

# THE SCHWARZ REFLECTION PRINCIPLE FOR POLYHARMONIC FUNCTIONS IN $\mathbb{R}^2$

DAWIT ABERRA AND TATIANA SAVINA

ABSTRACT. A reflection formula for polyharmonic functions in  $\mathbb{R}^2$  is suggested. The obtained formula generalizes the celebrated Schwarz reflection principle for harmonic functions to polyharmonic functions. We also offer modification of the obtained formula to the case of nonhomogeneous data on a reflecting curve.

## 1. INTRODUCTION

In this paper we give a generalization of the well known Schwarz reflection principle for harmonic functions to polyharmonic functions, where, a function  $u(x, y)$  of class  $C^{2p}(U)$  is said to be polyharmonic function of order  $p$  if it is a solution of the equation  $\Delta^p u = 0$ , where  $U$  is a domain in  $\mathbb{R}^2$ ,  $p$  is a positive integer and  $\Delta^p$  denotes the  $p$ -th iterate of the Laplacian. It is well known that if  $u$  is polyharmonic function in  $U$ , then it is real analytic throughout  $U$ .

The Schwarz reflection principle for harmonic functions can be stated as follows.

Let  $\Gamma \subset \mathbb{R}^2$  be a non-singular real analytic curve and  $P' \in \Gamma$ . Then, there exists a neighborhood  $U$  of  $P'$  and an anticonformal mapping  $R : U \rightarrow U$  which is identity on  $\Gamma$ , permutes the components  $U_1, U_2$  of  $U \setminus \Gamma$  and relative to which any harmonic function  $u(x, y)$  defined near  $\Gamma$  and vanishing on  $\Gamma$  is odd; i.e.,

$$(1.1) \quad u(x_0, y_0) = -u(R(x_0, y_0))$$

for any point  $(x_0, y_0)$  sufficiently close to  $\Gamma$ . Note that if the point  $(x_0, y_0) \in U_1$ , then the “reflected” point  $R(x_0, y_0) \in U_2$ .

The Schwarz reflection principle has been studied by several researchers (see [1] – [17] and references there). In particular, the construction of the mapping  $R$  has been considered, e.g., in [1]. To describe the mapping  $R$  we consider a complex domain  $V$  in the space  $\mathbb{C}^2$  to which the function  $f$  defining the curve  $\Gamma$  can be continued analytically such that  $V \cap \mathbb{R}^2 = U$ . Using the change of variables  $z = x + iy$ ,  $w = x - iy$ , the equation of the complexified curve  $\Gamma_{\mathbb{C}}$  can be rewritten in the form

$$(1.2) \quad f\left(\frac{z+w}{2}, \frac{z-w}{2i}\right) = 0.$$

If  $\text{grad } f(x, y) \neq 0$  on  $\Gamma$ , (1.2) can be solved with respect to  $z$  or  $w$ ; the corresponding solutions we denote by  $w = S(z)$  and  $z = \tilde{S}(w)$ . The function  $S(z)$  is called the *Schwarz function* of the curve  $\Gamma$  [1]. In these terms, the mapping  $R$  mentioned above is given by

$$(1.3) \quad R(x_0, y_0) = R(z_0) = \overline{S(z_0)}.$$

---

*Key words and phrases.* Reflection principle, polyharmonic functions.

Observe that the mapping  $R$  depends only on the curve  $\Gamma$  and is defined only near  $\Gamma$  but may have conjugate-analytic continuation to a larger domain.

Formula (1.1) has been generalized to cover several other situations. For the case when  $\Gamma$  is a line, H. Poritsky [2] proved that a biharmonic function  $u(x, y)$ , i.e., a solution  $u$  of the biharmonic equation  $\Delta_{x,y}^2 u = 0$ , defined for  $y \geq 0$  and satisfying the conditions

$$u(x, 0) = \frac{\partial u}{\partial y}(x, 0) = 0$$

can be continued across the x-axis using the formula

$$(1.4) \quad u(x_0, y_0) = -u(R(x_0, y_0)) - 2y_0 \frac{\partial u}{\partial y}(R(x_0, y_0)) - y_0^2 \Delta_{x,y} u(R(x_0, y_0)),$$

where  $R(x_0, y_0) = (x_0, -y_0)$  and  $\Delta_{x,y} = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$ . He also applied this formula to problems of planar elasticity. An analogous formula has been obtained by R.J. Duffin [3] for three-dimensional case. Duffin also considered spherical boundaries and applied his result to study viscous flows, among other things. A. Huber [4] has generalized formula (1.4) for polyharmonic functions of the form  $u(\bar{x}, y)$ , where  $\bar{x}$  denotes n-dimensional vector, having vanishing (Dirichlet) data on the hyperplane  $y = 0$ . He showed that such  $u$  satisfies the reflection law

$$(1.5) \quad u(\bar{x}_0, -y_0) = \sum_{m=0}^{p-1} \frac{(-y_0)^{p+m}}{(m!)^2} \Delta_{x,y}^m \left( \frac{u(\bar{x}_0, y_0)}{y_0^{p-m}} \right),$$

where  $p$  is the order of polyharmonicity of  $u$ . For a circular boundary on which a biharmonic function  $u(x, y)$  satisfies the conditions

$$u = \frac{\partial u}{\partial r} = 0 \quad \text{for} \quad x^2 + y^2 = \rho^2,$$

J. Bramble [5] has shown that analogous to (1.4)  $u$  can be continued using the formula

$$(1.6) \quad u(x_0, y_0) = -u(R(x_0, y_0)) - \frac{r_0^2 - \rho^2}{r_0^2} \left( r_0 \frac{\partial u}{\partial r} u(R(x_0, y_0)) + \frac{1}{4} (r_0^2 - \rho^2) \Delta_{x,y} u(R(x_0, y_0)) \right),$$

where  $r_0 = \sqrt{x_0^2 + y_0^2}$  and  $\rho$  is the radius of the circle. Papers by F. John [6] and L. Nystedt [7] are devoted to further studies of reflection of solutions of linear partial differential equations with various linear conditions on a hyperplane.

