

# Calculus III

## Lecture 10

Todor Milev

<https://github.com/tmilev/freecalc>

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# Outline

- 1 Multivariable Chain Rule
- 2 Directional Derivatives via the Chain Rule
- 3 Gradient
- 4 Differential Operators
  - Differential Operators Variable Changes

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# Multivariable Chain Rule Motivation

Recall:

- $f$ , differentiable function,
- $\mathbf{u} = (u_1, u_2, u_3)$ , unit vector,
- $P(x_0, y_0, z_0)$ , point.

What is the rate of change of  $f$  at  $P$  in the direction  $\mathbf{u}$ ?

Directional derivative

$$(D_{\mathbf{u}}f)(P) = \left. \frac{d}{dt} \right|_{t=0} f(x_0 + tu_1, y_0 + tu_2, z_0 + tu_3)$$

More general, if

- $w = w(x, y, z)$ ;
- $x = x(t)$ ,  $y = y(t)$ ,  $z = z(t)$ ,

and all the functions are differentiable, how do we compute  $\frac{dw}{dt}$ ?

# Chain Rule

## Differentials

$$dw = w_x(x, y, z)dx + w_y(x, y, z)dy + w_z(x, y, z)dz$$

and

$$dx = x'(t)dt \quad dy = y'(t)dt \quad dz = z'(t)dt.$$

Then

$$d(w) = (w_x x'(t) + w_y y'(t) + w_z z'(t)) dt$$

Therefore

$$\frac{d}{dt}(w(x(t), y(t), z(t))) = \frac{\partial w}{\partial x}(x, y, z) \frac{dx}{dt} + \frac{\partial w}{\partial y}(x, y, z) \frac{dy}{dt} + \frac{\partial w}{\partial z}(x, y, z) \frac{dz}{dt}$$

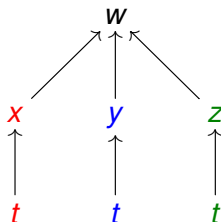
Derivative of composition of functions  $\implies$  Chain Rule

# Algebra of Chain rule - Tree Diagrams

- $w = w(x, y, z)$ ;
- $x = x(t)$ ,  $y = y(t)$ ,  $z = z(t)$ ,

$$\frac{dw}{dt}(t) = \frac{\partial w}{\partial x}(x, y, z) \frac{dx}{dt}(t) + \frac{\partial w}{\partial y}(x, y, z) \frac{dy}{dt}(t) + \frac{\partial w}{\partial z}(x, y, z) \frac{dz}{dt}(t)$$

Alternative way of arranging terms - tree diagram:



# More General Chain Rule

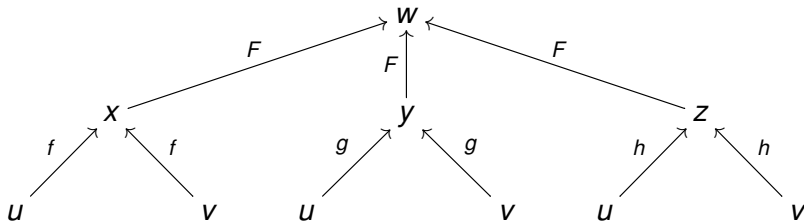
More general formula:

- $w = F(x, y, z)$ ;
- $x = f(u, v)$ ,  $y = g(u, v)$ ,  $z = h(u, v)$ .

$$w = F(f(u, v), g(u, v), h(u, v)) = G(u, v)$$

To compute  $\frac{\partial w}{\partial u} = \frac{\partial G}{\partial u}$ :

- arrange variables in a tree diagram:



# Example: powerexponential

Let  $f(x) = x^x$ . Compute  $f'(x)$ .

- Calculus I method: logarithmic differentiation or  $x^x = e^{x \ln x}$ .
- Calculus III method: chain rule.

Let  $w = w(u, v) = u^v$  and  $u = u(x) = x$ ,  $v = v(x) = x$ .

Then  $f(x) = w(u(x), v(x))$  and



# Directional Derivatives via the Chain Rule

- Let  $f$  differentiable function,
- Let  $\mathbf{u} = (u_1, u_2, u_3)$ , unit vector,
- Let  $P(x_0, y_0, z_0)$ , point.

