AN OVERDETERMINED SYMMETRY PROBLEM

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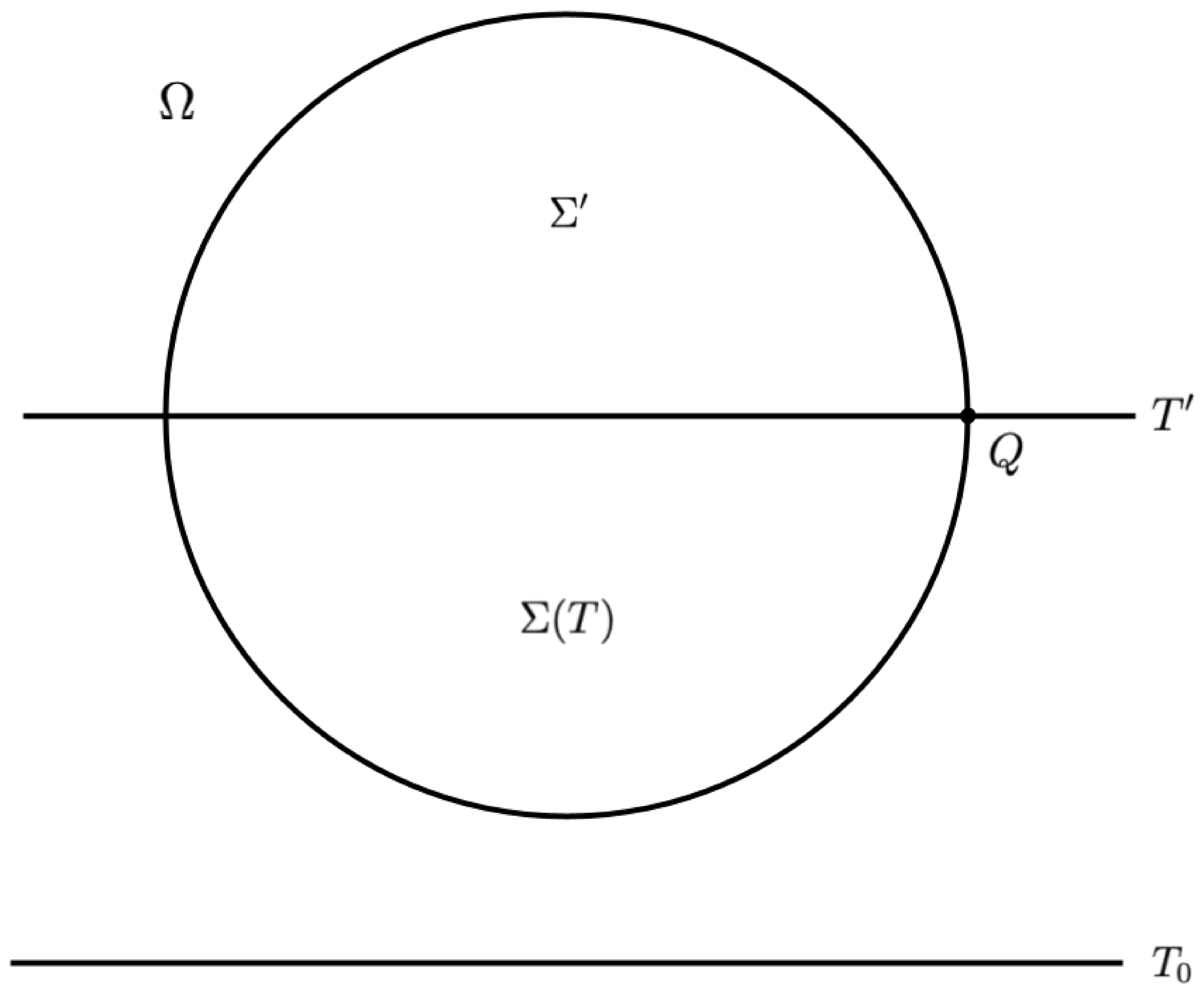
Introduction

Let us consider the following problem. Let $\Omega \subseteq \mathbb{R}^n$ be a domain that is bounded, open, and connected. Furthermore, suppose that the boundary $\partial\Omega$ is smooth. Let $u : \Omega \to \mathbb{R}$ be a C^2 function that satisfies the following conditions: $\Delta u = -1$ in Ω. and $u = 0$ and $\frac{\partial u}{\partial n} = c$ on $\partial\Omega$ for some constant c. Then, Ω must be a ball. Furthermore, we know that $u(x) = (b^2 - r^2)/2n$, where b is the ball's radius and r is the distance to its center.