Continuation of polyharmonic functions in two variables across analytic curves has been considered by J. Sloss [8] and R. Kraft [9]. Using different methods of H. Lewy [10], they obtained a number of boundary conditions that guarantee the existence of a continuation, but they did not carry out any explicit formulas giving such continuation.

The purpose of this paper is to obtain a reflection formula for polyharmonic functions across real analytic curves in  $\mathbb{R}^2$  and to investigate properties of the mapping induced by the formula (see the next two sections). By a reflection formula we mean a formula expressing the value of a function  $u(x, y)$  at an arbitrary point  $(x_0, y_0) \in U_1$  in terms of its values at points in  $U_2$ . Note that though all the formulas mentioned above are point-to-point, this situation seems quite rare for solutions of partial differential equations. In particular, for solutions of the Helmholtz equation  $(\Delta_{x,y} + k^2)u(x, y) = 0$  vanishing on a curve  $\Gamma$ , point-to-point reflection in the sense

of the Schwarz reflection principle holds only when  $\Gamma$  is a line, while for harmonic functions in  $\mathbb{R}^3$  it holds only when  $\Gamma$  is either a plane or a sphere [11], [12]. The paper by P. Ebenfelt and D. Khavinson [12] is devoted to further study of point-to-point reflection for harmonic functions. There, it was shown that point-to-point reflection in the sense of the Schwarz reflection principle is very rare in  $\mathbb{R}^n$  when  $n > 3$  is even, and that it never holds when  $n \geq 3$  is odd, unless  $\Gamma$  is a sphere or a hyperplane. Reflection properties of solutions of the Helmholtz equation have also been considered in [13], [14] and [15].

## 2. REFLECTION FORMULA FOR BIHARMONIC FUNCTIONS

In this section we consider partial case of reflection formula for polyharmonic functions — reflection formula for biharmonic functions.

Suppose  $u(x, y)$ , defined in a sufficiently small neighborhood  $U$  of a non-singular real analytic curve  $\Gamma$  defined by the equation  $f(x, y) = 0$ , is a solution of the problem,

$$(2.1) \quad \begin{cases} \Delta_{x,y}^2 u(x, y) = 0 \text{ near } \Gamma \\ u(x, y)|_{\Gamma} = 0 \pmod{2}, \end{cases}$$

where, we use the notation  $u(x, y)|_{\Gamma} = 0 \pmod{2}$  if  $u$  and its derivatives of order less than 2 vanish on  $\Gamma$ . Let  $U_1, U_2$  denote components of  $U \setminus \Gamma$ . Our aim is to express the value of  $u(x, y)$  at an arbitrary point  $P(x_0, y_0) \in U_1$  in terms of its values in  $U_2$ .

For simplicity, we assume  $\Gamma$  is an algebraic curve. Under this assumption, the Schwarz function and its inverse are analytic in the whole plane  $\mathbb{C}$  except for finitely many algebraic singularities.

**Theorem 2.1.** *Under the assumptions formulated above, the following reflection formula holds:*

$$(2.2) \quad \begin{aligned} u(P) = & -u(Q) - \left( x_0 - \frac{S(x_0 + iy_0) + \tilde{S}(x_0 - iy_0)}{2} \right) \frac{\partial u}{\partial x}(Q) \\ & - \left( y_0 + \frac{S(x_0 + iy_0) - \tilde{S}(x_0 - iy_0)}{2i} \right) \frac{\partial u}{\partial y}(Q) - \frac{1}{4}(x_0^2 + y_0^2 - S(x_0 + iy_0)(x_0 + iy_0) \\ & - \tilde{S}(x_0 - iy_0)(x_0 - iy_0) + S(x_0 + iy_0)\tilde{S}(x_0 - iy_0)) \Delta_{x,y} u(Q), \end{aligned}$$

where  $P = (x_0, y_0)$  and  $Q = R(P)$ .

*Proof.* To prove this theorem we use the idea suggested by Garabedian [16], to start from Green's formula, expressing the value of a solution of an arbitrary linear p.d.e. at a point  $P$  via the values of this solution on a contour  $\gamma \subset U_1$  surrounding the point  $P$ . The corresponding formula for biharmonic functions is

$$(2.3) \quad \begin{aligned} u(P) = & \int_{\gamma} \left( G \frac{\partial \Delta u}{\partial y} - \Delta u \frac{\partial G}{\partial y} + \Delta G \frac{\partial u}{\partial y} - u \frac{\partial \Delta G}{\partial y} \right) dx \\ & - \left( G \frac{\partial \Delta u}{\partial x} - \Delta u \frac{\partial G}{\partial x} + \Delta G \frac{\partial u}{\partial x} - u \frac{\partial \Delta G}{\partial x} \right) dy, \end{aligned}$$

where  $\Delta = \Delta_{x,y}$  and  $G = G(x, y, x_0, y_0)$  is an arbitrary fundamental solution of the bi-Laplacian. The most suitable one for what follows is

$$G = -\frac{1}{16\pi}((x - x_0)^2 + (y - y_0)^2) \ln((x - x_0)^2 + (y - y_0)^2).$$