What is the rate of change of  $f$  at  $P$  in the direction  $\mathbf{u}$ ? Answer was studied: directional derivative.

$$(D_{\mathbf{u}}f)_{(x,y,z)=(x_0,y_0,z_0)} = \frac{d}{dt}\bigg|_{t=0} f(x_0 + tu_1, y_0 + tu_2, z_0 + tu_3)$$

$$(D_{\mathbf{u}}f)(x_0, y_0, z_0) = \frac{d}{dt}\bigg|_{t=0} f(x_0 + tu_1, y_0 + tu_2, z_0 + tu_3)$$

Let  $w = f(x, y, z)$  and 
$$\begin{cases} x = x_0 + tu_1 \\ y = y_0 + tu_2 \\ z = z_0 + tu_3 \end{cases}.$$

$$\begin{aligned} (D_{\mathbf{u}}f)(x_0, y_0, z_0) &= \frac{dw}{dt}\bigg|_{t=0} \\ &= \left( \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt} + \frac{\partial f}{\partial z} \frac{dz}{dt} \right)\bigg|_{t=0} \\ &= \frac{\partial f}{\partial x} u_1 + \frac{\partial f}{\partial y} u_2 + \frac{\partial f}{\partial z} u_3 \\ &= \left( \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right) \cdot \mathbf{u} = \nabla f \cdot \mathbf{u} \end{aligned}$$

Definition ( $\nabla f$  ("nabla of  $f$ "))

$$\nabla f = \left( \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right).$$

## Example

Find the directional derivative of  $f(x, y, z) = \ln(x^2 + 2y^2 - z^2)$  at  $P(2, 1, -1)$  in the direction  $\mathbf{v} = (-1, 2, 1)$ .

A unit vector in the direction of  $\mathbf{v}$  is

$$\mathbf{u} = \frac{1}{|\mathbf{v}|} \mathbf{v} = \frac{1}{\sqrt{6}}(-1, 2, 1).$$

The partial derivatives are

$$\begin{aligned} \frac{\partial f}{\partial x} &= \frac{2x}{x^2 + 2y^2 - z^2} & \frac{\partial f}{\partial x}(2, 1, -1) &= \frac{4}{5} \\ \frac{\partial f}{\partial y} &= \frac{4y}{x^2 + 2y^2 - z^2} & \frac{\partial f}{\partial y}(2, 1, -1) &= \frac{4}{5} \\ \frac{\partial f}{\partial z} &= \frac{-2z}{x^2 + 2y^2 - z^2} & \frac{\partial f}{\partial z}(2, 1, -1) &= \frac{2}{5} \end{aligned}$$

$$\nabla f|_{(x,y,z)=(2,1,-1)} = \left( \frac{4}{5}, \frac{4}{5}, \frac{2}{5} \right)$$

## Example

Find the directional derivative of  $f(x, y, z) = \ln(x^2 + 2y^2 - z^2)$  at  $P(2, 1, -1)$  in the direction  $\mathbf{v} = (-1, 2, 1)$ .

A unit vector in the direction of  $\mathbf{v}$  is

$$\mathbf{u} = \frac{1}{|\mathbf{v}|} \mathbf{v} = \frac{1}{\sqrt{6}}(-1, 2, 1).$$

$$\nabla f|_{(x,y,z)=(2,1,-1)} = (f_x, f_y, f_z)|_{(x,y,z)=(2,1,-1)} = \left(\frac{4}{5}, \frac{4}{5}, \frac{2}{5}\right)$$

$$(D_{\mathbf{u}}f)|_{(x,y,z)=(2,1,-1)} = \nabla f|_{(x,y,z)=(2,1,-1)} \cdot \mathbf{u} = \frac{\sqrt{6}}{5}$$

$(D_{\mathbf{u}}f)(2, 1, -1) > 0$  implies that if we start at  $(2, 1, -1)$  and move in the direction  $\mathbf{u}$ , then  $f$  is increasing.

# Gradient

- Let  $f$  be a differentiable function.
- At a given point  $P$ , in which direction does  $f$  increase the fastest?
- What is that maximal rate of increase?
- It can be shown that if the maximal rate of increase is strictly positive, then it is achieved in exactly one direction.

## Definition

The *gradient vector* of  $f$  at  $P$  is the unique vector that has

- magnitude equal to the maximal rate of increase of  $f$  at  $P$ .
- if the magnitude is not zero, then the direction is the one in which  $f$  increases the fastest.

