

1. Area mean value theorem:

Prove that if u is harmonic into the disk $\{z: |z| < R\}$ and continuous in the closed disk $\{z: |z| \leq R\}$ then

$$\begin{aligned} u(0) &= \frac{1}{2\pi} \int_0^{2\pi} u(Re^{i\theta}) d\theta = \\ &= \frac{1}{\pi R^2} \iint_{|z| < R} u(re^{i\theta}) r dr d\theta \end{aligned}$$

2. Poisson and Schwarz formula for arbitrary disk.

Let u is harmonic into the disk $\{z: |z| < R\}$ and continuous into the closed disk $\{z: |z| \leq R\}$. Let also $f(z) = u(z) + iv(z)$ be the corresponding analytic function.

Prove that

a. (Poisson)

$$u(re^{i\varphi}) = \frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{R^2 - r^2}{R^2 + r^2 - 2rR \cos(\varphi - \theta)} u(Re^{i\theta}) d\theta$$

b. (Schwarz)

$$f(z) = \frac{1}{2i\pi} \int_{|z|=R} \frac{z+\zeta}{z-\zeta} \frac{d\zeta}{\zeta} + iC$$

for some $C \in \mathbb{R}$.

c) (Conjugate harmonic function)

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Find representation for the conjugate harmonic function $v(z)$ through the boundary values $u(e^{i\theta})$, $-\pi \leq \theta \leq \pi$.

3. Obtain the Schwarz and Poisson representations (for the unit disk, say) as convolution theorems.

4. (Poisson representation in the half-plane.)

Let $u(z)$ be harmonic in $\mathbb{D}_+ = \{z; \operatorname{Im} z > 0\}$, ~~harmonic~~ continuous in $\overline{\mathbb{D}_+} = \{z; \operatorname{Im} z \geq 0\}$ and bounded in $\overline{\mathbb{D}_+}$. Prove that

$$u(z) = \frac{y}{\pi} \int_{-\infty}^{\infty} u(t) \frac{dt}{(x-t)^2 + y^2}, \quad z = x+iy \in \mathbb{D}_+$$

(Hint: Conformal mapping).

5. Find function $u(z)$ harmonic in \mathbb{D}_+ continuous in $\overline{\mathbb{D}_+} \setminus \{\pm 1\}$ and such that

$$u(x) = \begin{cases} 0, & |x| > 1 \\ 1, & |x| < 1 \end{cases}$$

What is

5. Observe that

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$$\frac{y}{(x-t)^2 + y^2} = \operatorname{Im} \frac{1}{z-t}, \quad z = x+iy$$

and obtain the version of the Schwarz formula for the upper half-plane.

6. Find function $u(z)$ harmonic in \mathbb{C}_+ , continuous in $\overline{\mathbb{C}_+} \setminus \{\pm 1\}$ and such that

$$u(x) = \begin{cases} 0 & |x| > 1 \\ 1 & |x| < 1 \end{cases}$$

What is the corresponding function $f(z)$?

7. If $u(z)$ is harmonic and bounded in $0 < |z| < \rho$ show that the origin is a removable singularity in the sense that u becomes harmonic in $|z| < \rho$ if $u(0)$ is properly defined.

8. Let $u(z)$ be harmonic in \mathbb{C}_+ and $0 \leq u(x+iy) \leq Ky$ for $y > 0$.

Prove that $u(z) = ky$ for some $k \in [0, K]$.