
MTH 424 - PARTIAL DIFFERENTIAL EQUATION

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Assignment 3

1. Prove that Laplace equation, ($\Delta u = 0$) is rotation invariant. That is, if O is an orthogonal $n \times n$ matrix and $v(x) := u(Ox)$, then $\Delta v = 0$.

2. Consider the following function

$$\phi(x) = \frac{1}{|x - x_0|^{n-2}}.$$

(a) By direct calculation show that ϕ is harmonic in $\mathbb{R}^n \setminus \{x_0\}$.

(b) For $n = 2$ and $\phi(x) = \frac{1}{|x|}$, show that $\Delta \phi(x) \neq 0$ for $x \neq 0$.

3. For $n = 2$, show that the Laplace equation in polar coordinates for function $v(r\theta)$ be given by

$$\frac{\partial^2 v}{\partial r^2} + \frac{1}{r} \frac{\partial v}{\partial r} + \frac{1}{r^2} \frac{\partial^2 v}{\partial \theta^2} = 0$$

4. Let $\phi : \mathbb{R} \rightarrow \mathbb{R}$ be smooth and convex function. Assume u is harmonic. Show that $v := \phi(u)$ is *subharmonic* (i.e. $-\Delta v \leq 0$).

5. Assume $u \in C(\Omega)$. Let $B(x_0, r) \subset \Omega$, show that

$$\oint_{B(x_0, \epsilon)} u(y) dy \xrightarrow{\epsilon \rightarrow 0} u(x) \quad \text{and} \quad \oint_{\partial B(x_0, \epsilon)} u(y) dy \xrightarrow{\epsilon \rightarrow 0} u(x).$$

6. Suppose Ω is a bounded domain and $u, v \in C^2(\Omega) \cap C(\overline{\Omega})$ satisfy

$$-\Delta u \leq 0 \quad \text{and} \quad -\Delta v \leq 0 \quad \text{in } \Omega \quad \text{and} \quad u \leq v \quad \text{in } \partial\Omega.$$

Prove that $u \leq v$ in Ω .

7. Let $f \in C_c^2(\mathbb{R}^n)$ for $n \geq 3$ and Φ be the fundamental solution of the Laplace operator. Define

$$I_\epsilon := \int_{B(0, \epsilon)} \Phi(y) \Delta f(x - y) dy$$

for $0 < \epsilon \ll 1$. Show that there exists a constant $C > 0$ such that

$$|I_\epsilon| \leq C\epsilon^2.$$

8. let Ω be a domain in \mathbb{R}^2 symmetric about the x -axis and let $\Omega^+ = \{(x, y) \in \Omega : y > 0\}$ be the upper part of Ω . Assume $u \in C^2(\overline{\Omega}^+)$ is harmonic in Ω^+ with $u = 0$ on $\partial\Omega^+ \cap \{y = 0\}$. Define for $(x, y) \in \Omega$

$$v(x, y) = \begin{cases} u(x, y) & \text{if } y \geq 0, \\ -u(x, -y) & \text{if } y < 0. \end{cases}$$

Show that v is harmonic.