

Generalised Solutions of Laplace's Equation

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The present paper contains solutions of the tensor generalisation of Laplace's Equation. The results obtained are summarised in the two theorems enunciated in § 1. They apply only to the case when the Riemannian space forming the background of the theory is flat. In the concluding paragraph a special case is considered, and it is shown that the present theory is closely connected with Whittaker's well known general solution of the ordinary Laplace's Equation.¹

§ 1. INTRODUCTION.

Let

$$ds^2 = g_{\mu\nu} dx^\mu dx^\nu \tag{1.1}$$

define the metric of an n -dimensional Euclidean space; that is, one for which the Riemann-Christoffel tensor is everywhere zero. Let Ω be one half of the square of the geodesic distance between the two points (x^i) and (\bar{x}^i) of this space,² so that Ω is a scalar function of the two sets of variables (x^i) , (\bar{x}^i) . Let further the coordinates (\bar{x}^i) be each functions of a variable τ . Then Ω is a function of x^1, x^2, \dots, x^n , and τ , and we shall later define τ as a function of the x^i by means of the equation

$$\Omega = 0. \tag{1.2}$$

Greek suffixes will be used to denote covariant differentiations with respect to the x^i , with τ kept constant, the only exception to this rule being that the suffix τ will denote ordinary partial differentiations with respect to τ . Thus, for example,

$$\left. \begin{aligned} \Omega_{,\mu} &= \partial \Omega / \partial x^\mu, & \Omega_{,\tau} &= \partial \Omega / \partial \tau, \\ \Omega_{,\mu\nu} &= \frac{\partial^2 \Omega}{\partial x^\mu \partial x^\nu} - \{\mu\nu, \alpha\} \frac{\partial \Omega}{\partial x^\alpha}, & \Omega_{,\tau\tau} &= \frac{\partial^2 \Omega}{\partial \tau^2}, \\ \Omega_{\tau\mu\nu} &= \frac{\partial^2 \Omega_{,\tau}}{\partial x^\mu \partial x^\nu} - \{\mu\nu, \alpha\} \frac{\partial \Omega_{,\tau}}{\partial x^\alpha}, & \Omega_{\tau\mu} &= \frac{\partial^2 \Omega}{\partial \tau \partial x^\mu}, \end{aligned} \right\} \tag{1.3}$$

¹ Whittaker and Watson, "Modern Analysis" (1920), § 18.3.

² Some properties of this function have been investigated in earlier papers, particularly (i) *Proc. London Math. Soc.*, 31 (1930), 225; (ii) *ibid.*, 32 (1931), 87. These will be referred to as papers 1 and 2 respectively.

and so on. It must be emphasised that in these definitions the partial differentiations with respect to the x^i are strict, that is, they treat τ as a constant as well as the other x 's. The summation convention does not of course hold for the suffix τ .

For convenience the Christoffel symbol $\{\lambda\mu, \nu\}$ will be denoted by $\Gamma_{\lambda\mu}^\nu$. Further, the evaluation at (\bar{x}^i) of any function of the x^i will be indicated by the superposing of a bar on the functional symbol.

The partial differential equation of which solutions are sought is

$$V_\lambda^\lambda \equiv g^{\lambda\mu} \left\{ \frac{\partial^2 V}{\partial x^\lambda \partial x^\mu} - \Gamma_{\lambda\mu}^\alpha \frac{\partial V}{\partial x^\alpha} \right\} = 0. \tag{1.4}$$

The following are the theorems proved.

THEOREM I. *If the functions $\bar{x}^i(\tau)$ are chosen to satisfy the differential equations*

$$\bar{g}_{\mu\nu} \frac{d\bar{x}^\mu}{d\tau} \frac{d\bar{x}^\nu}{d\tau} = 0, \tag{1.5}$$

$$\frac{d^2 \bar{x}^\mu}{d\tau^2} + \bar{\Gamma}_{\alpha\beta}^\mu \frac{d\bar{x}^\alpha}{d\tau} \frac{d\bar{x}^\beta}{d\tau} = 0, \tag{1.6}$$

then, for all values of n , a solution of the partial differential equation $V_\lambda^\lambda = 0$ is given by

$$V = f(\Omega_\tau), \tag{1.7}$$

where, after differentiating,¹ τ is expressed as a function of x^1, x^2, \dots, x^n by means of the equation $\Omega = 0$, and where $f(\Omega_\tau)$ is an arbitrary function of Ω_τ .

