

Logarithmic Equilibrium on the Sphere in the Presence of Multiple Point Charges

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Point Distribution Webinar

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- Use the sphere S^2 as the setting for a familiar problem from potential theory:
- How does a charge placed on a conductor distribute to obtain a configuration of minimal energy, in the presence of an external field?
- In the plane, with logarithmic interactions between charges, if a charge is placed onto a domain $\Omega \subset \mathbb{C}$, what is the equilibrium distribution of the charge?

For example, on a bounded smooth finitely connected domain Ω , we expect the charge to repulse itself as far as possible and reside only on the outer boundary.

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- The minimal energy problem is to determine which positive unit Borel measure μ supported in $\bar{\Omega}$ will minimize I_μ .

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- The energy-minimizing measure is unique. Call it μ_E , the equilibrium measure.

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- In general, the possible equilibrium supports in this case are more diverse.

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The equilibrium measure in the presence of Q is then the positive unit Borel measure which will minimize the weighted energy I_{μ}^Q .

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- *For some constant F_Q , $U^{\mu_Q}(z) + Q(z) = F_Q$ on $\text{supp}(\mu_Q)$, and $U_{\mu_Q}(z) + Q(z) \geq F_Q$ on all of \mathbb{C} (q.e.).*

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Note: the equilibrium measure has constant 'weighted potential' on its support. This is intuitively appealing, since if there were a potential difference, a current would flow to equalize it.

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- which is free to redistribute in the presence of an external field
- what is the equilibrium given an external field Q ?

In this case, we can recover the planar problem via stereographic projection: surface measure on the sphere corresponds to the measure $\frac{dA}{(1+|z|^2)^2}$ in the plane, when the north pole of the sphere is mapped to ∞ .

Brauchart, Dragnev, Saff, and Womersley were able to determine what happens when the external field consists of finitely many point charges that are sufficiently weak.

Their result is the following (paraphrasing):

Theorem

(BDSW) Let a unit charge be placed uniformly on the sphere, and then place finitely many sufficiently separated point charges on the sphere (with logarithmic interactions). The energy-minimizing charge distribution in the presence of these point charges is still uniform, but the support excludes perfect spherical caps centered on the point charges. The size of the caps can be explicitly calculated.

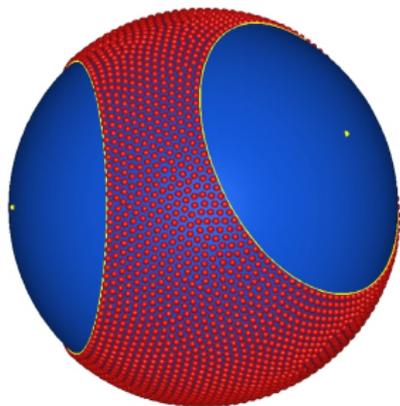
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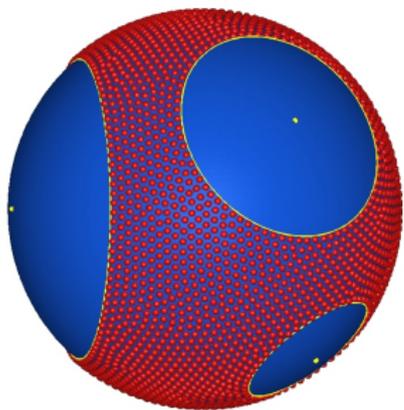
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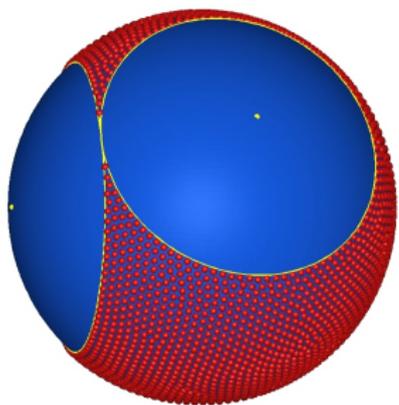
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In other words, each point charge has a 'cap of influence' where it tends to repulse the charge on the sphere. 'Sufficiently weak' means that the caps should be disjoint.

