

Sums of Reciprocal Eigenvalues

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1 Introduction

The eigenvalue problem of the fixed membrane

$$\begin{aligned}\Delta u + \lambda u &= 0 \text{ in } D, \\ u &= 0 \text{ on } \partial D,\end{aligned}\tag{1}$$

the eigenvalue problem of the free membrane

$$\begin{aligned}\Delta v + \mu v &= 0 \text{ in } D, \\ \frac{\partial v}{\partial n} &= 0 \text{ on } \partial D\end{aligned}\tag{2}$$

n stands for the normal to ∂D , λ and μ for the eigenvalue parameters. It is well-known that there exists an infinity of eigenvalues with finite multiplicity

$$0 < \lambda_1 \leq \lambda_2 \leq \lambda_3 \dots,$$

$$0 = \mu_1 < \mu_2 \leq \mu_3 \dots .$$

Furthermore the method mentioned works also for the Stekloff problems

$$\begin{aligned}\Delta u &= 0 \text{ in } D, \\ \frac{\partial u}{\partial n} &= \nu u \text{ on } \partial D,\end{aligned}\tag{3}$$

and

$$\begin{aligned}\Delta u &= 0 \text{ in } D, \\ \frac{\partial u}{\partial n} &= \sigma u \text{ on } C_1, \\ u &= 0 \text{ on } C_2,\end{aligned}\tag{4}$$

where $\partial D = C = C_1 \cup C_2$. There is also an infinity of eigenvalues with finite multiplicity

$$0 < \sigma_1 \leq \sigma_2 \leq \sigma_3 \leq \dots, \quad 0 = \nu_1 < \nu_2 \leq \nu_3 \leq \dots .$$

2 Membrane problems

2.1 Fixed membrane

Theorem 1 (*Pólya, Schiffer 1954*) For any n

$$\frac{1}{r^2} \sum_{i=1}^n \frac{1}{\lambda_i} \geq \sum_{i=1}^n \frac{1}{\lambda_i^{(o)}}$$

where $\lambda_i^{(o)}$ denotes the eigenvalues of the unit disk. Equality holds if and only if D is the unit disk.

$$U = \{z : |z| < 1\}$$

$$\begin{aligned}\Delta u + \lambda u |f'(z)|^2 &= 0 \text{ in } U, \\ u|_{\partial U} &= 0, \\ \int_U u_i u_j |f'(z)|^2 dA_z &= \delta_{ij}, \quad i, j = 1, 2, \dots,\end{aligned}$$

$$u_j(\zeta) = \lambda_j \int_U G(z, \zeta) |f'(z)|^2 u_j(z) dA_z.$$

$$G(z, \zeta) |f'(z)| |f'(\zeta)| = \sum_{j=1}^{\infty} \frac{u_j(z) |f'(z)| u_j(\zeta) |f'(\zeta)|}{\lambda_j}$$

Lemma 1 *For the eigenvalues of the fixed membrane problem holds*

$$\sum_1^n \frac{1}{\lambda_j} = \max_{L_{n-1}} \sum_1^n \int_U \int_U G_U(z, \zeta) |f'(z)|^2 |f'(\zeta)|^2 v_j(z) v_j(\zeta) dA_z dA_\zeta,$$

where $\int_U |f'(z)|^2 v_i(z) v_j(z) dA_z = \delta_{i,j}$, $i, j = 1, 2, \dots, n$, $v_j \in L^2(U)$ and v_j is a basis of the space L_{n-1} .

$$v_j = \sum_{i=1}^j c_{ji} u_i^{(o)}, c_{jj} \neq 0,$$

$$\sum_{k=1}^n \frac{1}{\lambda_k} \geq \sum_{k=1}^n \frac{\int_U u_k^{(o)2} |f'(z)|^2}{\lambda_k^{(o)}}$$

Theorem 2 Let $u_k^{(o)}$ be the eigenfunctions of the fixed membrane problem in the unit disk, λ_k the corresponding eigenvalues and let $f(z) = z + a_2 z^2 + \dots$ be a conformal mapping of the unit disk onto D . Then, for any $n \geq 2$ we have

$$\sum_{k=1}^n \frac{1}{\lambda_k} \geq \sum_{k=1}^n \frac{1}{\lambda_k^{(o)}} + \sum_{k=1}^n \frac{1}{\lambda_k^{(o)}} \sum_{j=2}^{\infty} j^2 |a_j|^2 \int_U u_k^{(o)^2} r^{2j-2} dA$$