It is obvious that  $G$  is analytic function in  $\mathbb{R}^2$  except at the point  $P(x_0, y_0)$ . Its continuation to the complex space has logarithmic singularities on the complex characteristics passing through this point, i.e., on  $K_P := \{(x - x_0)^2 + (y - y_0)^2 = 0\}$ . In characteristic coordinates  $G$  can be rewritten as

$$(2.4) \quad \begin{aligned} G(z, w, z_0, w_0) &= -\frac{1}{16\pi}(G_1(z, w, z_0, w_0) + G_2(z, w, z_0, w_0)), \quad \text{where} \\ G_1 &= (z - z_0)(w - w_0) \ln(z - z_0), \quad G_2 = (z - z_0)(w - w_0) \ln(w - w_0). \end{aligned}$$

Our goal will be achieved if we can deform the contour  $\gamma$  from the domain  $U_1$  to the domain  $U_2$ . Note that since the integrand in (2.3) is a closed form, the value of the integral does not change while we deform the contour  $\gamma$  homotopically. We deform it first to the complexified curve  $\Gamma_{\mathbb{C}}$ . This deformation is possible if the point  $P$  lies so close to the curve  $\Gamma$  that there exists a connected domain  $\Omega \subset \Gamma_{\mathbb{C}}$  such that

- (i)  $\Omega$  contains both points of intersections of the characteristic lines passing through the point  $P$  and,
  - (ii)  $\Omega$  can be univalently projected onto a plane domain (for details, see [15]).
- Taking into account conditions (2.1), formula (2.3) can be rewritten in the form

$$(2.5) \quad u(P) = \int_{\gamma'} \left( G \frac{\partial \Delta u}{\partial y} - \Delta u \frac{\partial G}{\partial y} \right) dx - \left( G \frac{\partial \Delta u}{\partial x} - \Delta u \frac{\partial G}{\partial x} \right) dy,$$

where contour  $\gamma' \subset \Omega$  is homotopic to  $\gamma$  in  $\mathbb{C}^2 \setminus \{(x - x_0)^2 + (y - y_0)^2 = 0\} =: \mathbb{C}^2 \setminus K_P$ . To deform the contour  $\gamma'$  from  $\Gamma_{\mathbb{C}}$  to the real domain  $U_2$  we can replace the fundamental solution by the so called *reflected fundamental solution*  $\tilde{G}$  [16], which must be a biharmonic function satisfying on  $\Gamma_{\mathbb{C}}$  the condition  $G - \tilde{G} = 0 \pmod{2}$  and having singularities only on the characteristic lines intersecting the real space at point  $Q = R(P)$  in the domain  $U_2$  and intersecting  $\Gamma_{\mathbb{C}}$  at  $K_P \cap \Gamma_{\mathbb{C}}$ . If we find such a function, we will be able to deform contour to the domain  $U_2$  and the value of the integral does not change. It is easy to verify that the following function satisfies the conditions mentioned above:

$$(2.6) \quad \begin{aligned} \tilde{G}(z, w, z_0, w_0) &= -\frac{1}{16\pi}(\tilde{G}_1(z, w, z_0, w_0) + \tilde{G}_2(z, w, z_0, w_0)) \quad \text{where,} \\ \tilde{G}_1 &= (z - z_0)(w - w_0) \ln(\tilde{S}(w) - z_0) + (z - \tilde{S}(w))(w - w_0), \\ \tilde{G}_2 &= (z - z_0)(w - w_0) \ln(S(z) - w_0) + (w - S(z))(z - z_0). \end{aligned}$$

With this change, we can deform the contour  $\gamma'$  from the complexified curve  $\Gamma_{\mathbb{C}}$  to the real domain  $U_2$  [15]. As a result, we obtain

$$(2.7) \quad \begin{aligned} u(P) = \int_{\tilde{\gamma}} & \left( \tilde{G} \frac{\partial \Delta u}{\partial y} - \Delta u \frac{\partial \tilde{G}}{\partial y} + \Delta \tilde{G} \frac{\partial u}{\partial y} - u \frac{\partial \Delta \tilde{G}}{\partial y} \right) dx \\ & - \left( \tilde{G} \frac{\partial \Delta u}{\partial x} - \Delta u \frac{\partial \tilde{G}}{\partial x} + \Delta \tilde{G} \frac{\partial u}{\partial x} - u \frac{\partial \Delta \tilde{G}}{\partial x} \right) dy, \end{aligned}$$

where  $\tilde{\gamma} \subset U_2$  is a contour that surrounds the point  $Q$  and has endpoints on the curve  $\Gamma$ . Formula (2.7) in characteristic variables has the form,

$$(2.8) \quad \begin{aligned} u(P) = 4i \int_{\tilde{\gamma}} & \left( \tilde{G} \frac{\partial^3 u}{\partial z^2 \partial w} + \frac{\partial^2 \tilde{G}}{\partial z \partial w} \frac{\partial u}{\partial z} - u \frac{\partial^3 \tilde{G}}{\partial z^2 \partial w} - \frac{\partial^2 u}{\partial z \partial w} \frac{\partial \tilde{G}}{\partial z} \right) dz \\ & - \left( \tilde{G} \frac{\partial^3 u}{\partial z \partial w^2} + \frac{\partial^2 \tilde{G}}{\partial z \partial w} \frac{\partial u}{\partial w} - u \frac{\partial^3 \tilde{G}}{\partial z \partial w^2} - \frac{\partial^2 u}{\partial z \partial w} \frac{\partial \tilde{G}}{\partial w} \right) dw. \end{aligned}$$

If we substitute (2.6) into (2.8) and move one endpoint of the contour  $\tilde{\gamma}$  along the curve  $\Gamma$  to the other endpoint, integral terms containing products of the function  $u$  and regular part of the function  $\tilde{G}$  and their derivatives vanish. Integral terms containing logarithms can be combined and written as,

$$(2.9) \quad \begin{aligned} & \int_{\tilde{\gamma}} (\ln(S(z) - w_0) + \ln(\tilde{S}(w) - z_0)) \left\{ ((z - z_0)(w - w_0) \frac{\partial^3 u}{\partial z^2 \partial w} + \frac{\partial u}{\partial z} \right. \\ & \left. - \frac{\partial^2 u}{\partial z \partial w} (w - w_0)) dz - ((z - z_0)(w - w_0) \frac{\partial^3 u}{\partial z \partial w^2} + \frac{\partial u}{\partial w} - \frac{\partial^2 u}{\partial z \partial w} (z - z_0)) dw \right\}, \end{aligned}$$

where  $\tilde{\gamma}$  is the loop surrounding the point  $Q$  and having endpoints on the curve  $\Gamma$ . The first logarithm gets the increment  $2\pi i$  along the loop, while the second  $-(-2\pi i)$ . Thus, compressing  $\tilde{\gamma}$  to a segment joining  $Q$  to  $\Gamma$ , we find that the integrand in (2.9) reduces to zero.