## Definition

The *gradient vector* of  $f$  at  $P$  is the unique vector such that:

- its magnitude equals the maximal rate of increase of  $f$  at  $P$ ;
- if  $\text{magn.} \neq 0$ , its **direction is the one in which  $f$  increases fastest**.
- Recall that  $\nabla f = (f_x, f_y, f_z)$ .
- **The increase of  $f$  in unit direction  $\mathbf{u}$  is  $D_{\mathbf{u}}f$ .** We have:  

$$(D_{\mathbf{u}}f) = (\nabla f) \cdot \mathbf{u} = |\nabla f| \cdot |\mathbf{u}| \cos \alpha = |\nabla f| \cos \alpha,$$
 where  $\alpha$  is the angle between  $\nabla f$  and  $\mathbf{u}$ .
- If  $|\nabla f| \neq 0$ , then  $(D_{\mathbf{u}}f)$  is maximal when  **$\cos \alpha = 1$** , i.e.,  $\alpha = 0$ .
- Therefore the maximum of  $D_{\mathbf{u}}f$  is achieved for  $\mathbf{u} = \frac{\nabla f}{|\nabla f|}$ .
- The maximum of  $D_{\mathbf{u}}f$  is then  $|\nabla f| = |(f_x, f_y, f_z)|$ .

## Theorem (Coordinate Computation of gradient vector)

*The gradient vector of  $f$  equals  $\nabla f = (f_x, f_y, f_z)$ .*

- In view of preceding thm., the gradient of  $f$  is denoted by  $\nabla f$ .

# Covariant Derivative

- $f$ : a differentiable function.
- Directional derivative  $D_{\mathbf{u}}f$  = rate of change along straight line.
- Let  $\gamma$ : a smooth parametric curve.
- Question: How does  $f$  change as we move along  $\gamma$ ?

## Definition

The rate of change of  $f(\gamma(t))$  with respect to  $t$  is called the *covariant derivative* of  $f$  along  $\gamma$  and is denoted by  $\nabla_{\gamma'} f$ .

We can compute the covariant derivative using the chain rule:

$$(\nabla_{\gamma'(t_0)} f)(\gamma(t_0)) = \frac{d}{dt} \Big|_{t=t_0} f(\gamma(t)) = (\nabla f)_{\gamma(t_0)} \cdot \gamma'(t_0) .$$

If  $\mathbf{u}$  is a unit vector,  $\gamma(t_0) = P$  and  $\gamma'(t_0) = \mathbf{u}$ , then:

$$(D_{\mathbf{u}} f)(P) = (\nabla f)_P \cdot \mathbf{u} = (\nabla f)_{\gamma(t_0)} \cdot \gamma'(t_0) = \frac{d}{dt} \Big|_{t=t_0} f(\gamma(t)) .$$

# Gradient in Polar Coordinates

$\mathbf{e}_r = \mathbf{e}_r(P)$  and  $\mathbf{e}_\theta = \mathbf{e}_\theta(P)$  are the polar fundamental directions at  $P$

$$(\nabla f)_P = a\mathbf{e}_r + b\mathbf{e}_\theta$$

$\mathbf{e}_r$  and  $\mathbf{e}_\theta$  perpendicular unit vectors  $\implies$

$$a = (\nabla f)_P \cdot \mathbf{e}_r = (D_{\mathbf{e}_r} f)(P)$$

$$b = (\nabla f)_P \cdot \mathbf{e}_\theta = (D_{\mathbf{e}_\theta} f)(P)$$

To compute  $(D_{\mathbf{e}_r} f)(P)$  we use the line through  $P(r_0, \theta_0)$  with direction  $\mathbf{e}_r$ , which in polar coordinates is given by  $(r, \theta) = (t, \theta_0)$ . Therefore

$$a = (D_{\mathbf{e}_r} f)(P) = \left. \frac{d}{dt} \right|_{t=r_0} f(t, \theta_0) = \frac{\partial f}{\partial r}(P).$$

To compute  $(D_{\mathbf{e}_\theta} f)(P)$  we use the circle centered at the origin and passing through  $P(r_0, \theta_0)$ . The polar parametrization of this circle that has unit



# Application

Let  $f$  be a function on the plane such that  $f$  depends only on the distance to a fixed point,  $O$ .