That the equations (1.5) and (1.6) are compatible is well known.²

THEOREM II. *A solution of the equation $V_\lambda^\lambda = 0$ is given by*

$$V = \phi(\tau) / \Omega_\tau^{\frac{1}{2}(n-2)}, \tag{1.8}$$

where $\phi(\tau)$ is an arbitrary function of τ , and τ is expressed as a function of the x 's by means of the equation $\Omega = 0$. If the number n of the

¹ $\partial\Omega/\partial\tau$ is in general a function of τ as well as of the x 's, so τ must be eliminated in order that the solution should be expressed as a function of the x 's only.

² See, for example, Veblen, "Invariants of Quadratic Differential Forms" *Camb. Math. Tract.* No. 24 (1927), 95.

variables is equal to 2 or 4 there is no limitation on the choice of the functions $\bar{x}^i(\tau)$; but if n has any other value, these functions must satisfy the conditions (1.5) and (1.6).

§ 2. PRELIMINARY FORMULAE.

It is well known that Ω satisfies¹ the partial differential equation

$$\Omega^\lambda \Omega_\lambda = 2 \Omega, \tag{2.1}$$

where $\Omega^\lambda = g^{\lambda\alpha} \Omega_\alpha$.

Moreover, it is shown elsewhere² that, the space being flat,

$$\Omega_{\mu\nu} = g_{\mu\nu}. \tag{2.2}$$

Furthermore, since we have put

$$\Omega = 0 \tag{2.3}$$

it follows, by differentiating partially with respect to x^λ , that

$$\Omega_\lambda + \Omega_\tau \tau_\lambda = 0,$$

where $\tau_\lambda = \partial\tau/\partial x^\lambda$. Hence

$$\tau_\lambda = -\Omega_\lambda/\Omega_\tau. \tag{2.4}$$

Differentiating (2.1) twice in succession with respect to τ , we get

$$\Omega_{\tau\lambda} \Omega^\lambda = \Omega_\tau, \tag{2.5}$$

$$\Omega_{\tau\tau\lambda} \Omega^\lambda + \Omega_{\tau\lambda} \Omega_\tau^\lambda = \Omega_{\tau\tau}. \tag{2.6}$$

From (2.2), raising the suffix ν and contracting,

$$\Omega_\mu^\mu = n, \tag{2.7}$$

and the differentiation of this equation with respect to τ gives

$$\Omega_{\tau\mu}^\mu = 0. \tag{2.8}$$

By (2.1), (2.3), (2.4), it follows that

$$\tau^\lambda \tau_\lambda = 0. \tag{2.9}$$

By (2.4),

$$\begin{aligned} \tau_\lambda^\lambda &= g_\tau^\lambda \tau_{\lambda\alpha} = -g^{\lambda\alpha} \left[\left(\frac{\Omega_\lambda}{\Omega_\tau} \right)_\alpha + \left(\frac{\Omega_\lambda}{\Omega_\tau} \right)_\tau \tau_\alpha \right] \\ &= \Omega_\tau^{-2} (\Omega_\tau^\lambda \Omega_\lambda - \Omega_\tau \Omega_\lambda^\lambda - \Omega_\tau \Omega_{\tau\lambda} \tau^\lambda + \Omega_{\tau\tau} \Omega_\lambda \tau^\lambda), \end{aligned}$$

whence, by (2.4), (2.5), (2.7) and (2.9),

$$\tau_\lambda^\lambda = -(n - 2) \Omega_\tau^{-1}. \tag{2.10}$$

¹ This in fact follows at once from equations (1) and (10) of paper 2.

² Paper 1, § 2, where Ω denotes twice the function here represented by Ω .