First Proof

The first proof we present is from Professor James Serrin [3]. This proof utilizes the moving plane method. Let T_0 be a $n-1$ dimensional hyperplane in $\mathbb{R}^n$ that does not intersect the domain Ω. We begin to move this plane in a direction normal to itself until it intersects Ω. When this occurs, the new plane T splits Ω into two parts. The part of Ω that lies on the same side of T as our initial plane T_0 is denoted by $\Sigma(T)$. We reflect $\Sigma(T)$ in T to obtain $\Sigma' := \Sigma'(T)$. As T moves through Ω, Σ' will remain in Ω until the set Σ' meets Ω at a point P or T becomes orthogonal to Ω at some point Q. When either of these occurs, we stop moving the plane T, and we denote the resulting plane by T'. We claim that Ω is symmetric about T'. Showing this would prove the theorem. To see how, we recall that the plane T_0 was chosen arbitrarily. If Ω is symmetric about T', then Ω is symmetric in all possible directions. Since Ω is simply connected and has this strong symmetry property, it must be a ball.



To prove this, we introduce the function $v : \Sigma' \to \mathbb{R}$ defined by $v(x) = u(x')$ for $x \in \Sigma'$, where x' is the reflection of x across T'. By the maximum principle, we deduce that $u - v > 0$ or $u - v = 0$ in Σ'. Suppose that $u - v > 0$. If Σ' is internally tangent to Ω at some point P, then we may appeal to the boundary point maximum principle to deduce that $\frac{\partial}{\partial n}(u-v) > 0$ at P [1]. However, we know that $\partial u/\partial n = \partial v/\partial n = c$. If T' is orthogonal to the boundary of Ω at some point Q, then we show that u and v have the same first and second derivatives at Q. Using a modified version of the boundary point maximum principle, we can also show that $\frac{\partial}{\partial s}(u-v) > 0$ or $\frac{\partial^2}{\partial^2 s}(u-v) > 0$ for any direction s that enters Σ' non-tangentially at Q. However, this directly contradicts the fact that u and v have the same first and second derivatives at Q. We may thus conclude that Ω is symmetric about T'.

Second Proof

The second proof we present is from Weinberger [2]. To start, we first compute

$$\Delta\left(r\frac{\partial u}{\partial r}\right) = r\frac{\partial}{\partial r}(\Delta u) + 2\Delta = -2$$

where r is the distance to the origin. Using this and the fact that $\Delta u = -1$, we obtain

$$\int_\Omega \left[2u - r\frac{\partial u}{\partial r}\right]dx = \int_\Omega \left[-u\Delta\left(r\frac{\partial u}{\partial r}\right) + r\frac{\partial u}{\partial r}\Delta u\right]dx$$

Using Green's identity yields

$$\int_\Omega \left[-u\Delta\left(r\frac{\partial u}{\partial r}\right) + r\frac{\partial u}{\partial r}\Delta u\right]dx = \int_{\partial\Omega}\left[-u\frac{\partial}{\partial n}\left(r\frac{\partial u}{\partial r}\right) + r\frac{\partial u}{\partial r}\frac{\partial u}{\partial n}\right]dS$$

By assumption, we have $u = 0$ on the boundary of Ω. Thus, we find that

$$\int_{\partial\Omega}\left[-u\frac{\partial}{\partial n}\left(r\frac{\partial u}{\partial r}\right) + r\frac{\partial u}{\partial r}\frac{\partial u}{\partial n}\right]dS = \int_{\partial\Omega} r\frac{\partial r}{\partial n}\left(\frac{\partial u}{\partial n}\right)^2 dS$$

By assumption, we know that $\partial u/\partial n = c$ on the boundary of Ω. Thus, we find that

$$\int_{\partial\Omega} r\frac{\partial r}{\partial n}\left(\frac{\partial u}{\partial n}\right)^2 dS = c^2\int_{\partial\Omega} r\frac{\partial r}{\partial n}dS$$

Appealing to the Divergence Theorem and using the fact that $\Delta\frac{1}{2}r^2 = r\Delta r$, we obtain

$$c^2\int_{\partial\Omega} r\frac{\partial r}{\partial n}dS = c^2\int_\Omega \Delta\left(\frac{1}{2}r^2\right)dx = c^2 n\int_\Omega dx = nc^2V$$

Green's theorem also implies

$$\int_\Omega r\frac{\partial u}{\partial r}dx = -n\int_\Omega u dx$$

so that substitution yields

$$(n+2)\int_\Omega u dx = nc^2V$$

However, we also note that

$$1 = (\Delta u)^2 \le n\sum_{i=1}^n u_{ii}^2 \le n\sum_{i,j} u_{ij}^2$$

by the Cauchy-Schwarz inequality. From this, we deduce that

$$\Delta\left(|\nabla u|^2 + \frac{2}{n}u\right) = 2\sum_{i,j}u_{ij}^2 - \frac{2}{n} \ge 0$$