Corollary 1

$$\sum_{k=1}^n \frac{1}{\lambda_k^2} \geq - \sum_{k=1}^n \frac{1}{\lambda_k^{(o)2}} + 2 \int_U |f'(z)|^2 \int_U G_U^2(z, \zeta) dA_\zeta dA_z$$

$$\int_U G_U^2(z, \zeta) dA_z = \frac{\pi}{2} - \frac{3}{4} \pi \rho^2 + \pi \sum_1^{\infty} \frac{\rho^{2n+2}}{n(n+1)} - \pi \sum_2^{\infty} \frac{\rho^{2n}}{n^2-1}, \rho = |\zeta|$$

$$\int_U \int_U G_U^2(z, \zeta) dA_z dA_\zeta = \sum_{k=1}^n \frac{1}{\lambda_k^{(o)2}}$$

2.2 Free membrane

Lemma 2 *Let $N_f(z, \zeta)$ be the following symmetric function depending on an univalent conformal map f*

$$N_f(z, \zeta) = A N(z, \zeta) + H_f(z) + H_f(\zeta), z, \zeta \in U,$$

where

$$H_f(z) = - \int_U |f'(\zeta)|^2 N(z, \zeta) dA_\zeta, z \in U$$

and $A = \int_U |f'(z)|^2 dA_z < \infty$. Then

$$\begin{aligned} \Delta_z N_f(z, \zeta) &= |f'(z)|^2, z \neq \zeta, z \in U, \\ \frac{\partial N_f(z, \zeta)}{\partial n_z} &= 0 \text{ on } \partial U, \\ H_f(z) &= \frac{1}{4}|f(z)|^2 + h(z), \end{aligned}$$

where $h(z)$ is a harmonic function in U with $\frac{\partial h}{\partial n} = A/(2\pi) - 1/4 \frac{\partial |f|^2}{\partial n}$ on ∂U for a sufficiently smooth $f(z)$ and n is the outward pointing normal.

In particular

$$H_{f \equiv z}(z) = \frac{1}{4}|z|^2.$$

$$v_j(\zeta) = \frac{\mu_j}{A} \int_U N_f(z, \zeta) v_j(z) |f'(z)|^2 dA_z, j = 2, 3, \dots,$$

where $A = \int_U |f'(z)|^2 dA < \infty$ and the kernel $N_f(z, \zeta) |f'(z)| |f'(\zeta)|$ with the eigenfunctions $v_j(z) |f'(z)|$ with the eigenvalues μ_j/A in the space V_f .

Lemma 3

$$\sum_{j=2}^n \frac{A}{\mu_j} = \max_{L_{n-1}} \sum_{i=2}^n \int_U \int_U (N_f(z, \zeta) - AC) |f'(z)| h_i(z) |f'(\zeta)| h_i(\zeta) dA_z dA_\zeta,$$

where $\{h_i\}_{i=2}^n$ is a basis of L_{n-1} satisfying the orthonormality conditions $\int_U h_i h_j dA = \delta_{ij}$.

Lemma 4 Let $v_m^{(o)}$ be the eigenfunctions of the free membrane problem in the unit disk and let $f(z) = z + a_2 z^2 + \dots$ be a conformal mapping of the unit disk onto D . For a radial eigenfunction we have for any conformal mapping

$$A \int_U v_m^{(o)2} |f'(z)|^2 dA - \left(\int_U v_m^{(o)} |f'(z)|^2 dA \right)^2 \geq A,$$

where A is the area of the domain D . Let $v_m^{(o)}(z)$ and $v_{m+1}^{(o)}(z)$ be the normalized eigenfunctions of the unit disk belonging to the same eigenvalue $\mu_m^{(o)}$, such that $(v_m^{(o)}(z))^2 + (v_{m+1}^{(o)}(z))^2$ is radial. Then

$$A \int_U (v_m^{(o)2} + v_{m+1}^{(o)2}) |f'(z)|^2 dA - \left(\int_U v_m^{(o)} |f'(z)|^2 dA \right)^2 - \left(\int_U v_{m+1}^{(o)} |f'(z)|^2 dA \right)^2 \geq 2A.$$

Equality occurs in both inequalities if and only if $f(z) = z$.

