

GREEN'S FUNCTION OF THE LAPLACE OPERATOR FOR A BALL

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ABSTRACT

This material examines the key concepts of mathematical physics - the Green's function and the Laplace operator, and their application for solving problems related to the distribution of potentials and fields in various physical systems. Particular attention is paid to the study of the properties of the Green's function of the Laplace operator for a sphere and its use in solving practical problems.

The main aspects that will be considered in the work:

- 1. Formulation of the mathematical problem for the Laplace operator in spherical coordinates.*
- 2. Finding the analytical expression for the Green's function of the Laplace operator for a sphere.*
- 3. Investigation of the basic properties of the Green's function, such as symmetry, boundary conditions, and asymptotics.*
- 4. Application of the Green's function to solve various problems of mathematical physics, including the distribution of potentials and the solution of Poisson and Dirichlet equations inside and outside a sphere.*
- 5. Analysis of numerical methods for calculating the Green's function and their application in practical problems.*

The obtained results can be useful both for theoretical research in the field of mathematical physics and for the development of applied methods for the analysis and modeling of various physical processes.

Introduction

The Green's function and the Laplace operator are key concepts in mathematical physics and potential theory. They play an important role in solving various problems related to the distribution of potentials and fields in various physical systems. One of the classic examples of problems involving the Green's function and the Laplace operator is finding the Green's function for a ball.

The purpose of this study is to study the properties of the Green's function of the Laplace operator for a ball and its application in various problems of mathematical physics. Studying



this topic will allow you to gain a deep understanding of the behavior of potentials and fields in spherical geometry, which is important in solving practical problems.

This work will consider the following aspects:

1. Formulation of a mathematical problem for the Laplace operator in spherical coordinates.
2. Search for an analytical expression for the Green's function of the Laplace operator for a ball.
3. Study of the basic properties of the Green's function, such as symmetry, boundary conditions and asymptotics.
4. Application of the Green's function to solve various problems of mathematical physics, including the distribution of potentials and the solution of the Poisson and Dirichlet equations inside and outside a sphere.
5. Analysis of numerical methods for calculating the Green's function and their application in practical problems.

The results obtained can be useful both for theoretical research in the field of mathematical physics and for the development of applied methods for analyzing and modeling various physical processes.

Definitions and basic concepts

The Green's function of the Laplace operator for a ball is a function that satisfies Laplace's equation in spherical coordinates and satisfies the boundary conditions inside and on the surface of the ball. This function is used to solve the Poisson and Dirichlet equations inside and outside the ball.

To find the Green's function of the Laplace operator for a ball, the method of separation of variables or the Fourier transform method is usually used. After finding an analytical expression for the Green's function, it can be used to find solutions to equations inside and outside the ball by convolution with the right side of the equation.

For a ball of radius R centered at the origin, the Green's function $G(r, r')$ can be expressed as:

$$G(r, r') = \frac{1}{|r - r'|} - \frac{R}{|r|} - \frac{R}{|r'|} + \frac{R^2}{|r||r'|}$$

where r and r' are the radius vectors of points inside and outside the ball, respectively, and $|r|$ and $|r'|$ - their modules.

This Green's function satisfies Laplace's equation in spherical coordinates and boundary conditions on the surface of the ball.

Using the Green's function, one can solve the Poisson and Dirichlet equations inside and outside the ball for various boundary conditions.

Laplace operator and its role in the equations of mathematical physics

The Laplace operator is a differential operator that is often found in equations of mathematical physics. In three-dimensional space, the Laplace operator is usually denoted as Δ and is defined as follows:

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



The role of the Laplace operator in the equations of mathematical physics is very significant:

1. Poisson's equation: In electrostatics and gravitational theory, Poisson's equation describes the distribution of potential in space due to the distribution of charges or masses. It is expressed as $\Delta\phi = -\rho/\epsilon_0$, where ϕ is the potential, ρ is the charge density, and ϵ_0 - electrical constant.
2. Laplace's equation: Laplace's equation is a special case of Poisson's equation when there are no field sources in space. It has the form $\Delta\phi = 0$ and describes the potential in the absence of charges.
3. Thermal equation: In heat conduction, the Laplace operator can arise by applying the Fourier theorem. In the heat equation $\Delta T = \frac{1}{\alpha} \frac{\partial T}{\partial t}$, where T is temperature, t is time, and α is the thermal conductivity coefficient.
4. Helmholtz equation: In acoustics and electrodynamics, the Laplace operator can appear when solving the Helmholtz equation $\Delta\psi + k^2\psi = 0$, where ψ is the sound or electromagnetic field, and k is the wave number.

