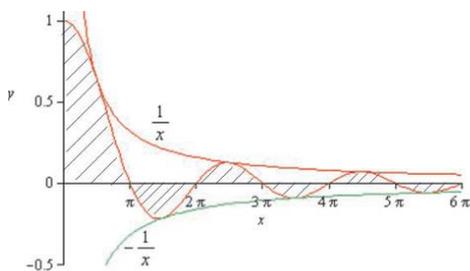


§ Dirichlet Integral

定義 1: 經典反常(improper)積分 $\int_0^{\infty} \frac{\sin x}{x} = \frac{\pi}{2}$



左圖 $y = \frac{\sin x}{x}$ (也稱為 sinc 函數)

[林琦焜 傳播季刊 36 卷 1 期]

[magazine/EvenSin]

可推出 $\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$

解 1 (Feynman) 考慮 $I(a) = \int_0^{\infty} e^{-ax} \frac{\sin x}{x} dx$ $I'(a) = \dots$

$$I(a) = \frac{\pi}{2} - \arctan a \quad \text{let } a \rightarrow 0$$

解 2 Laplace Transform

解 3 Residue Theorem

習作 $\int_0^{\infty} \frac{x - \sin x}{x^3} = \frac{\pi}{4}$

定義 2: $D(u) = \int_{\Omega} |\nabla u|^2 dx$ 函數梯度的能量總和

在幾何分析中是

1. Harmonic map 能量
2. Minimal surface 的能量泛函
3. Ricci flow 的變分基礎

很多幾何 PDE 都來自 Dirichlet-type energy

在流形 M 上, $E(u) = \int_M |\nabla u|^2 dV_g$ 這裡的梯度與體積元素都由度量 g 決定。

例 Dirichlet 原理說: 在固定邊界值的所有函數中, 調和函數最小化能量。

$\Omega = B_1(0) \subset \mathbb{R}^2$ 單位圓盤

$u(x, y) = x^2 - y^2$, $\Delta u = 0$ 所以 u 是 harmonic 函數

$$\int_{\Omega} |\nabla u|^2 dx dy = \dots = 2\pi$$

換成 $v(x, y) = x^2 + y^2$ $\Delta v = 4 \neq 0$ $\int_{\Omega} |\nabla v|^2 dx dy = \dots = 2\pi$

而現在這兩個函數在邊界上根本不同。在 $r=1$ 上, $u(x, y) = x^2 - y^2$, $v(x, y) = 1$

邊界條件不同，所以不能比較。

在[幾何分析] p.117 中 寫成

$$E(f) := \frac{1}{2} \int \langle \text{grad} f, \text{grad} f \rangle dx^1 \wedge \dots \wedge dx^n = \frac{1}{2} \int \langle df, df \rangle dx^1 \wedge \dots \wedge dx^n = \frac{1}{2} \int \sum_i \left(\frac{\partial f}{\partial x^i} \right)^2 dx^1 \wedge \dots \wedge dx^n$$

一般而言 對開集 $\Omega \subset \mathbb{R}^n$ 我們考慮 $E(f, \Omega) := \frac{1}{2} \int_{\Omega} \langle \text{grad} f, \text{grad} f \rangle dx^1 \wedge \dots \wedge dx^n$

假設 $E(f, \Omega) \leq E(g, \Omega)$ for all $g : \Omega \rightarrow \mathbb{R}$ with the same boundary condition 即 $g(y) = f(y)$ for all $y \in \partial\Omega$

則 $E(f, \Omega) \leq E(f + t\eta, \Omega)$ for all $\eta : \Omega \rightarrow \mathbb{R}$ with $\eta(y) = 0$ for all $y \in \partial\Omega$ and all $t \in \mathbb{R}$

We have...

$$\left. \frac{d}{dt} E(f + t\eta, \Omega) \right|_{t=0} = \dots = \int_{\Omega} \Delta f \eta dx^1 \wedge \dots \wedge dx^n = 0 \text{ for all } \eta \text{ then } \Delta f = 0 \text{ in } \Omega$$

f 稱為調和函數(harmonic function)。

把這些推到黎曼流形上：

Let $f : M \rightarrow \mathbb{R}$ be a function, X is a vector field 則

$$\langle \text{grad} f, X \rangle = X(f) = df(X)$$

$$\text{div} Z := \frac{1}{\sqrt{g}} \frac{\partial}{\partial x^j} (\sqrt{g} Z^j)$$

$$\Delta f := -\text{div}(\text{grad} f) = -\frac{1}{\sqrt{g}} \frac{\partial}{\partial x^j} (\sqrt{g} g^{ij} \frac{\partial f}{\partial x^i})$$

$$(\Delta f, g) = (df, dg) = (f, \Delta g)$$

$$E(f) := \frac{1}{2} \int_M \langle df, df \rangle \sqrt{g} dx^1 \dots dx^n = \dots = \frac{1}{2} \int_M g^{ij} \frac{\partial f}{\partial x^i} \frac{\partial f}{\partial x^j} \sqrt{g} dx^1 \dots dx^n$$

Lemma 3.1.1 A smooth critical point f of the energy integral E in the sense that

$$\left. \frac{d}{dt} E(f + t\eta) \right|_{t=0} = 0 \tag{3.1.31}$$

for all $\eta : M \rightarrow \mathbb{R}$ with compact support in M is harmonic, i.e., $\Delta f = 0$. □

§ Feymann 的密技

$$\text{求 } \int_0^{\infty} \frac{\sin x}{x} dx =$$

$$\text{考慮 } I(a) = \int_0^{\infty} e^{-ax} \times \frac{\sin x}{x} dx$$

$$\frac{dI}{da} = \int_0^{\infty} -x e^{-ax} \times \frac{\sin x}{x} dx = -\int_0^{\infty} e^{-ax} \sin x dx = \dots = \frac{-1}{1+a^2}$$

$I(a) = C - \arctan a$ $I(a) \rightarrow 0$ as $a \rightarrow \infty$ 所以 $C = \frac{\pi}{2}$

最後 $a \rightarrow 0$ 得 $\int_0^\infty \frac{\sin x}{x} dx = \frac{\pi}{2}$

跟做 Fourier transform 一樣。