0.1 Cauchy-Riemann 方程

定义 0.1

设 f(z) = u(x, y) + iv(x, y) 是定义在域 D 上的函数, $z_0 = x_0 + iy_0 \in D$. 我们说 f 在 z_0 处**实可微**, 是指 u 和 v 作为 x, y 的二元函数在 (x_0, y_0) 处可微.

命题 0.1

设 $f:D\to\mathbb{C}$ 是定义在域 D 上的函数, $z_0\in D$, 那么 f 在 z_0 处实可微的充分必要条件是

$$f(z_0 + \Delta z) - f(z_0) = \frac{\partial f}{\partial z}(z_0)\Delta z + \frac{\partial f}{\partial \overline{z}}(z_0)\overline{\Delta z} + o(|\Delta z|). \tag{1}$$

成立,其中

$$\begin{split} \frac{\partial}{\partial z} &= \frac{1}{2} \left(\frac{\partial}{\partial x} - \mathrm{i} \frac{\partial}{\partial y} \right), \\ \frac{\partial}{\partial \overline{z}} &= \frac{1}{2} \left(\frac{\partial}{\partial x} + \mathrm{i} \frac{\partial}{\partial y} \right). \end{split}$$

证明 设f在z0处实可微,由二元实值函数可微的定义,有

$$u(x_0 + \Delta x, y_0 + \Delta y) - u(x_0, y_0) = \frac{\partial u}{\partial x}(x_0, y_0)\Delta x + \frac{\partial u}{\partial y}(x_0, y_0)\Delta y + o(|\Delta z|), \tag{2}$$

$$v(x_0 + \Delta x, y_0 + \Delta y) - v(x_0, y_0) = \frac{\partial v}{\partial x}(x_0, y_0)\Delta x + \frac{\partial v}{\partial y}(x_0, y_0)\Delta y + o(|\Delta z|), \tag{3}$$

这里, $|\Delta z| = \sqrt{(\Delta x)^2 + (\Delta y)^2}$. 于是

$$\begin{split} f(z_0 + \Delta z) - f(z_0) &= u(x_0 + \Delta x, y_0 + \Delta y) - u(x_0, y_0) + \mathrm{i}(v(x_0 + \Delta x, y_0 + \Delta y) - v(x_0, y_0)) \\ &= \frac{\partial u}{\partial x}(x_0, y_0) \Delta x + \frac{\partial u}{\partial y}(x_0, y_0) \Delta y + o(|\Delta z|) + \mathrm{i}\left(\frac{\partial v}{\partial x}(x_0, y_0) \Delta x + \frac{\partial v}{\partial y}(x_0, y_0) \Delta y + o(|\Delta z|)\right) \\ &= \left(\frac{\partial u}{\partial x}(x_0, y_0) + \mathrm{i}\frac{\partial v}{\partial x}(x_0, y_0)\right) \Delta x + \left(\frac{\partial u}{\partial y}(x_0, y_0) + \mathrm{i}\frac{\partial v}{\partial y}(x_0, y_0)\right) \Delta y + o(|\Delta z|) \\ &= \frac{\partial f}{\partial x}(x_0, y_0) \Delta x + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + o(|\Delta z|). \end{split}$$

把 $\Delta x = \frac{1}{2}(\Delta z + \overline{\Delta z}), \Delta y = \frac{1}{2i}(\Delta z - \overline{\Delta z})$ 代入上式, 得

$$f(z_0 + \Delta z) - f(z_0) = \frac{1}{2} \frac{\partial f}{\partial x}(x_0, y_0)(\Delta z + \overline{\Delta z}) - \frac{i}{2} \frac{\partial f}{\partial y}(x_0, y_0)(\Delta z - \overline{\Delta z}) + o(|\Delta z|)$$

$$= \frac{1}{2} \left(\frac{\partial}{\partial x} - i\frac{\partial}{\partial y}\right) f(x_0, y_0)\Delta z + \frac{1}{2} \left(\frac{\partial}{\partial x} + i\frac{\partial}{\partial y}\right) f(x_0, y_0)\overline{\Delta z} + o(|\Delta z|).$$

引进算子

$$\frac{\partial}{\partial z} = \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right),
\frac{\partial}{\partial \overline{z}} = \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right), \tag{4}$$

则上式可写为

$$f(z_0 + \Delta z) - f(z_0) = \frac{\partial f}{\partial z}(z_0)\Delta z + \frac{\partial f}{\partial \overline{z}}(z_0)\overline{\Delta z} + o(|\Delta z|). \tag{5}$$

容易看出,(5)式和(2),(3)两式等价.