In a polar coordinate system with origin at  $O$  we get  $f(P) = g(r)$

$$\nabla = \mathbf{e}_r \frac{\partial}{\partial r} + \mathbf{e}_\theta \frac{1}{r} \frac{\partial}{\partial \theta} .$$

$$\nabla f = g'(r) \mathbf{e}_r = g'(r) \hat{\mathbf{r}} = \frac{g'(r)}{r} \mathbf{r} .$$

Example:  $f(P) = |OP|^{-1} = r^{-1} = g(r)$ . Then

$$\nabla f = g'(r) \mathbf{e}_r = -r^{-2} \mathbf{e}_r = -\frac{1}{r^3} \mathbf{r}$$

Problem: Let  $\mathbf{X}$  be a vector field of the form

$$\mathbf{X} = h(r) \mathbf{r}$$

for some continuous function  $h$ . Show that  $\mathbf{X}$  is a *gradient field*: there exists a smooth function  $f$  such that  $\mathbf{X} = \nabla f$ .

# Gravity and Gradient

- Let an object move along surface  $z = f(x, y)$ .
- Let gravity  $\mathbf{G}$  be constant,  $\mathbf{G} = -mg \mathbf{k}$ .
- Normal to surface:

$$\mathbf{n} = (-f_x(x_0, y_0), -f_y(x_0, y_0), 1) = -\nabla f + \mathbf{k}$$

- Let  $\mathbf{F}$  be the component of  $\mathbf{G}$  effectively acting on the object. Object is restricted to the surface  $\Rightarrow \mathbf{F}$  is the component of  $\mathbf{G}$  tangent to the surface.

$$\begin{aligned}\mathbf{F} &= \text{orth}_n \mathbf{G} = -mg \text{orth}_n \mathbf{k} \\ \text{orth}_n \mathbf{k} &= \mathbf{k} - \text{proj}_n \mathbf{k} = \mathbf{k} - \frac{\mathbf{k} \cdot \mathbf{n}}{|\mathbf{n}|^2} \mathbf{n} = \mathbf{k} - \frac{1}{|\mathbf{n}|^2} (-\nabla f + \mathbf{k})\end{aligned}$$

Horizontal component of  $\mathbf{F}$ :

$$\frac{mg}{1 + |\nabla f|^2} (-\nabla f)$$

Gravity pulls object in the direction of fastest descent.

# Differential operators definition

- Let  $D$  be an open set in the plane.
- Let  $\mathcal{C}^\infty(D)$  denote the set of infinitely differentiable f-ns over  $D$ .

## Definition

The two-variable differential operators  $\frac{\partial}{\partial x}$  and  $\frac{\partial}{\partial y}$  are the maps from  $\mathcal{C}^\infty(D)$  to  $\mathcal{C}^\infty(D)$  given by:  $\frac{\partial}{\partial x}(f) = \frac{\partial f}{\partial x}$  and  $\frac{\partial}{\partial y}(f) = \frac{\partial f}{\partial y}$  for every function  $f \in \mathcal{C}^\infty(D)$ .

- The operator  $\frac{\partial^n}{\partial x^n} \frac{\partial^m}{\partial y^m}$  is defined via
 
$$\frac{\partial^n}{\partial x^n} \frac{\partial^m}{\partial y^m}(f) = \underbrace{\frac{\partial}{\partial x} \cdots \frac{\partial}{\partial x}}_{n \text{ times}} \underbrace{\frac{\partial}{\partial y} \cdots \frac{\partial}{\partial y}}_{m \text{ times}}(f)$$

## Definition (Smooth finite order differential operators)

A differential operator over  $D$  is a map from  $\mathcal{C}^\infty(D)$  to  $\mathcal{C}^\infty(D)$  obtained by sums of operators  $\frac{\partial^n}{\partial x^n} \frac{\partial^m}{\partial y^m}$  with coefficients in  $\mathcal{C}^\infty(D)$ .

# Differential operator notation

## Definition (Smooth finite order differential operators)

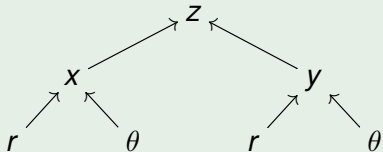
A differential operator over  $D$  is a map from  $\mathcal{C}^\infty(D)$  to  $\mathcal{C}^\infty(D)$  obtained by sums of operators  $\frac{\partial^n}{\partial x^n} \frac{\partial^m}{\partial y^m}$  with coefficients in  $\mathcal{C}^\infty(D)$ .