Thus, we obtain

$$(2.10) \quad \begin{aligned} u(P) = & -\frac{i}{4\pi} \int_{\tilde{\gamma}} \left( \frac{(w - w_0)(\tilde{S}(w))' u_z}{\tilde{S}(w) - z_0} + \frac{(z - z_0)(S(z))' u_z}{S(z) - w_0} - \frac{2(S(z))' u}{S(z) - w_0} \right. \\ & - \frac{(z - z_0)(S(z))'' u}{S(z) - w_0} + \frac{(z - z_0)((S(z))')^2 u}{(S(z) - w_0)^2} - \frac{(z - z_0)(w - w_0)(S(z))' u_{zw}}{S(z) - w_0} \Big) dz \\ & - \left( \frac{(w - w_0)(\tilde{S}(w))' u_w}{\tilde{S}(w) - z_0} + \frac{(z - z_0)(S(z))' u_w}{S(z) - w_0} - \frac{2(\tilde{S}(w))' u}{\tilde{S}(w) - z_0} \right. \\ & \left. - \frac{(w - w_0)(\tilde{S}(w))'' u}{\tilde{S}(w) - z_0} + \frac{(w - w_0)((\tilde{S}(w))')^2 u}{(\tilde{S}(w) - z_0)^2} - \frac{(z - z_0)(w - w_0)(\tilde{S}(w))' u_{zw}}{\tilde{S}(w) - z_0} \right) dw. \end{aligned}$$

Calculating the residues we finally obtain,

$$(2.11) \quad \begin{aligned} u(P) = & -u(Q) - (z_0 - \tilde{S}(w_0)) \frac{\partial u}{\partial z}(Q) - (w_0 - S(z_0)) \frac{\partial u}{\partial w}(Q) \\ & - (z_0 - \tilde{S}(w_0))(w_0 - S(z_0)) \frac{\partial^2 u}{\partial z \partial w}(Q). \end{aligned}$$

Formula (2.11) in variables  $x, y$  is equivalent to (2.2). Note that this formula gives continuation of a biharmonic function from the domain  $U_1 \subset \mathbb{R}^2$  to the domain  $U_2 \subset \mathbb{R}^2$  as a multi-valued function whose singularities coincide with one of the functions  $S$  or  $\tilde{S}$ , where  $U_1, U_2$  are components of  $U \setminus \Gamma$ .  $\square$

**Remark 2.2.** Formula (2.11) can be easily verified by expanding the function  $u(z, w)$  in Taylor series at the point  $Q$ . Moreover, this method allows us to obtain a reflection formula for biharmonic functions having nonhomogeneous conditions on the curve  $\Gamma$ . To see this, let us expand the function  $u(z, w)$  in Taylor series at the point  $Q$ :

$$(2.12) \quad \begin{aligned} u(z, w) = & +u(Q) + \frac{\partial u}{\partial z}(Q)(z - \tilde{S}(w_0)) + \frac{1}{2} \frac{\partial^2 u}{\partial z^2}(Q)(z - \tilde{S}(w_0))^2 + \dots \\ & + \frac{\partial u}{\partial w}(Q)(w - S(z_0)) + \frac{1}{2} \frac{\partial^2 u}{\partial w^2}(Q)(w - S(z_0))^2 + \dots \\ & + \frac{\partial^2 u}{\partial z \partial w}(Q)(z - \tilde{S}(w_0))(w - S(z_0)) \\ & + \frac{1}{2} \frac{\partial^3 u}{\partial z \partial w^2}(Q)(z - \tilde{S}(w_0))(w - S(z_0))^2 + \dots \\ & + \frac{1}{2} \frac{\partial^3 u}{\partial z^2 \partial w}(Q)(z - \tilde{S}(w_0))^2(w - S(z_0)) + \dots \end{aligned}$$

Note that in (2.12), we used the condition

$$\frac{\partial^{4+i+j} u}{\partial z^{2+i} \partial w^{2+j}} = 0 \quad \text{for } i, j = 0, 1, 2, \dots$$

Substituting the point  $A = A(z_0, S(z_0))$  into (2.12), we obtain

$$(2.13) \quad u(A) - u(Q) = \frac{\partial u}{\partial z}(Q)(z_0 - \tilde{S}(w_0)) + \frac{1}{2} \frac{\partial^2 u}{\partial z^2}(Q)(z_0 - \tilde{S}(w_0))^2 + \dots$$

Similarly, substituting the point  $B = B(\tilde{S}(w_0), w_0)$  into (2.12), we obtain

$$(2.14) \quad u(B) - u(Q) = \frac{\partial u}{\partial w}(Q)(w_0 - S(z_0)) + \frac{1}{2} \frac{\partial^2 u}{\partial w^2}(Q)(w_0 - S(z_0))^2 + \dots$$