 $\mathbf{\dot{z}}$ 为什么要像(4)式那样来定义算子 $\frac{\partial}{\partial z}$ 和 $\frac{\partial}{\partial \overline{z}}$ 呢? 这是因为如果把复变函数 f(z) 写成

$$f(x, y) = f\left(\frac{z + \overline{z}}{2}, -i\frac{z - \overline{z}}{2}\right),$$

把 z, z 看成独立变量, 分别对 z 和 z 求偏导数, 则得

$$\begin{split} \frac{\partial f}{\partial z} &= \frac{\partial f}{\partial x} \frac{\partial x}{\partial z} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial z} = \frac{1}{2} \left(\frac{\partial f}{\partial x} - \mathrm{i} \frac{\partial f}{\partial y} \right), \\ \frac{\partial f}{\partial \overline{z}} &= \frac{\partial f}{\partial x} \frac{\partial x}{\partial \overline{z}} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial \overline{z}} = \frac{1}{2} \left(\frac{\partial f}{\partial x} + \mathrm{i} \frac{\partial f}{\partial y} \right). \end{split}$$

这就是表达式(4)的来源. 这说明在进行微分运算时, 可以把 z, \overline{z} 看成独立的变量. 现在很容易得到 f 在 z0 处可微的条件了.

定理 0.1

设 f 是定义在域 D 上的函数, $z_0 \in D$, 那么 f 在 z_0 处可微的充要条件是 f 在 z_0 处实可微且 $\frac{\partial f}{\partial \overline{z}}(z_0) = 0$. 在可微的情况下, $f'(z_0) = \frac{\partial f}{\partial z}(z_0)$.

证明 如果 f 在 z_0 处可微, 由(??)式得

$$f(z_0 + \Delta z) - f(z_0) = f'(z_0)\Delta z + o(|\Delta z|)$$
与(1)式比较就知道, f 在 z_0 处是实可微的,而且 $\frac{\partial f}{\partial \overline{z}}(z_0) = 0$, $f'(z_0) = \frac{\partial f}{\partial z}(z_0)$. 反之, 若 f 在 z_0 处实可微,且 $\frac{\partial f}{\partial \overline{z}}(z_0) = 0$,则由(1)式得
$$f(z_0 + \Delta z) - f(z_0) = \frac{\partial f}{\partial z}(z_0)\Delta z + o(|\Delta z|)$$

由此即知

$$\lim_{\Delta z} \frac{f\left(z_{0}+\Delta z\right)-f\left(z_{0}\right)}{\Delta z} = \frac{\partial f}{\partial z}\left(z_{0}\right).$$

故 f 在 z_0 处可微, 而且 $f'(z_0) = \frac{\partial f}{\partial z}(z_0)$.

定义 0.2 (Cauchy-Riemann 方程)

设 f 是定义在域 D 上的函数, $\frac{\partial f}{\partial \overline{z}} = 0$ 称为 Cauchy – Riemann 方程.

命题 0.2 (Cauchy-Riemann 方程的等价定义)

设 z = x + iy, f(z) = u(x, y) + iv(x, y), 则 Cauchy-Riemann 方程 $\frac{\partial f}{\partial \overline{z}} = 0$ 等价于

$$\begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}. \end{cases}$$
 (6)

(ii)

$$\frac{\partial \overline{f}}{\partial z} = 0.$$

(iii) 令 $x = r\cos\theta$, $y = r\sin\theta$, 进而 $z = r(\cos\theta + i\sin\theta)$, $f(z) = u(r,\theta) + iv(r,\theta)$, 则 Cauchy-Riemann 方程 $\frac{\partial f}{\partial \overline{z}} = 0$ 等价于

$$\begin{cases} \frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta}, \\ \frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta} \end{cases}$$