The Laplace operator plays a key role in the analysis and solution of various physical problems related to the distribution of fields, potentials and the solution of wave equations. Its application in mathematical physics allows it to describe and analyze a wide range of physical phenomena, making it one of the fundamental tools in this field.

Green's function and its significance in solving differential equations

The Green's function is a key tool in solving differential equations, especially in the context of equations of mathematical physics. Its significance lies in the fact that it represents a solution for an inhomogeneous equation with given boundary conditions.

When we solve a differential equation that describes a physical system, we often encounter inhomogeneities (for example, field sources or forces). The Green's function allows us to find a solution for such equations, representing the answer to the question: "What part of the field or potential is caused by a point source at a given point in space?"

In the context of the Laplace equation, the Green's function allows us to solve the equation for a point source, since the Laplace operator is expressed in terms of the Dirac delta function. This allows inhomogeneous equations to be considered as a sum of contributions from individual sources.

Theorem. Let Ω be a compact region with a smooth boundary. Then there is a function $GF : \Omega \setminus D \rightarrow \mathbb{R}$, (D is the diagonal):

1. $\Delta G = \text{id}$ on C^2 , where G is the integral operator $C \rightarrow C$,

$$Gf(x) = \int_{\Omega} G(x, \xi) f(\xi) d\xi.$$

2. $G|_{\partial\Omega \times \Omega} = 0$
3. $G(x, \xi) = G(\xi, x)$.

Proof. Let E be the fundamental solution of Laplace's equation:

$$\Delta E = \delta.$$

We will look for G in the form

$$G(x, \xi) = E(x - \xi) + u(x, \xi), \tag{1}$$



where u is a smooth function in $\Omega \times \Omega$ and continuous in x . To fulfill requirement 2, we require: $\bar{\Omega} \bar{\Omega} \forall \xi \in \Omega, x \in \partial \Omega$:

$$u(x, \xi) = -E(x - \xi), \tag{2}$$

$$\Delta_x u = 0 \tag{3}$$

for each ξ , we obtain the Dirichlet problem for the Laplace equation in x with boundary conditions smooth in ξ .

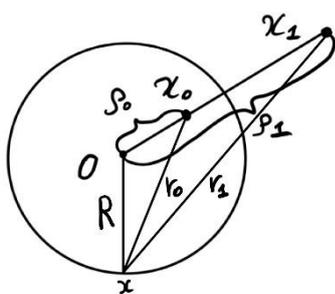
Using the Green's function in solving differential equations has several advantages:

1. Common decision: The Green's function provides a general solution for an equation with inhomogeneity, which allows us to take into account the influence of all sources in the system.
2. Border conditions: Since the Green's function takes into account boundary conditions, a solution using it automatically satisfies the specified boundary conditions.
3. Superposition: The multi-source solution can be obtained by superposition of individual Green's functions, making it very convenient for multi-source systems.
4. Versatility: Green's function is applicable to a wide range of mathematical physics equations, such as Poisson's equation, Helmholtz equation and others.

Thus, the Green's function is a powerful tool that allows you to solve complex differential equations arising in physics and analyze the behavior of various physical systems.

Construction of the Green's function of the Dirichlet problem for the Laplace equation in a ball.