Differentiating (2.12) with respect to  $z$  at the point  $B$ , we obtain

$$(2.15) \quad \frac{\partial u}{\partial z}(B) - \frac{\partial u}{\partial z}(Q) - \frac{\partial^2 u}{\partial z \partial w}(Q)(w_0 - S(z_0)) = \frac{1}{2} \frac{\partial^3 u}{\partial z \partial w^2}(Q)(w_0 - S(z_0))^2 + \dots$$

And differentiating (2.12) with respect to  $w$  at the point  $A$ , we obtain

$$(2.16) \quad \frac{\partial u}{\partial w}(A) - \frac{\partial u}{\partial w}(Q) - \frac{\partial^2 u}{\partial z \partial w}(Q)(z_0 - \tilde{S}(w_0)) = \frac{1}{2} \frac{\partial^3 u}{\partial z^2 \partial w}(Q)(z_0 - \tilde{S}(w_0))^2 + \dots$$

Finally, using (2.12) at the point  $P$  and taking into account (2.13) - (2.16), we obtain that

$$(2.17) \quad \begin{aligned} u(P) = & -u(Q) + u(A) + u(B) + (z_0 - \tilde{S}(w_0)) \left( \frac{\partial u}{\partial z}(B) - \frac{\partial u}{\partial z}(Q) \right) \\ & + (w_0 - S(z_0)) \left( \frac{\partial u}{\partial w}(A) - \frac{\partial u}{\partial w}(Q) \right) - (z_0 - \tilde{S}(w_0)) (w_0 - S(z_0)) \frac{\partial^2 u}{\partial z \partial w}(Q). \end{aligned}$$

Note that  $A$  and  $B$  are points of intersection of the characteristic lines with the complexified curve  $\Gamma_{\mathbb{C}}$ . Therefore, formula (2.17) generalizes the well known non-homogeneous formula for harmonic functions [17]:

$$u(P) + u(Q) = u(A) + u(B).$$

Thus, formula (2.17) allows us to construct a reflection formula for biharmonic functions satisfying on the curve  $\Gamma$  the following nonhomogeneous conditions:

$$\begin{aligned} u(x, y)|_{\Gamma} &= g(x), \\ \frac{\partial u}{\partial y}(x, y)|_{\Gamma} &= g_1(x), \end{aligned}$$

where  $g$  and  $g_1$  are holomorphic functions in a neighborhood of the curve  $\Gamma$ .

**Remark 2.3.** For the special case when  $\Gamma$  is a line with equation  $f(x, y) \equiv ay + bx + c = 0$ , formula (2.11) in  $(x, y)$  coordinates has a simpler form

$$u(P) = -u(Q) - \beta(2b \frac{\partial u}{\partial x}(Q) + 2a \frac{\partial u}{\partial y}(Q) + f(P)\Delta_{x,y}u(Q)),$$

where  $\beta = f(P)/(a^2 + b^2)$  is a known number. In particular, if  $a = 1$  and  $b = c = 0$ , this formula coincides with formula (1.4) of H. Poritsky [2].

The corresponding nonhomogeneous formula (2.17) for the case of a line becomes

$$(2.18) \quad \begin{aligned} u(P) = & -u(Q) - \beta(2b \frac{\partial u}{\partial x}(Q) + 2a \frac{\partial u}{\partial y}(Q) + f(P)\Delta_{x,y}u(Q)) \\ & + u(A) + u(B) + \beta(b + ia) \left( \frac{\partial u}{\partial x}(B) - i \frac{\partial u}{\partial y}(B) \right) \\ & + \beta(b - ai) \left( \frac{\partial u}{\partial x}(A) + i \frac{\partial u}{\partial y}(A) \right). \end{aligned}$$

**Remark 2.4.** For the special case when  $\Gamma$  is a part of a circle with equation  $x^2 + y^2 = \rho^2$ , formula (2.11) reduces to formula (1.6) of J. Bramble [5].

**Example 2.5.** Let us consider the simplest example of applying nonhomogeneous formula for continuation of biharmonic functions. Let  $u(x, y)$  be a biharmonic function defined in the upper half-plane and satisfy on the x-axis the following conditions

$$(2.19) \quad \begin{aligned} u(x, y)|_{y=0} &= 1, \\ \frac{\partial u}{\partial y}(x, y)|_{y=0} &= x. \end{aligned}$$

Note that if the point  $P$  has coordinates  $(x_0, y_0)$ , then the reflected point  $Q = Q(x_0, -y_0)$ ,  $A = A(x_0 + iy_0, x_0 + iy_0)$  and  $B = B(x_0 - iy_0, x_0 - iy_0)$ . Thus,

nonhomogeneous formula (2.18) for this case can be rewritten in the form

$$\begin{aligned}
(2.20) \quad u(x_0, y_0) &= -u(x_0, -y_0) - 2y_0 \frac{\partial u}{\partial y}(x_0, -y_0) - y_0^2 \Delta u(x_0, -y_0) \\
&+ u(x_0 + iy_0, x_0 + iy_0) + u(x_0 - iy_0, x_0 - iy_0) \\
&+ \left( \frac{\partial u}{\partial x}(x_0 - iy_0, x_0 - iy_0) - i \frac{\partial u}{\partial y}(x_0 - iy_0, x_0 - iy_0) \right) iy_0 \\
&- \left( \frac{\partial u}{\partial x}(x_0 + iy_0, x_0 + iy_0) + i \frac{\partial u}{\partial y}(x_0 + iy_0, x_0 + iy_0) \right) iy_0.
\end{aligned}$$

Taking into account (2.19) we finally have,

$$(2.21) \quad u(x_0, y_0) = -u(x_0, -y_0) - 2y_0 \frac{\partial u}{\partial y}(x_0, -y_0) - y_0^2 \Delta u(x_0, -y_0) + 2x_0 y_0 + 2.$$

Note that formula (2.20) generalizes Poritsky's reflection formula (1.4) to the case of nonhomogeneous conditions on the reflecting line.