证明 (i) 由(4)式得

$$\frac{\partial f}{\partial \overline{z}} = \frac{\partial u}{\partial \overline{z}} + \mathrm{i} \frac{\partial v}{\partial \overline{z}} = \frac{1}{2} \left(\frac{\partial u}{\partial x} + \mathrm{i} \frac{\partial u}{\partial y} \right) + \frac{\mathrm{i}}{2} \left(\frac{\partial v}{\partial x} + \mathrm{i} \frac{\partial v}{\partial y} \right) = \frac{1}{2} \left(\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} \right) + \frac{\mathrm{i}}{2} \left(\frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \right).$$

因此,Cauchy-Riemann 方程 $\frac{\partial f}{\partial \overline{z}} = 0$ 就等价于

$$\begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}. \end{cases}$$

(ii) 又注意到

$$\frac{\partial \overline{f}}{\partial z} = \frac{\partial u}{\partial z} - i \frac{\partial v}{\partial z} = \frac{1}{2} \left(\frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y} \right) - \frac{i}{2} \left(\frac{\partial v}{\partial x} - i \frac{\partial v}{\partial y} \right) = \frac{1}{2} \left(\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} \right) - \frac{i}{2} \left(\frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \right),$$

故 Cauchy-Riemann 方程 $\frac{\partial f}{\partial \overline{z}} = 0$ 也等价于 $\frac{\partial \overline{f}}{\partial z} = 0$. (iii) 令 $F = x - r \cos \theta$, $G = y - r \sin \theta$, 则

$$\begin{pmatrix} F_x & F_y & F_r & F_\theta \\ G_x & G_y & G_r & G_\theta \end{pmatrix} = \begin{pmatrix} 1 & 0 & -\cos\theta & r\sin\theta \\ 0 & 1 & -\sin\theta & -r\cos\theta \end{pmatrix}.$$

直接计算 Jacobi 行列式得

$$J = \frac{\partial(F, G)}{\partial(r, \theta)} = \begin{vmatrix} -\cos\theta & r\sin\theta \\ -\sin\theta & -r\cos\theta \end{vmatrix} = r,$$

于是

$$\frac{\partial u}{\partial x} = \frac{\partial u}{\partial r} \cdot \frac{\partial r}{\partial x} + \frac{\partial u}{\partial \theta} \cdot \frac{\partial \theta}{\partial x} = \frac{\partial u}{\partial r} \cdot \left[-\frac{1}{J} \frac{\partial (F,G)}{\partial (x,\theta)} \right] + \frac{\partial u}{\partial \theta} \cdot \left[-\frac{1}{J} \frac{\partial (F,G)}{\partial (r,x)} \right] = \frac{\partial u}{\partial r} \cdot \cos \theta - \frac{\partial u}{\partial \theta} \cdot \frac{\sin \theta}{r};$$

$$\frac{\partial u}{\partial y} = \frac{\partial u}{\partial r} \cdot \frac{\partial r}{\partial y} + \frac{\partial u}{\partial \theta} \cdot \frac{\partial \theta}{\partial y} = \frac{\partial u}{\partial r} \cdot \left[-\frac{1}{J} \frac{\partial (F,G)}{\partial (y,\theta)} \right] + \frac{\partial u}{\partial \theta} \cdot \left[-\frac{1}{J} \frac{\partial (F,G)}{\partial (r,y)} \right] = \frac{\partial u}{\partial r} \cdot \sin \theta + \frac{\partial u}{\partial \theta} \cdot \frac{\cos \theta}{r};$$

$$\frac{\partial v}{\partial x} = \frac{\partial v}{\partial r} \cdot \frac{\partial r}{\partial x} + \frac{\partial v}{\partial \theta} \cdot \frac{\partial \theta}{\partial x} = \frac{\partial v}{\partial r} \cdot \left[-\frac{1}{J} \frac{\partial (F,G)}{\partial (x,\theta)} \right] + \frac{\partial v}{\partial \theta} \cdot \left[-\frac{1}{J} \frac{\partial (F,G)}{\partial (r,x)} \right] = \frac{\partial v}{\partial r} \cdot \cos \theta - \frac{\partial v}{\partial \theta} \cdot \frac{\sin \theta}{r};$$