- For  $n = 0, m = 0$ , the operator  $\frac{\partial^n}{\partial x^n} \frac{\partial^m}{\partial y^m}$  is by definition equal to 1.
- A function  $g$  in  $\mathcal{C}^\infty$  gives rise to a differential operator via multiplication:  $(g \cdot f)(x) = (gf)(x) = g(x)f(x)$ .
- Functions are by definition zero-order differential operators.
- The number  $m + n$  is defined to be the order of the differential operator  $\frac{\partial^n}{\partial x^n} \frac{\partial^m}{\partial y^m}$ .
- The order of a differential operator  $\xi$  is the largest order of the differential operators appearing in the expression of  $\xi$  via  $\frac{\partial^n}{\partial x^n} \frac{\partial^m}{\partial y^m}$ .
- Analogous definitions exist for functions in  $n$  variables.

Recall that  $\frac{\partial z}{\partial x} = \left( \frac{\partial f}{\partial x} \right) (x, y)$  and  $\frac{\partial z}{\partial y} = \left( \frac{\partial f}{\partial y} \right) (x, y)$ .

## Example (Derivatives in polar coordinates)

Let  $x = r \cos \theta$ ,  $y = r \sin \theta$  and  $z = f(x, y)$ .



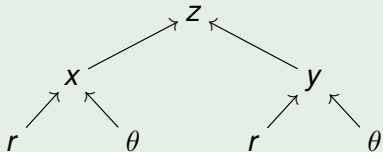
$$\begin{aligned} \frac{\partial z}{\partial r} &= \frac{\partial f}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial r} = \frac{\partial f}{\partial x} \cos \theta + \frac{\partial f}{\partial y} \sin \theta \\ &= \cos \theta \frac{\partial z}{\partial x} + \sin \theta \frac{\partial z}{\partial y} . \end{aligned}$$

The above is true for all differentiable  $z = f(x, y)$ , therefore

$$\frac{\partial}{\partial r} = \cos \theta \frac{\partial}{\partial x} + \sin \theta \frac{\partial}{\partial y} .$$

Recall that  $\frac{\partial z}{\partial x} = \left( \frac{\partial f}{\partial x} \right) (x, y)$  and  $\frac{\partial z}{\partial y} = \left( \frac{\partial f}{\partial y} \right) (x, y)$ .

## Example (Derivatives in polar coordinates)



Let  $x = r \cos \theta$ ,  $y = r \sin \theta$  and  $z = f(x, y)$ .

- Compute  $\frac{\partial z}{\partial \theta}$  via  $\frac{\partial z}{\partial x}$  and  $\frac{\partial z}{\partial y}$ .
- Express the differential operator  $\frac{\partial}{\partial \theta}$  via  $\frac{\partial}{\partial x}$  and  $\frac{\partial}{\partial y}$ .

$$\begin{aligned} \frac{\partial z}{\partial \theta} &= \frac{\partial f}{\partial x} \frac{\partial x}{\partial \theta} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial \theta} = \frac{\partial f}{\partial x} (-r \sin \theta) + \frac{\partial f}{\partial y} r \cos \theta \\ &= -r \sin \theta \frac{\partial z}{\partial x} + r \cos \theta \frac{\partial z}{\partial y} . \end{aligned}$$

The above is true for all differentiable  $z = f(x, y)$ , therefore

$$\frac{\partial}{\partial \theta} = -r \sin \theta \frac{\partial}{\partial x} + r \cos \theta \frac{\partial}{\partial y} .$$

## Example (Partial Derivatives in Polar Coordinates)

Express  $\frac{\partial}{\partial x}$  and  $\frac{\partial}{\partial y}$  via  $\frac{\partial}{\partial r}$  and  $\frac{\partial}{\partial \theta}$ , where  $x = r \cos \theta$ ,  $y = r \sin \theta$ .  
We computed previously that

$$\begin{aligned}\frac{\partial}{\partial r} &= \cos \theta \frac{\partial}{\partial x} + \sin \theta \frac{\partial}{\partial y} \\ \frac{\partial}{\partial \theta} &= -r \sin \theta \frac{\partial}{\partial x} + r \cos \theta \frac{\partial}{\partial y} .\end{aligned}$$

This is a linear system in  $\frac{\partial}{\partial x}$  and  $\frac{\partial}{\partial y}$ . To solve the system, eliminate  $\frac{\partial}{\partial x}$  by multiplying the first equality by  $r \sin \theta$ , the second by  $\cos \theta$  and adding the two. Similarly eliminate  $\frac{\partial}{\partial y}$  by multiplying the first equality by  $-r \cos \theta$  and the second by  $\sin \theta$  and adding the two. Finally :

