1-2r\cos(\theta-\omega)+r^2]} d\omega$$

于是我们代入得到双调和函数满足边界条件的解为

$$U(z) = -\frac{(r^2-1)^2}{8\pi^2} \int_0^{2\pi} \mu(\psi) d\psi \int_0^{2\pi} \frac{1}{[1-\cos(\omega-\psi)][1-2r\cos(\theta-\omega)+r^2]} d\omega$$

$$+ \frac{1-r^2}{2\pi} \int_0^{2\pi} \frac{\mu(\psi)}{1-2r\cos(\theta-\psi)+r^2} d\psi, \quad \forall 0 \leq r \leq 1, 0 \leq \theta < 2\pi \tag{9}$$

这里 $z = re^{i\theta}$, $\zeta = e^{i\psi}$ 。

定义 1 令 $\zeta = e^{i\psi}$, $z = re^{i\theta}$, 双调和函数的 Poisson 核定义为

$$P(z, \zeta) = -\frac{(r^2-1)^2}{4\pi} \int_0^{2\pi} \frac{1}{[1-\cos(\omega-\psi)][1-2r\cos(\theta-\omega)+r^2]} d\omega + \frac{1-r^2}{|z-\zeta|^2}, \quad 0 \leq r \leq 1, 0 \leq \theta < 2\pi \tag{10}$$

其中 $z = x + iy = r\cos\theta + ir\sin\theta$, $(x, y) \in D$ 。

设 $U(z)$ 是单位圆盘 D 上的有界双调和函数, 则对几乎所有的 $\zeta \in \partial D$, 都有径向边界值[4]:

$$U^*(\zeta) = \lim_{r \rightarrow 1^-} U(r\zeta) \tag{11}$$

且 $U(z)$ 可以用 $U^*(\zeta)$ 的 Poisson 积分表示

$$U(z) = P[U^*](z) = \int_{\partial D} P(z, U^*(\zeta)) U^*(U^*(\zeta)) ds(U^*(\zeta)) \tag{12}$$

其中

$$P(z, \zeta) = -\frac{(r^2-1)^2}{4\pi} \int_0^{2\pi} \frac{1}{[1-\cos(\omega-\psi)][1-2r\cos(\theta-\omega)+r^2]} d\omega + \frac{1-r^2}{|z-\zeta|^2} \tag{13}$$

对于 $z \in D$, $l \in \partial D$, 由(12)有

$$\langle \nabla U(z), l \rangle = \int_{\partial D} \langle \nabla P(z, \zeta), l \rangle U^*(\zeta) ds(\zeta). \tag{14}$$

设(14)左侧为 ∂D 上本性有界函数空间的有界线性泛函 Λ 。由于 Poisson 算子是 D 上的本性有界双调和函数空间到 ∂D 上本性有界函数[5]的空间的等距同构, 我们也可以将 Λ 看成 D 上的本性有界双调和函数空间上的泛函, 故成立

$$\|\Lambda\| = C(z, l), \tag{15}$$

其中 $C(z, l)$ 为满足

$$|\langle \nabla u, l \rangle| \leq C(z, l) \sup_{w \in D} |u(w)|$$

的最佳系数[6]。因此, 我们有

$$C(z, l) = \int_{\partial D} \left| \langle \nabla P(z, \zeta), l \rangle \right| ds(\zeta) \quad (16)$$

2. $C(z, l)$ 的积分表达式

定理 2.1

$$\begin{aligned} & \int_0^{2\pi} \frac{1}{[1 - \cos(\omega - \psi)][1 - 2r \cos(\theta - \omega) + r^2]} d\omega \\ &= \frac{2\pi r \cos(\psi - \theta)[1 - 2r \cos(\psi - \theta) + r^2] - 4\pi r^2 \sin^2(\psi - \theta)}{[1 - 2r \cos(\psi - \theta) + r^2]^2 (1 - r^2)} \end{aligned} \quad (17)$$

证明: 根据文献[7]含参数奇异积分的导数性质[7], 我们有

$$\begin{aligned} \frac{\partial}{\partial \psi} \int_0^{2\pi} \frac{\cot \frac{\omega - \psi}{2}}{1 - 2r \cos(\theta - \omega) + r^2} d\omega &= \int_0^{2\pi} \frac{\frac{\partial}{\partial \psi} \cot \frac{\omega - \psi}{2}}{1 - 2r \cos(\theta - \omega) + r^2} d\omega \\ &= \int_0^{2\pi} \frac{1}{[1 - \cos(\omega - \psi)][1 - 2r \cos(\theta - \omega) + r^2]} d\omega \end{aligned} \quad (18)$$