Lastly, it follows from (2.2), by interchanging the x 's and the \bar{x} 's, that

$$\frac{\partial^2 \Omega}{\partial \bar{x}^\mu \partial \bar{x}^\nu} - \bar{\Gamma}_{\mu\nu}^\alpha \frac{\partial \Omega}{\partial \bar{x}^\alpha} = \bar{g}_{\mu\nu}. \tag{2.11}$$

But
$$\frac{\partial \Omega}{\partial \tau} = \frac{\partial \Omega}{\partial \bar{x}^\alpha} \frac{\partial \bar{x}^\alpha}{\partial \tau}$$

and
$$\frac{\partial^2 \Omega}{\partial \tau^2} = \frac{\partial \Omega}{\partial \bar{x}^\alpha} \frac{d^2 \bar{x}^\alpha}{d\tau^2} + \frac{\partial^2 \Omega}{\partial \bar{x}^\alpha \partial \bar{x}^\beta} \frac{d\bar{x}^\alpha}{d\tau} \frac{d\bar{x}^\beta}{d\tau}$$

and therefore, by (2.11),

$$\Omega_{\tau\tau} = \bar{g}_{\mu\nu} \frac{d\bar{x}^\mu}{d\tau} \frac{d\bar{x}^\nu}{d\tau} + \frac{\partial \Omega}{\partial \bar{x}^\alpha} \left(\frac{d^2 \bar{x}^\alpha}{d\tau^2} + \bar{\Gamma}_{\mu\nu}^\alpha \frac{d\bar{x}^\mu}{d\tau} \frac{d\bar{x}^\nu}{d\tau} \right). \tag{2.12}$$

§ 3. PROOF OF THEOREM I.

We now show, by direct substitution, that any function of Ω_τ , say

$$U = f(\Omega_\tau), \tag{3.1}$$

is a solution of the equation

$$V_\lambda^\lambda = 0 \tag{3.2}$$

provided that the conditions (1.5) and (1.6) are satisfied.

For

$$U_\lambda = f'(\Omega_\tau) (\Omega_{\tau\lambda} + \Omega_{\tau\tau} \tau_\lambda), \tag{3.3}$$

and

$$\begin{aligned} U_\lambda^\lambda &= f''(\Omega_\tau) (\Omega_{\tau\lambda} + \Omega_{\tau\tau} \tau_\lambda) (\Omega_\tau^\lambda + \Omega_{\tau\tau} \tau^\lambda) \\ &\quad + f'(\Omega_\tau) (\Omega_{\tau\lambda}^\lambda + 2 \Omega_{\tau\tau\lambda} \tau^\lambda + \Omega_{\tau\tau\tau} \tau_\lambda \tau^\lambda + \Omega_{\tau\tau} \tau_\lambda^\lambda) \\ &= f''(\Omega_\tau) (\Omega_{\tau\lambda} \Omega_\tau^\lambda + 2 \Omega_{\tau\tau} \Omega_\tau^\lambda \tau_\lambda) + f'(\Omega_\tau) (\Omega_{\tau\lambda}^\lambda + 2 \Omega_{\tau\tau\lambda} \tau^\lambda + \Omega_{\tau\tau} \tau_\lambda^\lambda), \end{aligned}$$

using equation (2.9).

By (2.4), (2.5), (2.6), (2.8) and (2.10), it quickly follows that

$$U_\lambda^\lambda = -f''(\Omega_\tau) (\Omega_{\tau\tau\lambda} \Omega^\lambda + \Omega_{\tau\tau}) - \Omega_\tau^{-1} f'(\Omega_\tau) \{2 \Omega_{\tau\tau\lambda} \Omega^\lambda + (n-2) \Omega_{\tau\tau}\}. \tag{3.4}$$

By (2.12), if the functions $\bar{x}^i(\tau)$ satisfy the relations

$$\bar{g}_{\mu\nu} \frac{d\bar{x}^\mu}{d\tau} \frac{d\bar{x}^\nu}{d\tau} = 0, \tag{3.5}$$

$$\frac{d^2 \bar{x}^\mu}{d\tau^2} + \bar{\Gamma}_{\alpha\beta}^\mu \frac{d\bar{x}^\alpha}{d\tau} \frac{d\bar{x}^\beta}{d\tau} = 0, \tag{3.6}$$

then
$$\Omega_{\tau\tau} = 0. \tag{3.7}$$

Differentiating with respect to x^λ ,

$$\Omega_{\tau\tau\lambda} + \Omega_{\tau\tau\tau} \tau_\lambda = 0,$$

and therefore

$$\Omega_{\tau\tau\lambda} \Omega^\lambda = 0, \tag{3.8}$$

since $\Omega^\lambda \tau_\lambda = 0$ by (2.4) and (2.9).