Using this and the fact that $|\nabla u|^2 + (2/n)u = c^2$ on $\partial\Omega$, we may appeal to the maximum principle to deduce that $|\nabla u| + (2/n)u < c^2$ in Ω or $|\nabla u| + (2/n)u = c^2$ in Ω. If the former inequality held, then we could integrate over Ω to deduce that

$$(n+2)\int_\Omega u dx < nc^2V$$

This contradiction informs us that $|\nabla u|^2 + (2/n)u = c^2$ in Ω so that

$$1 = n\sum_{i=1}^n u_{ii}^2 = \sum_{i,j}u_{ij}^2$$

which implies that $u_{ij} = -\delta_{ij}/n$. Solving the corresponding partial differential equations yields

$$u = \frac{1}{2n}(B - r^2)$$

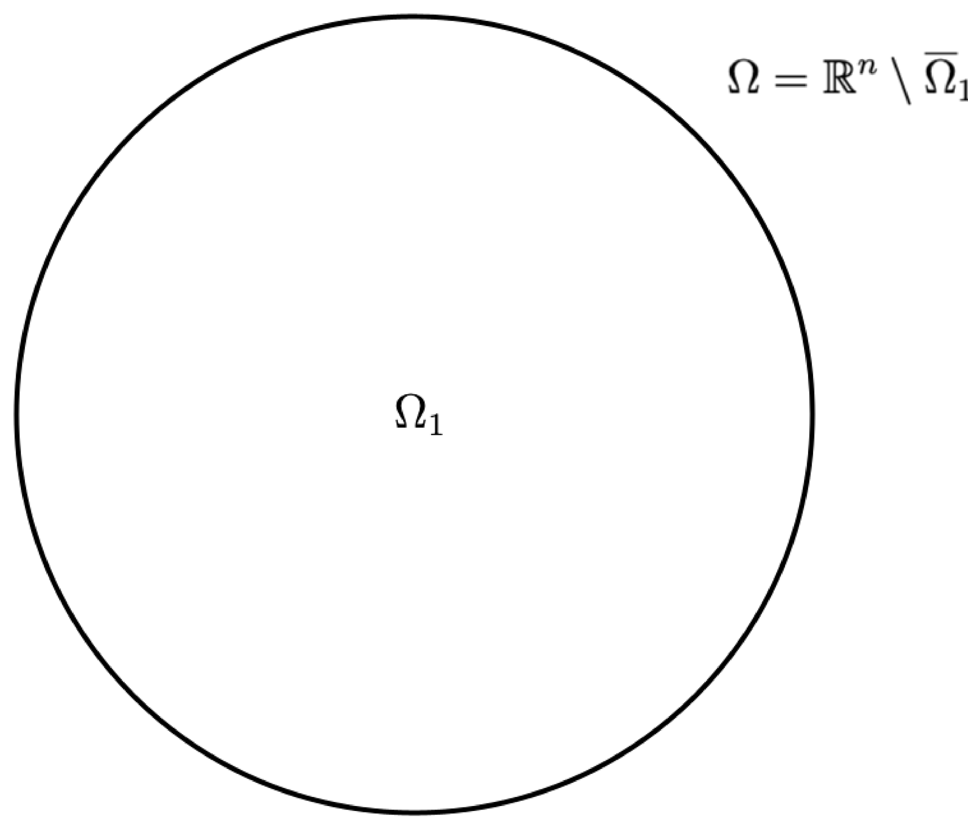
where B is a constant. Since $u = 0$ on $\partial\Omega$, B is positive and Ω is a ball of radius $B^{1/2}$.

Applications

This theorem is significant because it allows us to determine the shape of Ω from properties of u. It also has many applications in physics. For example, we may consider an incompressible viscous fluid moving through a straight pipe of cross sectional form Ω. If we fix a rectangular coordinate system with the z-axis directed along the pipe, then the velocity u depends only on x and y, and it satisfies the differential equation $\Delta u = -A$ for some constant A. Furthermore, because the fluid is viscous, we know that $u = 0$ on $\partial\Omega$; that is, there is no movement on the boundary of the pipe. Finally, we note that $\mu\partial u/\partial n$ is the tangential stress on the pipe wall, where μ is the viscosity constant. If the tangential stress is constant, then we may apply the above theorem to conclude that Ω is a circular cross section.

Generalizations

There is an interesting extension of this theorem from Wolfgang Reichel [4]. Let Ω_1 be a bounded domain with smooth boundary, and suppose that $\Omega = \mathbb{R}^n \setminus \overline{\Omega}_1$ is connected. Let u be a twice continuously differentiable function on $\overline{\Omega}$ such that $\Delta u + f(u, |\nabla u|) = 0$ in $\overline{\Omega}$, $0 \le u < a$ in Ω, $u = a$ and $\partial u/\partial n = c \le 0$ on $\partial\Omega_1$, and $u = \nabla u = 0$ at ∞. Furthermore, suppose that $f(p,q)$ is Lipschitz continuous in p and q and decreasing in p. Then, we may conclude that Ω_1 is a ball and that u is radially symmetric and decreasing in r. This can be proved by the moving plane method.



Acknowledgements

We would like to thank Jihye Lee for mentoring us. Furthermore, we express gratitude to the 2024 UCSB Directed Reading Program for giving us this opportunity.

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