令 $t = -\cot \frac{\omega - \psi}{2}$, 得

$$\frac{\cot \frac{\omega - \psi}{2} d\omega}{1 - 2r \cos(\theta - \omega) + r^2} = \frac{tdt}{1 - 2r \cos(\psi - \theta) + r^2 - 4rt \sin(\psi - \theta) + (1 - 2r \cos(\psi - \theta) + r^2)t^2}$$

代入, 得到

$$\int_0^{2\pi} \frac{\cot \frac{\omega - \psi}{2}}{1 - 2r \cos(\theta - \omega) + r^2} d\omega = \frac{2\pi r \sin(\psi - \theta)}{(1 - 2r \cos(\psi - \theta) + r^2)(1 - r^2)} \quad (19)$$

所以

$$\begin{aligned} & \frac{\partial}{\partial \psi} \int_0^{2\pi} \frac{\cot \frac{\omega - \psi}{2}}{1 - 2r \cos(\theta - \omega) + r^2} d\omega \\ &= \frac{2\pi r \cos(\psi - \theta)[1 - 2r \cos(\psi - \theta) + r^2] - 4\pi r^2 \sin^2(\psi - \theta)}{[1 - 2r \cos(\psi - \theta) + r^2]^2 (1 - r^2)} \end{aligned}$$

那么

$$\begin{aligned} P(r, \theta) &= -\frac{1 - r^2}{2} \left\{ \frac{r \cos(\psi - \theta)[1 - 2r \cos(\psi - \theta) + r^2] - 2r^2 \sin^2(\psi - \theta)}{[1 - 2r \cos(\psi - \theta) + r^2]^2} \right\} \\ &\quad + \frac{1 - r^2}{1 - 2r \cos(\psi - \theta) + r^2} \end{aligned} \quad (20)$$

定理 2.2 设 $\zeta = e^{i\psi}$, $x + iy = re^{i\theta}$, 当 $l = (1, 0)$ 时, 有

$$\begin{aligned}
 \langle \nabla P(z, \zeta), l \rangle = & \frac{-3r^3(1+r^2-|z-\zeta|^2)^2 \cos \theta + r^5 \cos \theta (1+r^2-|z-\zeta|^2)}{4|z-\zeta|^6} \\
 & - \frac{4r \cos \theta (1+r^2-|z-\zeta|^2)^2}{4|z-\zeta|^6} + \frac{27r \cos \theta (1+r^2-|z-\zeta|^2)}{4|z-\zeta|^6} \\
 & + \frac{17r^3 \cos \theta (1+r^2-|z-\zeta|^2) - 5 \left[\frac{(1+r^2-|z-\zeta|^2)^2}{r} \right] \cos \theta}{4|z-\zeta|^6} \\
 & + \frac{-40r^3 \cos \theta + 3 \left(\frac{1+r^2-|z-\zeta|^2}{r} \right) \cos \theta - 4r \cos \theta}{4|z-\zeta|^6} \\
 & + \frac{\frac{r^2-1}{r} \sin \theta \sqrt{4r^2 - (1+r^2-|z-\zeta|^2)^2} \left[5(1+r^2-|z-\zeta|^2) \right]}{4|z-\zeta|^6} \\
 & + \frac{\frac{r^2-1}{r} \sin \theta \sqrt{4r^2 - (1+r^2-|z-\zeta|^2)^2} \left[r^2(1+r^2-|z-\zeta|^2) \right]}{4|z-\zeta|^6} \\
 & + \frac{\frac{r^2-1}{r} \sin \theta \sqrt{4r^2 - (1+r^2-|z-\zeta|^2)^2} (r^4 - 10r^2 - 3)}{4|z-\zeta|^6}
 \end{aligned} \tag{21}$$

$0 \leq r \leq 1, 0 \leq \theta < 2\pi$

证明：双调和函数的 Poisson 核(20)的表达式为：

$$\begin{aligned}
 P(r, \theta) = & -\frac{1-r^2}{2} \left\{ \frac{r \cos(\psi - \theta) [1 - 2r \cos(\psi - \theta) + r^2] - 2r^2 \sin^2(\psi - \theta)}{[1 - 2r \cos(\psi - \theta) + r^2]^2} \right\} \\
 & + \frac{1-r^2}{1 - 2r \cos(\psi - \theta) + r^2}
 \end{aligned}$$

一、首先，分别对 x 和 y 对偏导数，表达式为

$$\begin{cases} \frac{\partial P}{\partial x} = \frac{\partial P}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial P}{\partial \theta} \frac{\partial \theta}{\partial x} \text{ ①} \\ \frac{\partial P}{\partial y} = \frac{\partial P}{\partial r} \frac{\partial r}{\partial y} + \frac{\partial P}{\partial \theta} \frac{\partial \theta}{\partial y} \text{ ②} \end{cases}$$