### 3. REFLECTION FORMULA FOR POLYHARMONIC FUNCTIONS

In this section we generalize the reflection formula obtained in the previous section to polyharmonic functions.

Let  $u(x, y)$ , defined in a sufficiently small neighborhood  $U$  of a non-singular real analytic curve  $\Gamma$  defined by the equation  $f(x, y) = 0$ , be a solution of the problem,

$$(3.1) \quad \begin{cases} \Delta_{x,y}^p u(x, y) = 0 \text{ near } \Gamma \\ u(x, y)|_{\Gamma} = 0 \pmod{p}. \end{cases}$$

**Theorem 3.1.** *Under the assumptions formulated above, there exists a point-to-point reflection formula which, in  $z, w$  coordinates, has the form,*

$$\begin{aligned}
(3.2) \quad u(P) &= -u(Q) - \sum_{m=1}^{p-1} \left( \frac{1}{(m!)^2} (z_0 - \tilde{S}(w_0))^m (w_0 - S(z_0))^m \Delta_{z,w}^m u(Q) \right. \\
&+ \frac{1}{m!} (w_0 - S(z_0))^m \sum_{n=0}^{m-1} \frac{1}{n!} (z_0 - \tilde{S}(w_0))^n D_w^{m-n} \circ \Delta_{z,w}^n u(Q) \\
&\left. + \frac{1}{m!} (z_0 - \tilde{S}(w_0))^m \sum_{n=0}^{m-1} \frac{1}{n!} (w_0 - S(z_0))^n D_z^{m-n} \circ \Delta_{z,w}^n u(Q) \right),
\end{aligned}$$

where,  $\Delta_{z,w} = \frac{\partial^2}{\partial z \partial w}$ ,  $D_z^\alpha = \frac{\partial^\alpha}{\partial z^\alpha}$  and  $D_w^\alpha = \frac{\partial^\alpha}{\partial w^\alpha}$ .

*Proof.* We will prove the theorem using the same idea as in the previous section. A fundamental solution for this case has the form,

$$G = -\frac{1}{4p\pi} \frac{((x-x_0)^2 + (y-y_0)^2)^{p-1}}{(p-1)!^2} \ln((x-x_0)^2 + (y-y_0)^2)$$

or, in characteristic coordinates,

$$\begin{aligned}
(3.3) \quad G(z, w, z_0, w_0) &= -\frac{1}{4p\pi} (G_1(z, w, z_0, w_0) + G_2(z, w, z_0, w_0)), \quad \text{where,} \\
G_1 &= \frac{(z-z_0)^{p-1} (w-w_0)^{p-1}}{(p-1)!^2} \ln(z-z_0), \quad G_2 = \frac{(z-z_0)^{p-1} (w-w_0)^{p-1}}{(p-1)!^2} \ln(w-w_0).
\end{aligned}$$



Green's formula for polyharmonic functions becomes,

$$(3.4) \quad u(P) = \sum_{k=0}^{p-1} \int_{\gamma} \omega(\Delta_{x,y}^k u) \cdot \Delta_{x,y}^{p-k-1} G - \Delta_{x,y}^k u \cdot \omega(\Delta_{x,y}^{p-k-1} G),$$

where  $p$  is the order of polyharmonicity of  $u$  and  $\omega = \frac{\partial}{\partial y} dx - \frac{\partial}{\partial x} dy$ . We will be able to deform the contour  $\gamma$  to the domain  $U_2$  if we can construct the corresponding reflected fundamental solution  $\tilde{G}$ . It must satisfy the following problem

$$(3.5) \quad \begin{cases} \Delta_{z,w}^p \tilde{G} = 0, \\ \tilde{G} - G = 0 \pmod{p} \text{ on } \Gamma_{\mathbb{C}}, \\ \tilde{G} \text{ has singularities only on the characteristics } \tilde{l}_j = \{\tilde{\psi}_j = 0\}, j = 1, 2, \end{cases}$$

where,

$$\tilde{\psi}_1(w) = \tilde{S}(w) - z_0, \quad \tilde{\psi}_2(z) = S(z) - w_0.$$

**Lemma 3.2.** *The reflected fundamental solution  $\tilde{G}$  has the form*

$$(3.6) \quad \tilde{G} = -\frac{1}{4p\pi} \frac{(z - z_0)^{p-1} (w - w_0)^{p-1}}{(p-1)!^2} \ln(\tilde{S}(w) - z_0)(S(z) - w_0) + v(z, w, z_0, w_0),$$

where  $v(z, w, z_0, w_0)$  is a  $p$ -harmonic function that is analytically continuable along any path free of singularities of the Schwarz function and its inverse.

*Proof.* We will seek  $\tilde{G}$  in the form

$$\tilde{G}(z, w, z_0, w_0) = -\frac{1}{4p\pi} (\tilde{G}_1(z, w, z_0, w_0) + \tilde{G}_2(z, w, z_0, w_0)),$$

where  $\tilde{G}_j$ ,  $j = 1, 2$  are  $p$ -harmonic functions with singularities only on the characteristic complex lines  $\tilde{l}_j$  and satisfy the condition  $\tilde{G}_j - G_j = 0 \pmod{p}$  on the complexification  $\Gamma_{\mathbb{C}}$ . To prove the lemma it is sufficient to show that, for example, the function  $\tilde{G}_2$  has the form

$$(3.7) \quad \tilde{G}_2 = \frac{(z - z_0)^{p-1} (w - w_0)^{p-1}}{(p-1)!^2} \ln(S(z) - w_0) + \sum_{k=1}^{p-1} \frac{(w - S(z))^k}{k!} \Phi_k(z, z_0, w_0),$$

where  $\Phi_k$ 's are functions that are analytically continuable along any path free of singularities of the Schwarz function. It is obvious that such function (3.7) is  $p$ -harmonic, since differentiating it  $p$  times with respect to  $w$  gives zero. Let us find the functions  $\Phi_k$  from the condition

$$(3.8) \quad \frac{\partial^k \tilde{G}_2}{\partial w^k} \Big|_{w=S(z)} = \frac{\partial^k G_2}{\partial w^k}, \quad k = 1, \dots, p-1.$$