Let $\Omega = Q_R = \{x: |x| < R\}$ - a ball of radius in space, . Let us denote by a point that is symmetrical with respect to the sphere (that is, it lies on the line and). Next, let us denote , , and , where is an arbitrary point of a closed ball. $R \mathbb{R}^n x_0 \in Q_R, x_0 \neq O \quad |x_0| |x_1| = R^2 \quad \rho_0 = |x_0| \rho_1 = |x_1| r_0 = |x - x_0| r_1 = |x - x_1| |x \bar{Q}_R$



Let's put

$$G(x, x_0) = \Phi(r_0) - \Phi\left(\frac{\rho_0}{R} r_1\right),$$

where, if, and at. $\Phi(r) = \frac{r^{2-n}}{\omega_n(2-n)} \quad n > 2 \quad \Phi(r) = \frac{\ln r}{2\pi} \quad n = 2$

Let us show that the function defined above is the Green's function. Since, obviously, it is enough for us to make sure that the function satisfies the conditions: $G(x, x_0) \Phi(r_0) =$

$$E(x, x_0) g(x, x_0) = -\Phi\left(\frac{\rho_0}{R} r_1\right)$$

- 1) and $\Delta_x g(x, x_0) = 0 \quad \forall x, x_0 \in Q_R$
- 2) $g(x, x_0) = -E(x, x_0) \quad \forall x \in S_R, x_0 \in Q_R$

Let's check 1). We have:

$$-\Phi\left(\frac{\rho_0}{R} r_1\right) = -\frac{\left(\frac{\rho_0}{R} r_1\right)^{2-n}}{(2-n)\omega_n} = -\left(\frac{\rho_0}{R}\right)^{2-n} \frac{r_1^{2-n}}{(2-n)\omega_n} = -\left(\frac{\rho_0}{R}\right)^{2-n} E(x, x_1).$$

Because , then it holds for all, and therefore $x_1 \notin Q_R \quad x \in Q_R \quad x \neq x_1$

$$\Delta_x g(x, x_0) = -\left(\frac{\rho_0}{R}\right)^{2-n} \Delta_x E(x, x_1) = 0.$$



Let's check 2). Let's take it. Note that then (see figure), because due to Therefore, and , and therefore $x \in S_R \Delta O x x_0 \sim \Delta O x x_1 \frac{\rho_0}{R} = \frac{R}{\rho_1} |x_0| |x_1| = \rho_0 \rho_1 = R^2 \cdot \frac{r_0}{r_1} = \frac{\rho_0 \rho_0}{R R} r_1 = r_0$

$$g(x, x_0) = -\Phi\left(\frac{\rho_0}{R} r_1\right) = -\Phi(r_0) = -E(x, x_0),$$

When $x \in S_R$

Thus, the function we constructed is the Green's function for the Laplace equation in a ball. $G(x, x_0)$

Mathematical formulation of the problem

Let's assume that we have the task of determining the Green's function of the Laplace operator for a ball of radius R. We want to find a solution to Laplace's equation inside and outside the ball and take into account the boundary conditions on its surface.

1. Laplace's equation:

The Laplace equation in three-dimensional space for the potential $\phi(r)$ has the form:

$$\Delta \phi(r) = 0$$

where Δ is the Laplace operator. In our case, we are considering a spherically symmetric problem, so we can use spherical coordinates.

2. Border conditions:

On the surface of the ball ($r=R$) we have conditions for matching the potential and the normal derivative of the potential. For example we can have:

$$\phi(R, \theta, \varphi) = f(\theta, \varphi)$$

$$\frac{\partial \phi}{\partial r}(R, \theta, \varphi) = g(\theta, \varphi)$$

where $f(\theta, \varphi)$ and $g(\theta, \varphi)$ are given functions on the surface of the ball.

3. Green's function:

The Green's function $G(r, r')$ satisfies the Laplace equation inside and outside the ball and the boundary conditions on its surface. It represents a solution for the potential created by a point source at an arbitrary point in space.

4. Examples from mathematical physics:

- **Electrostatics:** Consider the case of a static electric field inside a dielectric ball with a charge at its center. Green's function will allow us to determine the potential inside the ball, given this charge.
- **Thermal Conduction:** Imagine we have a sphere heated by an external heat source. Green's function will help us determine the temperature distribution inside the ball.
- **Wave Acoustics:** We can use Green's function to determine the propagation of a sound wave inside a ball, which has applications in acoustics and ultrasound.