$$\frac{\partial v}{\partial y} = \frac{\partial v}{\partial r} \cdot \frac{\partial r}{\partial y} + \frac{\partial v}{\partial \theta} \cdot \frac{\partial \theta}{\partial y} = \frac{\partial v}{\partial r} \cdot \left[-\frac{1}{J} \frac{\partial (F,G)}{\partial (y,\theta)} \right] + \frac{\partial v}{\partial \theta} \cdot \left[-\frac{1}{J} \frac{\partial (F,G)}{\partial (r,y)} \right] = \frac{\partial v}{\partial r} \cdot \sin \theta + \frac{\partial v}{\partial \theta} \cdot \frac{\cos \theta}{r}.$$

从而

$$\begin{split} \frac{\partial u}{\partial x} &= \frac{\partial v}{\partial y} \Longleftrightarrow \frac{\partial u}{\partial r} \cdot \cos \theta - \frac{\partial u}{\partial \theta} \cdot \frac{\sin \theta}{r} = \frac{\partial v}{\partial r} \cdot \sin \theta + \frac{\partial v}{\partial \theta} \cdot \frac{\cos \theta}{r} \\ &\iff \frac{\partial u}{\partial r} \cdot r \cos \theta - \frac{\partial u}{\partial \theta} \cdot \sin \theta = \frac{\partial v}{\partial r} \cdot r \sin \theta + \frac{\partial v}{\partial \theta} \cdot \cos \theta, \\ \frac{\partial u}{\partial y} &= -\frac{\partial v}{\partial x} \Longleftrightarrow \frac{\partial u}{\partial r} \cdot \sin \theta + \frac{\partial u}{\partial \theta} \cdot \frac{\cos \theta}{r} = -\frac{\partial v}{\partial r} \cdot \cos \theta + \frac{\partial v}{\partial \theta} \cdot \frac{\sin \theta}{r} \\ &\iff \frac{\partial u}{\partial r} \cdot r \sin \theta + \frac{\partial u}{\partial \theta} \cdot \cos \theta = -\frac{\partial v}{\partial r} \cdot r \cos \theta + \frac{\partial v}{\partial \theta} \cdot \sin \theta. \end{split}$$

由 (i) 可知 Cauchy-Riemann 方程等价于 $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$, $\frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$, 故此时 Cauchy-Riemann 方程等价于

$$\begin{cases} \frac{\partial u}{\partial r} \cdot r \cos \theta - \frac{\partial u}{\partial \theta} \cdot \sin \theta = \frac{\partial v}{\partial r} \cdot r \sin \theta + \frac{\partial v}{\partial \theta} \cdot \cos \theta, \\ \frac{\partial u}{\partial r} \cdot r \sin \theta + \frac{\partial u}{\partial \theta} \cdot \cos \theta = -\frac{\partial v}{\partial r} \cdot r \cos \theta + \frac{\partial v}{\partial \theta} \cdot \sin \theta. \end{cases}$$

化简可得

$$\begin{cases} \frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta}, \\ \frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}. \end{cases}$$

定理 0.2

设 f = u + iv 是定义在域 D 上的函数, $z_0 = x_0 + iy_0 \in D$, 那么 f 在 z_0 处可微的充要条件是 u(x, y), v(x, y) 在 (x_0, y_0) 处可微, 且在 (x_0, y_0) 处满足 Cauchy-Riemann 方程, 即

$$\frac{\partial f}{\partial \overline{z}} = 0,$$
 $\frac{\partial \overline{f}}{\partial z} = 0,$ $\begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases}$.

在可微的情况下,有

$$f'(z_0) = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = \frac{\partial v}{\partial y} + i \frac{\partial v}{\partial x} = \frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y} = \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y}.$$

这里的偏导数都在(x₀, v₀)处取值.