By (3.4), (3.7), (3.8) it follows that

$$U_\lambda^\lambda = 0$$

provided that the conditions (3.5) and (3.6) are satisfied. This concludes the proof of Theorem I.

§ 4. PROOF OF THEOREM II.

The next problem is to show that, if

$$V = \phi(\tau) / \Omega_\tau^{\frac{1}{2}(n-2)}, \tag{4.1}$$

where $\phi(\tau)$ is an arbitrary function of τ , then V satisfies the equation $V_\lambda^\lambda = 0$. It will be shown that the restrictions (3.5) and (3.6) must still be imposed except when $n = 2$ or $n = 4$.

Consider first the function W defined by

$$W = \Omega_\tau^{-\frac{1}{2}(n-2)}. \tag{4.2}$$

Putting $f(\Omega_\tau) = \Omega_\tau^{-\frac{1}{2}(n-2)}$ in (3.3) and (3.4),

$$W_\lambda = -\frac{1}{2}(n-2) \Omega_\tau^{-\frac{1}{2}n} (\Omega_{\tau\lambda} + \Omega_{\tau\tau} \tau_\lambda), \tag{4.3}$$

$$W_\lambda^\lambda = \frac{1}{4}(n-2)(n-4) \Omega_\tau^{-\frac{1}{2}(n+2)} (\Omega_{\tau\tau} - \Omega_{\tau\tau\lambda} \Omega_\tau^\lambda). \tag{4.4}$$

Hence, if $n = 2$ or $n = 4$, we have

$$W_\lambda^\lambda = 0 \tag{4.5}$$

without any restrictions being placed on the choice of the functions $\bar{x}^i(\tau)$. But, if n has neither of these values, it follows as in the previous paragraph that we shall still have

$$W_\lambda^\lambda = 0 \tag{4.5}^*$$

provided that the $\bar{x}^i(\tau)$ satisfy the relations

$$\bar{g}_{\mu\nu} \frac{d\bar{x}^\mu}{d\tau} \frac{d\bar{x}^\nu}{d\tau} = 0, \tag{4.6}$$

$$\frac{d^2\bar{x}^\mu}{d\tau^2} + \bar{\Gamma}_{\alpha\beta}^\mu \frac{d\bar{x}^\alpha}{d\tau} \frac{d\bar{x}^\beta}{d\tau} = 0. \tag{4.7}$$

Now consider the function V defined by

$$V = W\phi(\tau), \tag{4.8}$$

where $\phi(\tau)$ is any function of τ . Covariant differentiation gives

$$\begin{aligned} V_\lambda &= W_\lambda \phi(\tau) + W\tau_\lambda \phi'(\tau), \\ V_\lambda^\lambda &= W_\lambda^\lambda \phi(\tau) + 2W_\lambda \tau^\lambda \phi'(\tau) + W\tau_\lambda \tau^\lambda \phi''(\tau) + W\tau_\lambda^\lambda \phi'(\tau) \\ &= \phi'(\tau) (2W_\lambda \tau^\lambda + W\tau_\lambda^\lambda), \end{aligned}$$

by (4.5), (4.5)* and (2.9).

Equation (4.8) therefore gives a solution of $V_\lambda^\lambda = 0$ provided that

$$2W_\lambda \tau^\lambda + W\tau_\lambda^\lambda = 0.$$

But by (4.3), (4.2) and (2.10), the left-hand side of this equation is equal to

$$-(n-2)\Omega_\tau^{-2n}(\Omega_{\tau\lambda}\tau^\lambda + \Omega_{\tau\tau}\tau_\lambda\tau^\lambda) - (n-2)\Omega_\tau^{-2n},$$

which is zero in virtue of equations (2.4), (2.5) and (2.9), for all values of n . We deduce finally, therefore, that

$$V = \phi(\tau) / \Omega_\tau^{2(n-2)}$$

is a solution of $V_\lambda^\lambda = 0$ provided that, when n has a value other than 2 or 4, the choice of the functions $x^i(\tau)$ is restricted by the equations (4.6) and (4.7).