Differentiating function  $\tilde{G}_2$   $k$ -times with respect to  $w$  gives

$$(3.9) \quad \begin{aligned} \frac{\partial^k \tilde{G}_2}{\partial w^k} &= \frac{(z - z_0)^{p-1} (w - w_0)^{p-k-1}}{(p-1)!(p-k-1)!} \ln(S(z) - w_0) + \Phi_k(z, z_0, w_0) \\ &+ \sum_{m=k+1}^{p-1} \frac{(w - S(z))^{m-k}}{(m-k)!} \Phi_m(z, z_0, w_0), \end{aligned}$$

and restricting this to  $\Gamma_C$  yields

$$(3.10) \quad \frac{\partial^k \tilde{G}_2}{\partial w^k} = \frac{(z - z_0)^{p-1} (w - w_0)^{p-k-1}}{(p-1)!(p-k-1)!} \ln(w - w_0) + \Phi_k(z, z_0, w_0).$$

Differentiating  $G_2$  (using Leibnitz rule), we obtain

$$(3.11) \quad \frac{\partial^k G_2}{\partial w^k} = \frac{(z - z_0)^{p-1} (w - w_0)^{p-k-1}}{(p-1)!(p-k-1)!} \ln(w - w_0) + \frac{(z - z_0)^{p-1} (w - w_0)^{p-k-1}}{(p-1)!} C_k,$$

where  $C_k$  is a known constant depending only on  $k$  and  $p$ . Comparing (3.10) and (3.11) we see that

$$\Phi_k = C_k \frac{(z - z_0)^{p-1} (S(z) - w_0)^{p-k-1}}{(p-1)!}.$$

This proves the lemma.  $\square$

Since we have constructed the reflected fundamental solution (3.6), which has singularities only on the characteristic lines  $\tilde{l}_j$  intersecting the real plane at  $Q = R(P)$  in the domain  $U_2$ , we can deform the contour  $\gamma$  from the domain  $U_1$  to a contour  $\tilde{\gamma}$  in  $U_2$  surrounding the reflected point  $Q$  and having endpoints on the curve  $\Gamma$ . Therefore, using  $z, w$  variables, Green's formula (3.4) can be rewritten as

$$(3.12) \quad u(P) = 4^{p-1} \sum_{k=0}^{p-1} \int_{\tilde{\gamma}} \omega^* (\Delta_{z,w}^k u) \cdot \Delta_{z,w}^{p-k-1} \tilde{G} - \Delta_{z,w}^k u \cdot \omega^* (\Delta_{z,w}^{p-k-1} \tilde{G}),$$

where  $\omega^* = i(\frac{\partial}{\partial z} dz - \frac{\partial}{\partial w} dw)$ .

Another important result from Lemma 3.2 is the fact that the reflected fundamental solution (3.6) does not ramify in the neighborhood of the reflected point  $Q(\tilde{S}(w_0), S(z_0))$ . This is "not a trivial fact" since, for example, the reflected fundamental solution for the Helmholtz operator does not have this property [15]. According to this, if we substitute (3.6) into (3.12) and move one endpoint of the contour  $\tilde{\gamma}$  along the curve  $\Gamma$  to the other endpoint, terms containing products of the functions  $u, v$  and their derivatives vanish. Sum of integrals containing logarithms is equal to zero. The rest of terms have pole at the point  $Q$  and therefore, calculating the residues, we obtain a point-to-point reflection formula. However, direct transformation of (3.12) leads to cumbersome calculations, so knowing that point-to-point reflection formula exists, we can now use the Taylor series to obtain it. Moreover, we will also obtain it for nonhomogeneous conditions on the curve  $\Gamma$ . Indeed, let us expand the p-harmonic function  $u(z, w)$  in Taylor series at the point

$Q$ :

$$\begin{aligned}
 (3.13) \quad u(z, w) &= \sum_{m=0}^{p-1} \frac{1}{m!} (w - S(z_0))^m \sum_{n=m+1}^{\infty} \frac{1}{n!} (z - \tilde{S}(w_0))^n (D_z^n (D_w^m u))(Q) \\
 &+ \sum_{m=0}^{p-1} \frac{1}{m!} (z - \tilde{S}(w_0))^m \sum_{n=m+1}^{\infty} \frac{1}{n!} (w - S(z_0))^n (D_w^n (D_z^m u))(Q) \\
 &+ \sum_{m=0}^{p-1} \frac{1}{(m!)^2} (z - \tilde{S}(w_0))^m (w - S(z_0))^m (D_z^m D_w^m u)(Q).
 \end{aligned}$$

Formula (3.13) implies:

$$\begin{aligned}
 (3.14) \quad D_w^m u(A) - \sum_{n=0}^m \frac{1}{n!} (z_0 - \tilde{S}(w_0))^n (D_z^n D_w^m u)(Q) &= \\
 \sum_{n=m+1}^{\infty} \frac{1}{n!} (z_0 - \tilde{S}(w_0))^n (D_z^n D_w^m u)(Q), \quad m = 0, \dots, p-1
 \end{aligned}$$

and

$$\begin{aligned}
 (3.15) \quad D_z^m u(B) - \sum_{n=0}^m \frac{1}{n!} (w_0 - S(z_0))^n (D_w^n D_z^m u)(Q) &= \\
 \sum_{n=m+1}^{\infty} \frac{1}{n!} (w_0 - S(z_0))^n (D_w^n D_z^m u)(Q), \quad m = 0, \dots, p-1
 \end{aligned}$$

where  $A = A(z_0, S(z_0))$  and  $B = B(\tilde{S}(w_0), w_0)$ .

