

Higher dimensional Green's functions

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Green's function formally solves $\Delta_x G(\mathbf{x}, \mathbf{x}_0) = \delta(\mathbf{x} - \mathbf{x}_0)$, which is same as

$$\Delta_x G(\mathbf{x}, \mathbf{x}_0) = 0, \quad \mathbf{x} \neq \mathbf{x}_0, \quad \lim_{|\mathbf{x}| \rightarrow \infty} G(\mathbf{x}, \mathbf{x}_0) = 0.$$

with "normalization" condition

$$\int_{\partial B} \nabla_x G(\mathbf{x}, \mathbf{x}_0) \cdot \hat{n} dx = 1.$$

where B is any ball with center x_0 .

Green's function in 3D, cont.

Symmetry allows $G = g(r)$, $r = |\mathbf{x} - \mathbf{x}_0|$, so that

$$\frac{1}{r^2}(r^2 g'(r))' = 0 \text{ if } r \neq 0, \quad \lim_{r \rightarrow \infty} g(r) = 0.$$

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Integrating twice,

$$g(r) = -\frac{c_1}{r} + c_2, \quad c_2 = 0 \text{ by far-field condition}$$

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Normalization: let B be the unit sphere centered at \mathbf{x}_0 ,

$$1 = \int_{\partial B} \nabla_{\mathbf{x}} G(\mathbf{x}, \mathbf{x}_0) \cdot \hat{n} \, d\mathbf{x} = \int_{\partial B} \frac{c_1}{r^2} \, d\mathbf{x} = 4\pi c_1,$$

so that $c_1 = 1/4\pi$.

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so that $c_1 = 1/4\pi$.

The Green's function is therefore $G(\mathbf{x}, \mathbf{x}_0) = -1/(4\pi|\mathbf{x} - \mathbf{x}_0|)$ and

$$u(\mathbf{x}) = - \int_{\mathbb{R}^3} \frac{f(\mathbf{x}_0)}{4\pi|\mathbf{x} - \mathbf{x}_0|} \, d\mathbf{x}_0^3.$$

Example: $L = \Delta$ (two dimensions)

$$\Delta u = f, \quad \lim_{r \rightarrow \infty} \left(u(r, \theta) - u_r(r, \theta) r \ln r \right) = 0.$$

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Look for a Green's function of form $G = G(|\mathbf{x} - \mathbf{x}_0|) = g(r)$,

$$\frac{1}{r}(rg'(r))' = 0 \text{ if } r \neq 0, \quad \lim_{r \rightarrow \infty} \left(g - g_r r \ln r \right) = 0.$$

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Normalization condition (using $B =$ unit disk)

$$1 = \int_{\partial B} \nabla_x G(\mathbf{x}, 0) \cdot \hat{n} \, dx = \int_{\partial B} \frac{c_1}{r} \, dx = 2\pi c_1,$$

so that $c_1 = 1/2\pi$. Thus the Green's function is $G(\mathbf{x}, \mathbf{x}_0) = \ln |\mathbf{x} - \mathbf{x}_0|/2\pi$, and

$$u(\mathbf{x}) = \int_{\mathbb{R}^2} \frac{\ln |\mathbf{x} - \mathbf{x}_0| f(\mathbf{x}_0)}{2\pi} \, dx_0^2.$$

Example: Helmholtz operator

$$\Delta u - u = f(\mathbf{x}), \quad \lim_{r \rightarrow \infty} u = 0, \quad u: \mathbb{R}^2 \rightarrow \mathbb{R}.$$

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As before, suppose $G(\mathbf{x}, \mathbf{x}_0) = g(r)$ where $r = |\mathbf{x} - \mathbf{x}_0|$, so that $\Delta G - G = \delta(\mathbf{x} - \mathbf{x}_0)$ is

$$g'' + \frac{1}{r}g' - g = 0, \quad r \neq 0, \quad \lim_{r \rightarrow \infty} g(r) = 0,$$

which is the "modified" Bessel equation of order zero.

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$$K_0(r) = \int_0^\infty \frac{\cos(rt)}{\sqrt{t^2 + 1}} dt.$$

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The Green's function is therefore $G(\mathbf{x}, \mathbf{x}_0) = cK_0(|\mathbf{x} - \mathbf{x}_0|)$ where c is found from a normalization condition

$$1 = \int_{\partial B_r(\mathbf{x}_0)} \frac{\partial_x G}{\partial n}(\mathbf{x}, \mathbf{x}_0) dx - \int_{B_r(\mathbf{x}_0)} G(\mathbf{x}, \mathbf{x}_0) dx \sim \int_{\partial B_r(\mathbf{x}_0)} \frac{\partial_x G}{\partial n}(\mathbf{x}, \mathbf{x}_0) dx,$$

as $r \rightarrow 0$.

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as $r \rightarrow 0$. It can be shown that $K_0 \sim -\ln(r)$ when r is small, and therefore

$$\int_{\partial B_r(\mathbf{x}_0)} \frac{\partial_x G}{\partial n}(\mathbf{x}, \mathbf{x}_0) dx \sim -c \int_{\partial B_r(\mathbf{x}_0)} \frac{1}{r} dx = -2\pi c.$$

so that $c = -1/2\pi$.

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so that $c = -1/2\pi$. Therefore $u(\mathbf{x}) = - \int_{\mathbb{R}^2} \frac{K_0(|\mathbf{x} - \mathbf{x}_0|) f(\mathbf{x}_0)}{2\pi} d\mathbf{x}_0$.