证明 最后这个 $f'(z_0)$ 的表达式是从 定理 0.1中的 $f'(z_0) = \frac{\partial f}{\partial z}(z_0)$ 和 Cauchy-Riemann 方程的等价定义得到的. \square

定义 0.3

- 1. 设 $D \notin \mathbb{C}$ 中的域, 我们用 C(D) 记 D 上连续函数的全体, 用 H(D) 记 D 上全纯函数的全体.

 2. 设 f = u + iv, 记 $\frac{\partial f}{\partial x} = \frac{\partial u}{\partial x} + i\frac{\partial v}{\partial x}, \frac{\partial f}{\partial y} = \frac{\partial u}{\partial y} + i\frac{\partial v}{\partial y}$. 我们用 $C^1(D)$ 记 $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}$ 在 D 上连续的 f 的全体.
- 3. 用 $C^k(D)$ 记在 D 上有 k 阶连续偏导数的函数的全体 $C^{\infty}(D)$ 记在 D 上有任意阶连续偏导数的函数 的全体.

命题 0.3

- $(1) \ H(D) \subset C(D).$
- (2) $C^1(D) \subset C(D)$.
- (3) 域 D 上的全纯函数在 D 上有任意阶的连续偏导数, 并且有如下的包含关系:

$$H(D) \subset C^{\infty}(D) \subset C^k(D) \subset C^1(D) \subset C(D)$$
.

这里k是大于1的自然数.

证明

(3)

- (1) 命题??告诉我们, $H(D) \subset C(D)$.
 (2) 设 f = u + iv, 记 $\frac{\partial f}{\partial x} = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x}$, $\frac{\partial f}{\partial y} = \frac{\partial u}{\partial y} + i \frac{\partial v}{\partial y}$. 我们用 $C^1(D)$ 记 $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$ 在 D 上连续的 f 的全体. 进而 u, v在D上实可微,从(5)式知道

$$f(z_0 + \Delta z) - f(z_0) = \frac{\partial f}{\partial z}(z_0)\Delta z + \frac{\partial f}{\partial \overline{z}}(z_0)\overline{\Delta z} + o(|\Delta z|).$$

例题 0.1 研究函数 $f(z) = z^n, n$ 是自然数.

解 显然, $\frac{\partial f}{\partial \overline{z}} = 0$, 且 f 在整个平面上是实可微的. 因而, f 是 \mathbb{C} 上的全纯函数, 而且

$$f'(z) = \frac{\partial f}{\partial z} = nz^{n-1}. (7)$$

例题 0.2 研究函数 $f(z) = e^{-|z|^2}$.

解 把 f 写为 $f(z) = e^{-z\overline{z}}$, 于是 $\frac{\partial f}{\partial \overline{z}} = -e^{-z\overline{z}}z$, 它只有在 z = 0 处才等于零. 因此, $e^{-|z|^2}$ 只有在 z = 0 处可微, 它在任

何点处都不是全纯的. 但它对x,y有任意阶连续偏导数, 所以它是 $C^{\infty}(\mathbb{C})$ 中的函数.

命题 0.4

设 D 是 \mathbb{C} 中的域, $f \in H(D)$. 如果对每一个 $z \in D$, 都有 f'(z) = 0, 证明 f 是一常数.

证明 因为 f'(z) = 0, 所以由定理 0.2可知 $f'(z) = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = 0$, 并且 $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$, $\frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$. 于是 $\frac{\partial u}{\partial x} = \frac{\partial u}{\partial y} = 0$, $\frac{\partial u}{\partial y} = 0$. 因此 u, v 都是常数, 故 f 是一常数.

定义 0.4 (调和函数)

设 u 是域 D 上的实值函数, 如果 $u \in C^2(D)$, 且对任意 $z \in D$, 有

$$\Delta u(z) = \frac{\partial^2 u(z)}{\partial x^2} + \frac{\partial^2 u(z)}{\partial y^2} = 0,$$
(8)

就称 $u \not\in D$ 中的**调和函数**. $\Delta = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$ 称为 Laplace **算子**.

