

Analytic and Harmonic Functions in Applications

4.1 Harmonic Functions

A continuous complex-valued function u with continuous first and second partial derivatives on an open set D in the plane is **harmonic** on D if it satisfies **Laplace's equation**:

$$\Delta u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \quad \text{on } D.$$

Harmonic functions are critical components in the solution of numerous physical problems, such as the flow of water through an underground aquifer, steady-state temperature distribution, electrostatic field intensity, elasticity, and diffusion. Many of these physical problems are discussed in Section 2 of this chapter, and techniques for their solution are derived in Sections 3 and 4. In this section, we review the intimate connection between harmonic and analytic functions and use this connection to establish a number of fundamental properties of harmonic functions.

Suppose first that f is an analytic function on a domain D ; we write $f = u + iv$. Recall that u and v satisfy the **Cauchy–Riemann equations**:

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}.$$

Both u and v are harmonic, since

$$\begin{aligned} \Delta u &= \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} \right) + \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial y} \right) \\ &= \frac{\partial}{\partial x} \left(\frac{\partial v}{\partial y} \right) + \frac{\partial}{\partial y} \left(-\frac{\partial v}{\partial x} \right) \\ &= \frac{\partial^2 v}{\partial x \partial y} - \frac{\partial^2 v}{\partial y \partial x} = 0, \end{aligned}$$

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