Theorem 3 *Let D be a simply connected domain in the plane with area $A < \infty$ and maximal conformal radius 1. Then, for any $n \geq 2$ we have*

$$\sum_1^n \frac{1}{\mu_j} \geq \sum_1^n \frac{1}{\mu_j^{(o)}},$$

where $\mu_j^{(o)}$ are the free membrane eigenvalues of the unit disk. Equality occurs if and only if D is the unit disk.

2.3 Sums of all reciprocal eigenvalues

2.3.1 Fixed membrane

Theorem 4 *Let f be a conformal mapping from the unit disk U_1 onto the domain D with the area A , then it holds*

$$\int_{U_1} \int_{U_1} G^2(z, \zeta) |f'(z)|^2 |f'(\zeta)|^2 dA_z dA_\zeta = \sum_{j=1}^{\infty} \frac{1}{\lambda_j^2},$$

where $G(z, \zeta)$ denotes Green's function of the unit disk.

Theorem 5

$$\sum_{j=1}^{\infty} \frac{1}{\lambda_j^2} = \sum_{m=0}^{\infty} \sum_{l=0}^{\infty} (A_{m,l} + B_{m,l}) a_{0,m} a_{0,l} + \sum_{k=1}^{\infty} \sum_{m=1}^{\infty} \sum_{l=1}^{\infty} (C_{k,m,l} + D_{k,m,l} + \sum_{k=2}^{\infty} \sum_{m=1}^{\infty} \sum_{l=1}^{\infty} E_{k,m,l}),$$

where the coefficients A, B, C, D, E are known and

$$|f'(r, \varphi)|^2 = \sum_{n=0}^{\infty} a_{0,n} r^n \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} (a_{m,n} \cos m\varphi + b_{m,n} \sin m\varphi) r^m$$

Examples

1. **Disk** $\sum_{j=1}^{\infty} \frac{1}{\lambda_j^2} = \frac{4}{2 \cdot 4^3} + \sum_{n=1}^{\infty} \frac{8}{4(2n+4)(4n+4)(2n+2)} = \frac{\pi^2}{48} - \frac{5}{32}$

Remark 1 Let $\lambda_j(n)$ be zeros of the Bessel function J_n with the same order n (Rayleigh, *Scientific papers*, 1899).

$$\sum_{j=1}^{\infty} \frac{1}{\lambda_j(n)^2} = \frac{1}{16(n+1)^2(n+2)}.$$

2. Kardioid

$$\sum_{j=1}^{\infty} \frac{1}{\lambda_j^2} = \frac{3}{64}\pi^2 - \frac{551}{1536}$$

Similar results are obtained for the image of the unit disk by $f_n(z) = z + \frac{1}{n}z^n$, $n = 2, 3, \dots$

3. Regular n-gone

The conformal mapping f_n of the unit disc onto a regular n-gone is well-known

$$f_n(z) = \int^z \frac{d\zeta}{(1 - \zeta^n)^{2/n}}, n \geq 3,$$

The following table contains some numerical results

| n | $\sum_{j=1}^{\infty} \lambda_j^{-2}$ |
|-----|--------------------------------------|
| 4 | 0.0514 |
| 5 | 0.0498 |
| 6 | 0.0496 |
| 7 | 0.0494 |
| 8 | 0.0494 |

An open problem is:

Prove that among all n-gones with the same maximal conformal radius the regular n-gone has the least value for the sum above.

2.3.2 Free membrane

Theorem 6 *If D is a simply connected sufficiently smooth bounded domain with the area $A = \int_U |f'(z)|^2 dA_z < \infty$. Then for the eigenvalues of the free membrane it holds*

$$\int_U \int_U \left(N_f(z, \zeta) - AC \right)^2 |f'(z)|^2 |f'(\zeta)|^2 dA_z dA_\zeta = A^2 \sum_{j=2}^{\infty} \frac{1}{\mu_j^2},$$

where $C = -\frac{1}{A^2} \int_U \int_U N(z, \zeta) |f'(z)|^2 |f'(\zeta)|^2 dA_z dA_\zeta$.