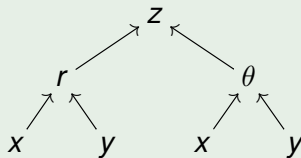
$$\begin{aligned}\frac{\partial}{\partial x} &= \cos \theta \frac{\partial}{\partial r} - \frac{1}{r} \sin \theta \frac{\partial}{\partial \theta} \\ \frac{\partial}{\partial y} &= \sin \theta \frac{\partial}{\partial r} + \frac{1}{r} \cos \theta \frac{\partial}{\partial \theta}\end{aligned}$$

## Example (Partial Derivatives in Polar Coordinates)

Express  $\frac{\partial}{\partial x}$  and  $\frac{\partial}{\partial y}$  via  $\frac{\partial}{\partial r}$  and  $\frac{\partial}{\partial \theta}$ , where  $x = r \cos \theta$ ,  $y = r \sin \theta$ .

Suppose  $\theta \in (-\frac{\pi}{2}, \frac{\pi}{2})$ . Recall that

$$\begin{aligned}\tan \theta &= \frac{r \sin \theta}{r \cos \theta} = \frac{y}{x} \\ \theta &= \arctan\left(\frac{y}{x}\right) \\ r &= \sqrt{x^2 + y^2}\end{aligned}$$



$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial z}{\partial \theta} \frac{\partial \theta}{\partial x} = \frac{\partial z}{\partial r} \frac{x}{\sqrt{x^2 + y^2}} + \frac{\partial z}{\partial \theta} \left( \frac{-y}{x^2 + y^2} \right)$$

$$= \cos \theta \frac{\partial z}{\partial r} - \frac{\sin \theta}{r} \frac{\partial z}{\partial \theta}$$

$$\frac{\partial z}{\partial y} = \frac{\partial z}{\partial r} \frac{\partial r}{\partial y} + \frac{\partial z}{\partial \theta} \frac{\partial \theta}{\partial y} = \frac{\partial z}{\partial r} \frac{y}{\sqrt{x^2 + y^2}} + \frac{\partial z}{\partial \theta} \frac{x}{x^2 + y^2}$$

$$= \sin \theta \frac{\partial z}{\partial r} + \frac{\cos \theta}{r} \frac{\partial z}{\partial \theta}$$

The above hold for all  $z$ , therefore

$$\begin{aligned}\frac{\partial}{\partial x} &= \cos \theta \frac{\partial}{\partial r} - \frac{1}{r} \sin \theta \frac{\partial}{\partial \theta} \\ \frac{\partial}{\partial y} &= \sin \theta \frac{\partial}{\partial r} + \frac{1}{r} \cos \theta \frac{\partial}{\partial \theta}\end{aligned}$$



# The Laplace Operator

## Definition

The  $n$ -variable Laplace operator is the differential operator:

$$\Delta = \sum_{j=1}^n \frac{\partial^2}{\partial x_j^2} = \frac{\partial^2}{\partial x_1^2} + \cdots + \frac{\partial^2}{\partial x_n^2} \quad .$$

In particular the two-variable Laplace operator is:

$$\Delta = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$$

The Laplace operator is named after Pierre Laplace (1749-1827).

## Example

Express the Laplace operator  $\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$  in polar coordinates.

$$\Delta = \frac{1}{r} \frac{\partial}{\partial r} \left( r \frac{\partial}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2}{\partial \theta^2} .$$

# Harmonic Functions

Recall that  $\Delta = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$

## Definition (Harmonic function definition)

Functions  $f$  such that  $\Delta f = 0$  are called *harmonic* functions.

## Example

The function  $f(x, y) = \ln(x^2 + y^2)$  is a harmonic function. Rewrite in polar coordinates:  $f(x, y) = g(r, \theta) = \ln(r^2) = 2 \ln r$ . Then

$$\begin{aligned}\Delta g &= \frac{1}{r} \frac{\partial}{\partial r} \left( r \frac{\partial g}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 g}{\partial \theta^2} = \frac{1}{r} \frac{\partial}{\partial r} \left( r \frac{\partial(2 \ln r)}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2(2 \ln r)}{\partial \theta^2} \\ &= \frac{1}{r} \frac{\partial}{\partial r} \left( r \cdot \frac{2}{r} \right) = \frac{1}{r} \frac{\partial}{\partial r} (2) = 0.\end{aligned}$$

Fact: The only harmonic functions independent of  $\theta$  are of the form  $g(r, \theta) = c_1 \ln r + c_2$ .