命题 0.5

设 $u \in C^2(D)$, 那么 $\Delta u = 4 \frac{\partial^2 u}{\partial z \partial \overline{z}}$

证明 由(4)式,有

$$\begin{split} \frac{\partial}{\partial z} &= \frac{1}{2} \left(\frac{\partial}{\partial x} - \mathrm{i} \frac{\partial}{\partial y} \right), \\ \frac{\partial}{\partial \overline{z}} &= \frac{1}{2} \left(\frac{\partial}{\partial x} + \mathrm{i} \frac{\partial}{\partial y} \right), \end{split}$$

所以

$$\frac{\partial^2 u}{\partial z \partial \overline{z}} = \frac{\partial}{\partial \overline{z}} \frac{\partial u}{\partial z} = \frac{1}{4} \left[\frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y} \right) + i \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y} \right) \right]$$
$$= \frac{1}{4} \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) = \frac{1}{4} \Delta u.$$

定理 0.3

设 $f = u + iv \in H(D)$, 那么 $u \rightarrow v$ 都是 D 上的调和函数.

证明 因为 $f \in H(D)$, 由定理 0.2, 有

$$\frac{\partial f}{\partial \overline{z}} = 0, \quad \frac{\partial \overline{f}}{\partial z} = 0.$$

所以

$$\frac{\partial^2 f}{\partial z \partial \overline{z}} = \frac{\partial^2 \overline{f}}{\partial z \partial \overline{z}} = 0.$$

于是, 由 $u = \frac{1}{2}(f + \overline{f})$ 即得

$$\Delta u = 4 \frac{\partial^2 u}{\partial z \partial \overline{z}} = 0.$$

同理可证 $\Delta v = 0$.

定义 0.5 (共轭调和函数)

设u和v是D上的一对调和函数,如果它们还满足Cauchy-Riemann 方程

$$\begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}, \end{cases} \tag{9}$$

就称 v 为 u 的共轭调和函数.

命题 0.6

全纯函数的实部和虚部就构成一对共轭调和函数.

证明 由定理 0.3和定理 0.2立得.

定理 0.4

设 u 是单连 通域 D 上的调和函数,则必存在 u 的共轭调和函数 v,使得 u+iv 是 D 上的全纯函数.

证明 因为 u 满足 Laplace 方程

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0,$$

若令 $P = -\frac{\partial u}{\partial y}, Q = \frac{\partial u}{\partial x}, 则$

$$\frac{\partial Q}{\partial x} = \frac{\partial^2 u}{\partial x^2} = -\frac{\partial^2 u}{\partial y^2} = \frac{\partial P}{\partial y},$$

所以

$$Pdx + Qdy = -\frac{\partial u}{\partial y}dx + \frac{\partial u}{\partial x}dy$$

是一个全微分,因而积分

$$\int_{(x_0, y_0)}^{(x, y)} -\frac{\partial u}{\partial y} dx + \frac{\partial u}{\partial x} dy$$

与路径无关. 令

$$v(x,y) = \int_{(x_0,y_0)}^{(x,y)} -\frac{\partial u}{\partial y} \mathrm{d}x + \frac{\partial u}{\partial x} \mathrm{d}y,$$

则

$$v(x,y) = \int_{(x_0,y_0)}^{(x,y_0)} -\frac{\partial u}{\partial y} dx + \frac{\partial u}{\partial x} dy + \int_{(x,y_0)}^{(x,y)} -\frac{\partial u}{\partial y} dx + \frac{\partial u}{\partial x} dy$$
$$= \int_{x_0}^{x} -\frac{\partial u}{\partial y} dx + 0 + 0 + \int_{y_0}^{y} \frac{\partial u}{\partial x} dy$$
$$= \int_{x_0}^{x} -\frac{\partial u}{\partial y} dx + \int_{y_0}^{y} \frac{\partial u}{\partial x} dy.$$

那么

$$\begin{cases} \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y}, \\ \frac{\partial v}{\partial y} = \frac{\partial u}{\partial x}. \end{cases}$$

所以,v就是要求的u的共轭调和函数.