对 $\frac{\partial P}{\partial \theta}$ 和 $\frac{\partial P}{\partial r}$ 求解：

$$\frac{\partial P}{\partial \theta} = \frac{(r^2 - 1)r \sin(\psi - \theta) [2r^3 \cos(\psi - \theta) + r^4 + 10r \cos(\psi - \theta) - 10r^2 - 3]}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} \tag{22}$$

和

$$\begin{aligned} \frac{\partial P}{\partial r} &= \frac{27r^2 \cos(\psi - \theta) - 20r^3 + 3 \cos(\psi - \theta) - 4r}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} \\ &+ \frac{17r^4 \cos(\psi - \theta) - 10r \cos^2(\psi - \theta)}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} \\ &+ \frac{-6r^5 \cos^2(\psi - \theta) + r^6 \cos(\psi - \theta) - 8r^3 \cos^2(\psi - \theta)}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} \end{aligned} \quad (23)$$

由链式法则, 我们有

$$\frac{\partial P}{\partial x} = \frac{\partial P}{\partial r} \cos \theta + \frac{\partial P}{\partial \theta} \left(-\frac{\sin \theta}{r} \right) = \frac{\partial P}{\partial r} \cos \theta - \frac{\partial P}{\partial \theta} \left(\frac{\sin \theta}{r} \right) \quad (24)$$

$$\frac{\partial P}{\partial y} = \frac{\partial P}{\partial r} \frac{\partial r}{\partial y} + \frac{\partial P}{\partial \theta} \frac{\partial \theta}{\partial y} = \frac{\partial P}{\partial r} \sin \theta + \frac{\partial P}{\partial \theta} \frac{\cos \theta}{r} \quad (25)$$

二、将(22)和(23)代入(24)和(25), 得到

$$\begin{aligned} \frac{\partial P}{\partial x} &= \frac{(r^2 - 1) \sin(\psi - \theta) [2r^3 \cos(\psi - \theta) + r^4 + 10r \cos(\psi - \theta) - 10r^2 - 3]}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} \\ &+ \frac{-6r^5 \cos^2(\psi - \theta) \cos \theta + r^6 \cos \theta \cos(\psi - \theta) - 8r^3 \cos^2(\psi - \theta) \cos \theta}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} \\ &+ \frac{17r^4 \cos(\psi - \theta) \cos \theta}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} - \frac{10r \cos^2(\psi - \theta) \cos \theta + 27r^2 \cos(\psi - \theta) \cos \theta}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} \\ &- \frac{(r^2 - 1) \sin \theta \sin(\psi - \theta) [2r^3 \cos(\psi - \theta) + r^4 + 10r \cos(\psi - \theta) - 10r^2 - 3]}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} \\ &+ \frac{-20r^3 \cos \theta + 3 \cos(\psi - \theta) \cos \theta - 4r \cos \theta}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} \end{aligned} \quad (26)$$

$$\begin{aligned} \frac{\partial P}{\partial y} &= \frac{\partial P}{\partial r} \sin \theta + \frac{\partial P}{\partial \theta} \frac{\cos \theta}{r} \\ &= \frac{-6r^5 \cos^2(\psi - \theta) \sin \theta + r^6 \cos(\psi - \theta) \sin \theta - 8r^3 \cos^2(\psi - \theta) \sin \theta}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} \\ &+ \frac{17r^4 \cos(\psi - \theta) \sin \theta}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} + \frac{-10r \cos^2(\psi - \theta) \sin \theta + 27r^2 \cos(\psi - \theta) \sin \theta}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} \\ &+ \frac{(r^2 - 1) \cos \theta \sin(\psi - \theta) [2r^3 \cos(\psi - \theta) + r^4 + 10r \cos(\psi - \theta) - 10r^2 - 3]}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} \\ &+ \frac{-20r^3 \sin \theta + 3 \cos(\psi - \theta) \sin \theta - 4r \sin \theta}{2[1 - 2r \cos(\psi - \theta) + r^2]^3} \end{aligned} \quad (27)$$

其中[8]

$$|z - \zeta|^2 = 1 - 2r \cos(\theta - \psi) + r^2 \tag{28}$$

$$\cos(\theta - \psi) = \frac{1 + r^2 - |z - \zeta|^2}{2r} \tag{29}$$

$$\cos^2(\theta - \psi) = \frac{(1 + r^2 - |z - \zeta|^2)^2}{4r^2} \tag{30}$$

$$\sin(\theta - \psi) = \sqrt{1 - \cos^2(\theta - \psi)} = \sqrt{1 - \frac{(1 + r^2 - |z - \zeta|^2)^2}{4r^2}} \tag{31}$$

$$\nabla P(z, \zeta) = \left(\frac{\partial P}{\partial x}, \frac{\partial P}{\partial y} \right) \tag{32}$$