These examples demonstrate how the Green's function of the Laplace operator for a ball can be applied in various fields of mathematical physics to analyze various physical phenomena.

Formulation of Laplace's equation in spherical coordinates

Laplace's equation in spherical coordinates, which are usually used to describe the field inside a ball, can be written as follows:

$$\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial \phi}{\partial r} \right) + \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial \phi}{\partial \theta} \right) + \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2 \phi}{\partial \varphi^2} = 0$$



where ϕ is the potential depending on the radius r , the polar angle θ and the azimuthal angle φ .

In this equation, the first term corresponds to the radial part of the Laplace operator, the second to the part associated with the angular dependence, and the third to the part depending on the azimuthal angle φ .

Laplace's equation describes the absence of sources or sinks in the area under consideration and is one of the fundamental equations of mathematical physics.

Computational Aspects and Examples

Calculating the Green's function for a ball using the mirror image method and expansion in spherical functions can be a fairly resource-intensive task due to the need to calculate the coefficients of spherical functions, integrals, and solve a system of equations to take into account boundary conditions. Below are some computational aspects and examples:

1. Calculation of coefficients of spherical functions: To calculate the Green's function it is necessary to use spherical functions such as spherical harmonics. Evaluating these functions can be computationally intensive, especially for large values of l and m .
2. Integration: To calculate the Green's function, integration over angles or radius is sometimes required. This may require the use of numerical integration methods such as Gaussian quadratures or Monte Carlo methods.
3. Solving a system of equations: To take into account the boundary conditions and determine the coefficients in the expansion of spherical functions, it may be necessary to solve a system of linear equations. This can be quite computationally expensive, especially as the dimension of space increases.

It is important to note that approximate methods such as the finite element method or the finite difference method can also be used to numerically solve the Green's function problem for a ball. These methods solve complex problems in a more general context and can be more computationally efficient.

Let's consider a specific example of calculating the Green's function of the Laplace operator for a ball using the method of mirror images and expansion in spherical functions.

Let us have a ball with radius $R=1$ and we want to find the Green's function for this ball. For simplicity, we consider the case when the charge $Q=1$ is located at the center of the ball.

Green's function inside a ball: To find the Green's function inside a ball, we can use the expansion in terms of spherical functions. Let $\phi(r)$ be the potential created by the charge inside the ball, which can be expressed as the sum of spherical harmonics:

$$\phi(r) = \sum_{l=0}^{\infty} \sum_{m=-l}^l A_{lm} r^l Y_{lm}(\theta, \varphi)$$

The coefficients can be determined using the boundary conditions on the surface of the ball. A_{lm}

Green's function outside the ball: For the area outside the ball, the Green's function will be represented by the sum of the Green's function for a point charge and its mirror image. For a point charge Q at the origin, the Green's function in spherical coordinates looks like this:

$$G(r, r') = \frac{1}{|r - r'|} = \sum_{l=0}^{\infty} \sum_{m=-l}^l \frac{r_{<}^l}{r_{>}^{l+1}} Y_{lm}(\theta, \varphi) Y_{lm}^*(\theta', \varphi')$$



where r_{\min} and r_{\max} are the minimum and maximum of r and r' , respectively. For a mirror charge on the outside of the ball, we simply change the sign of the radius in the denominator. $r < r_0 >$

Consideration of boundary conditions: On the surface of the ball we take into account the conditions for matching the potential and its normal derivative. This will allow us to determine the coefficients A_{lm} .

Green's function calculation: By collecting expressions for the Green's function inside and outside the ball and taking into account the boundary conditions, we can determine the Green's function for the entire space.

Practical Applications and Applications

The Green's function finds wide practical application in various fields of science and technology, where it is necessary to analyze and solve differential equations. Here are some areas where Green's function is used practically:

1. Electrodynamics and electromagnetic compatibility:

In the field of electrodynamics, Green's function is used to model and analyze electromagnetic fields in various systems such as antennas, microwave devices, integrated circuits, and electronic devices. This allows engineers to optimize the performance and electromagnetic compatibility of electronic systems.