Finally, replacing the infinite parts of the sum in (3.13) at the point  $P$  by the finite sums given by (3.14) and (3.15) we obtain,

$$\begin{aligned}
 (3.16) \quad u(P) &= -u(Q) + u(A) + u(B) \\
 &- \sum_{m=1}^{p-1} \left( \frac{1}{(m!)^2} (z_0 - \tilde{S}(w_0))^m (w_0 - S(z_0))^m \Delta_{z,w}^m u(Q) \right. \\
 &+ \frac{1}{m!} (w_0 - S(z_0))^m \sum_{n=0}^{m-1} \frac{1}{n!} (z_0 - \tilde{S}(w_0))^n D_w^{m-n} \circ \Delta_{z,w}^n u(Q) \\
 &+ \frac{1}{m!} (z_0 - \tilde{S}(w_0))^m \sum_{n=0}^{m-1} \frac{1}{n!} (w_0 - S(z_0))^n D_z^{m-n} \circ \Delta_{z,w}^n u(Q) \Big) \\
 &+ \sum_{m=1}^{p-1} \left( \frac{1}{m!} (w_0 - S(z_0))^m D_w^m u(A) + \frac{1}{m!} (z_0 - \tilde{S}(w_0))^m D_z^m u(B) \right),
 \end{aligned}$$

where  $\Delta_{z,w} = \frac{\partial^2}{\partial z \partial w}$ ,  $D_z^\alpha = \frac{\partial^\alpha}{\partial z^\alpha}$  and  $D_w^\alpha = \frac{\partial^\alpha}{\partial w^\alpha}$ .

Thus, we have obtained a reflection formula for polyharmonic functions with nonhomogeneous conditions on a curve  $\Gamma$ . Note that points  $A$  and  $B$  lie on the complexification  $\Gamma_{\mathbb{C}}$ , and therefore, if the function  $u$  satisfy (3.1) we have (3.2).  $\square$

**Remark 3.3.** Formula (3.2) for the case of a line with equation  $y = 0$  reduces to Huber's formula (1.5) with  $n = 1$ .

**Acknowledgements.** We would like to thank Professor Dmitry Khavinson for suggesting this problem to us as well as for helpful discussions during this work.

## REFERENCES

- [1] Ph. Davis, *The Schwarz function and its applications*, Carus Mathematical Monographs, MAA, 1979.
- [2] H. Poritsky, *Application of analytic functions to two-dimensional biharmonic analysis*, Trans. Amer. Math. Soc., **59** (1946), N 2, 248–279.
- [3] R.J. Duffin, *Continuation of biharmonic functions by reflection*, Duke Math. J., **22** (1955), N 2, 313–324.
- [4] A. Huber, *On the reflection principle for polyharmonic functions*, Comm. Pure Appl. Math., **9** (1956), 471–478.
- [5] J. Bramble, *Continuation of biharmonic functions across circular arcs*, J. Math. Mech., **7** (1958), N 6, 905–924.
- [6] F. John, *Continuation and reflection of solutions of partial differential equations*, Bull. Amer. Math. Soc., **63** (1957), 327–344.
- [7] L. Nystedt, *On polyharmonic continuation by reflection formulas*, Arkiv för Matematik, 1982, 201–247.
- [8] J. Sloss, *Reflection of biharmonic functions across analytic boundary conditions with examples*, Pacific J. Math., **13** (1963), N 4, 1401–1415.
- [9] R. Kraft, *Reflection of polyharmonic functions in two independent variables*, J. Math. Anal. Appl., **19** (1967), 505–518.
- [10] H. Lewi, *On the reflection laws of second order differential equations in two independent variables*, Bull. Amer. Math. Soc., **65** (1959), 37–58.
- [11] D. Khavinson and H.S. Shapiro, *Remarks on the reflection principles for harmonic functions*, Journal d’Analyse Mathématique, **54** (1991), 60–76.
- [12] P. Ebenfelt and D. Khavinson, *On point to point reflection of harmonic functions across real analytic hypersurfaces in  $\mathbb{R}^n$* , Journal d’Analyse Mathématique, **68** (1996), 145–182.
- [13] P. Ebenfelt, *Holomorphic extension of solutions of elliptic partial differential equations and a complex Huygens principle*, J. London Math. Soc., **55** (1997), 87–104.
- [14] D. Aberra, *On a generalized reflection law for functions satisfying the Helmholtz equation*, Preprint, Univ. of Arkansas, N 157(1997).
- [15] T.V. Savina, B.Yu. Sternin and V.E. Shatalov, *On a reflection formula for the Helmholtz equation*, Radiotekhnika i Electronica, 1993, 229–240.
- [16] P.R. Garabedian, *Partial differential equations with more than two independent variables in the complex domain*, J. Math. Mech., **9** (1960), 241–271.
- [17] B.Yu. Sternin and V.E. Shatalov, *Differential equations on complex manifolds*, Kluwer Academic Publishers, 1994.

DEPARTMENT OF MATHEMATICAL SCIENCES, UNIVERSITY OF ARKANSAS, FAYETTEVILLE, ARKANSAS 72701

*E-mail address:* daberra@comp.uark.edu

DEPARTMENT OF MATHEMATICS & ECONOMETRICS, STATE UNIVERSITY – HIGHER SCHOOL OF ECONOMICS, MYASNITSKAYA ST. 20, MOSCOW 101000, RUSSIA

*E-mail address:* savita@orc.ru