我们设 $l = (1, 0)$ ，则

$$\begin{aligned} \langle \nabla P(z, \zeta), l \rangle &= \frac{-3r^3(1 + r^2 - |z - \zeta|^2)^2 \cos \theta + r^5 \cos \theta (1 + r^2 - |z - \zeta|^2)}{4|z - \zeta|^6} \\ &\quad - \frac{4r \cos \theta (1 + r^2 - |z - \zeta|^2)^2}{4|z - \zeta|^6} + \frac{27r \cos \theta (1 + r^2 - |z - \zeta|^2)}{4|z - \zeta|^6} \\ &\quad + \frac{17r^3 \cos \theta (1 + r^2 - |z - \zeta|^2) - 5 \left[\frac{(1 + r^2 - |z - \zeta|^2)^2}{r} \right] \cos \theta}{4|z - \zeta|^6} \\ &\quad + \frac{-40r^3 \cos \theta + 3 \left(\frac{1 + r^2 - |z - \zeta|^2}{r} \right) \cos \theta - 4r \cos \theta}{4|z - \zeta|^6} \\ &\quad + \frac{\frac{r^2 - 1}{r} \sin \theta \sqrt{4r^2 - (1 + r^2 - |z - \zeta|^2)^2} \left[5(1 + r^2 - |z - \zeta|^2) \right]}{4|z - \zeta|^6} \\ &\quad + \frac{\frac{r^2 - 1}{r} \sin \theta \sqrt{4r^2 - (1 + r^2 - |z - \zeta|^2)^2} \left[r^2(1 + r^2 - |z - \zeta|^2) \right]}{4|z - \zeta|^6} \\ &\quad + \frac{\frac{r^2 - 1}{r} \sin \theta \sqrt{4r^2 - (1 + r^2 - |z - \zeta|^2)^2} (r^4 - 10r^2 - 3)}{4|z - \zeta|^6} \end{aligned} \tag{33}$$

由(33)，我们得到最后的定理

定理 2.3 设 $\zeta = e^{i\psi}$ ， $z = re^{i\theta}$ ，当 $l = (1, 0)$ 时，有

$$\begin{aligned}
C(z, l) = \int_{\partial D} & \frac{17r^3 \cos \theta \left(1+r^2 - |z-\zeta|^2\right) - 5 \left[\frac{\left(1+r^2 - |z-\zeta|^2\right)^2}{r} \right] \cos \theta}{4|z-\zeta|^6} \\
& - \frac{3r^3 \left(1+r^2 - |z-\zeta|^2\right)^2 \cos \theta + r^5 \cos \theta \left(1+r^2 - |z-\zeta|^2\right)}{4|z-\zeta|^6} \\
& - \frac{4r \cos \theta \left(1+r^2 - |z-\zeta|^2\right)^2}{4|z-\zeta|^6} + \frac{27r \cos \theta \left(1+r^2 - |z-\zeta|^2\right)}{4|z-\zeta|^6} \\
& + \frac{-40r^3 \cos \theta + 3 \left(\frac{1+r^2 - |z-\zeta|^2}{r} \right) \cos \theta - 4r \cos \theta}{4|z-\zeta|^6} \\
& + \frac{\frac{r^2-1}{r} \sin \theta \sqrt{4r^2 - \left(1+r^2 - |z-\zeta|^2\right)^2} \left[5 \left(1+r^2 - |z-\zeta|^2\right) \right]}{4|z-\zeta|^6} \\
& + \frac{\frac{r^2-1}{r} \sin \theta \sqrt{4r^2 - \left(1+r^2 - |z-\zeta|^2\right)^2} \left[r^2 \left(1+r^2 - |z-\zeta|^2\right) \right]}{4|z-\zeta|^6} \\
& + \frac{\frac{r^2-1}{r} \sin \theta \sqrt{4r^2 - \left(1+r^2 - |z-\zeta|^2\right)^2} \left(r^4 - 10r^2 - 3 \right)}{4|z-\zeta|^6}
\end{aligned} \tag{34}$$

3. 结论

本文通过分析双解析函数和双调和函数的关系,进一步计算其 Poisson 核得到了双调和函数梯度范数的一个估计。由此,该估计丰富了双调和函数的应用范围,也为今后探究双调和函数的 Khavinson 猜想提供了一个积分表达式,给验证双调和函数的 Khavinson 猜想打下基础。

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