When $n = 2$ this theorem is the tensor generalisation of the well-known fact that any function of $x \pm iy$ is a solution of the equation $\frac{\partial^2 V}{\partial x^2} + \frac{\partial^2 V}{\partial y^2} = 0$. When $n = 4$ it gives a generalisation of a solution, due to Conway, of the classical wave-equation of mathematical physics.¹

§ 5. CONNECTION WITH WHITTAKER'S SOLUTION OF LAPLACE'S EQUATION.

Apply Theorem I to the case when $n = 3$ and the metric is given by

$$ds^2 = dx^2 + dy^2 + dz^2; \quad (x^1 = x, x^2 = y, x^3 = z).$$

¹ See Bateman, "Electrical and Optical Wave Motion" (1915), 115.

The equation to be solved is then the ordinary Laplace's Equation

$$\frac{\partial^2 V}{\partial x^2} + \frac{\partial^2 V}{\partial y^2} + \frac{\partial^2 V}{\partial z^2} = 0. \tag{5.1}$$

Also, of course,

$$2 \Omega = (x - \bar{x})^2 + (y - \bar{y})^2 + (z - \bar{z})^2. \tag{5.2}$$

The restrictions (4.6) and (4.7) placed on the choice of \bar{x} , \bar{y} , \bar{z} as functions of τ reduce in this case to

$$\left(\frac{d\bar{x}}{d\tau}\right)^2 + \left(\frac{d\bar{y}}{d\tau}\right)^2 + \left(\frac{d\bar{z}}{d\tau}\right)^2 = 0, \tag{5.3}$$

and
$$\frac{d^2 \bar{x}}{d\tau^2} = 0 = \frac{d^2 \bar{y}}{d\tau^2} = \frac{d^2 \bar{z}}{d\tau^2}. \tag{5.4}$$

The most general solutions of (5.3) and (5.4) are

$$\left. \begin{aligned} \bar{x} &= a + \lambda i \tau \cos u \\ \bar{y} &= b + \lambda i \tau \sin u \\ \bar{z} &= c + \lambda \tau \end{aligned} \right\} \tag{5.5}$$

where $i = \sqrt{-1}$ and a, b, c, λ, u are arbitrary constants. Take $a = b = c = 0$ and $\lambda = -1$. Substituting from (5.5) in (5.2), we have

$$2 \Omega = r^2 + 2\tau(ix \cos u + iy \sin u + z),$$

where
$$r^2 = x^2 + y^2 + z^2,$$

and hence
$$\Omega_r = ix \cos u + iy \sin u + z.$$

A solution of equation (5.1) is therefore, by Theorem I,

$$V = f(ix \cos u + iy \sin u + z, u), \tag{5.6}$$

where f is an arbitrary function and u an arbitrary constant.¹

It follows therefore that

$$\int f(ix \cos u + iy \sin u + z, u) du \tag{5.7}$$

is also a solution of (5.1), provided that the limits of integration are such that differentiation under the integral sign is permissible.

¹ Since u is an arbitrary constant, the function f of the two arguments $ix \cos u + iy \sin u + z$ and u , is (regarded as a function of x, y, z), an arbitrary function of the former argument only; that is, of $\partial\Omega/\partial\tau$ only.

Whittaker has shown¹ that the most general solution of Laplace's Equation is of this form.

An application of Theorem II to the same special case leads ultimately to the conclusion that the integral

$$\int \frac{1}{r} \psi \left(\frac{ix \cos u + iy \sin u + z}{r^2}, u \right) du \quad (5.8)$$

gives a solution of (5.1), ψ being an arbitrary function of its arguments. It is however a well known fact that if a function $\chi(x, y, z)$ satisfies Laplace's Equation, so also does $\frac{1}{r} \chi\left(\frac{x}{r^2}, \frac{y}{r^2}, \frac{z}{r^2}\right)$. The solution (5.8) is therefore deducible from (5.7).

¹ Whittaker and Watson, *loc. cit.*