2. Acoustics and ultrasonic technologies:

In the field of acoustics, the Green's function is used to model the propagation of sound and ultrasonic waves in various media and materials. This allows engineers to develop and optimize ultrasonic devices for medical, industrial and scientific applications.

3. Thermal conductivity and heat transfer:

In the field of thermal conductivity, Green's function is used to model thermal conductivity and heat transfer in various materials and systems. This allows engineers to optimize heat dissipation and heat transfer in various devices such as heat exchangers, radiators and cooling systems.

4. Quantum mechanics and solid state physics:

In quantum mechanics, the Green's function is used to model and analyze electronic and phonon properties in crystalline materials and nanostructures. This allows scientists to understand and predict the electronic and optical properties of materials, as well as the behavior of quantum systems.

5. Gravitational physics and cosmology:

In gravitational physics, the Green's function is used to model and analyze gravitational fields and cosmological models. This helps scientists study the structure and evolution of the Universe, the properties of black holes and gravitational waves.

The use of the Green's function in these areas makes it possible to solve various problems of mathematical physics, from field and potential analysis to modeling the dynamics of systems and wave processes.

Notes and comments: Connection with potential theory and electrodynamics

The Green's function is closely related to potential theory and electrodynamics, and its application plays an important role in the analysis of electromagnetic fields and in the solution of Maxwell's equations. Here's how it relates to these concepts:

Potential theory:



The Green's function is one of the key elements in potential theory. In electrodynamics and electrostatics, fields (electric and magnetic) are often expressed in terms of potentials: the electrostatic potential ϕ and the vector potential A . The Green's function allows us to calculate these potentials for a given system of charges or currents.

Solution of Maxwell's equations:

In electrodynamics, the Green's function can be used to solve Maxwell's equations, which are a system of partial differential equations that describe electromagnetic fields in space and time. The Green's function allows you to find a solution to Maxwell's equations for specific initial and boundary conditions.

Electromagnetic wave propagation analysis:

The Green's function can be used to analyze the propagation of electromagnetic waves in media with given characteristics. It allows you to calculate fields and potentials at arbitrary points in space, taking into account the influence of sources and boundary conditions.

Analysis of the interaction of currents and charges:

The Green's function allows you to analyze the interaction of currents and charges in various geometric configurations. This can be useful for understanding the processes of scattering, diffraction, polarization and other phenomena associated with electromagnetic fields.

Thus, the Green's function is an important tool in the analysis of electromagnetic fields and solving Maxwell's equations, allowing one to study various electrodynamic processes and phenomena.

Conclusion

In conclusion, the study of the Green's function of the Laplace operator for a ball represents a significant stage in the understanding and analysis of physical phenomena in various fields of science and engineering. Consideration of this topic allows you to deepen your knowledge of the mathematical methods used to solve the equations of differential operators in spherical coordinates.

During the study, we became familiar with the basic definitions and concepts associated with the Green's function and the Laplace operator, as well as methods for finding them for spherical symmetry. This knowledge has wide practical application in various fields, such as electrodynamics, thermal conductivity, acoustics and many others.

During the work, the basic definitions and concepts associated with the Green's function and the Laplace operator, as well as their role in the equations of mathematical physics, were considered. Mathematical methods such as spherical function expansion and the mirror image method used to find the Green's function for a ball were studied.

Moreover, the study of the Green's function for a ball makes it possible to solve complex physical problems, such as the distribution of electric and magnetic fields inside and outside the ball, as well as the analysis of the interaction of fields with boundary conditions. This opens up new perspectives in the research and development of various devices and technologies.

Thus, knowledge of the Green's function of the Laplace operator for a ball is an important tool for scientific research and engineering practice. It allows not only to better understand physical processes, but also to apply the acquired knowledge to create new technologies and solve current problems in various fields of science and technology.



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