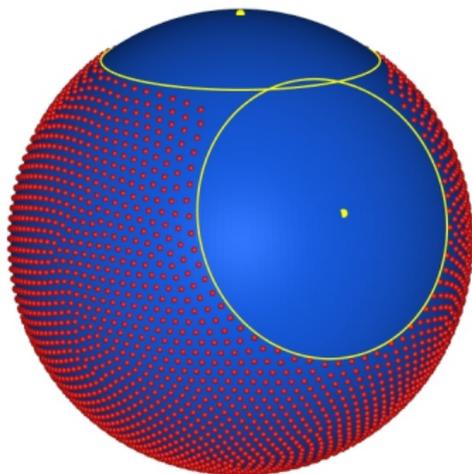
Images from Brauchart, Dragnev, Saff, and Womersely: Logarithmic and Riesz Equilibrium for Multiple Sources on the Sphere: The Exceptional Case, Contemporary Computational Mathematics-A celebration of the 80th Birthday of Ian Sloan, 179–203.



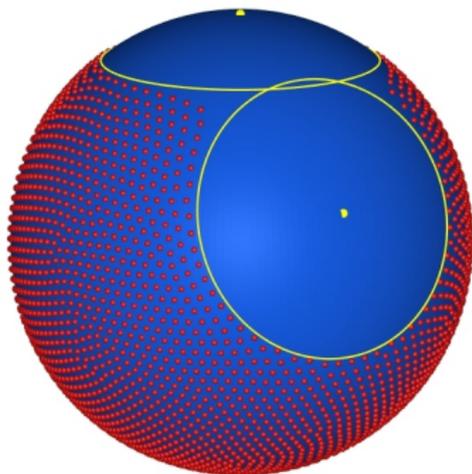




My interest in the problem comes from a question raised in their paper:



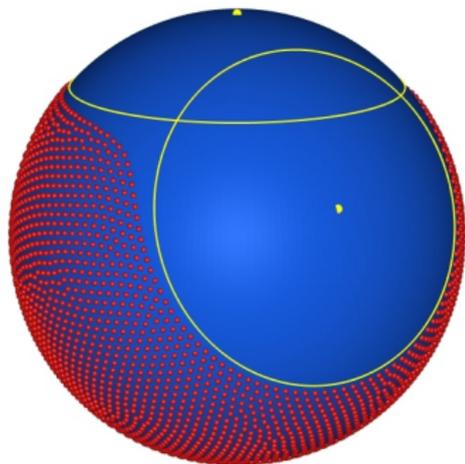
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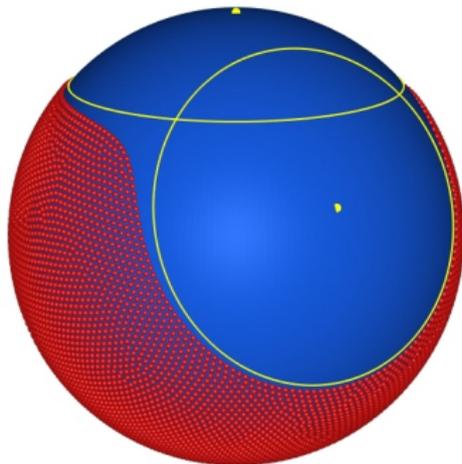
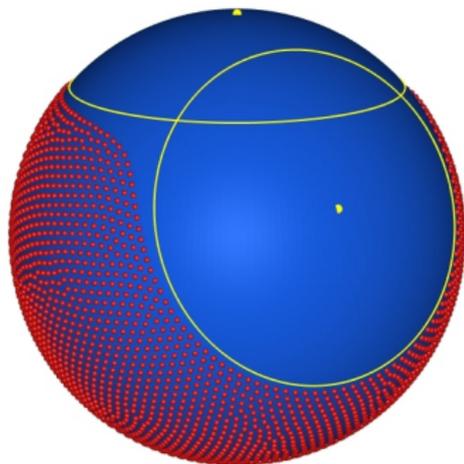
What's going on here?

A couple other views:

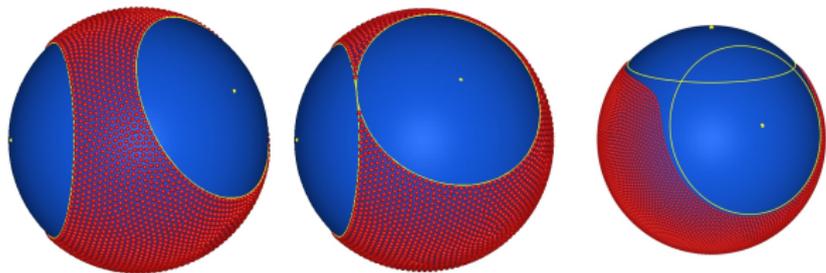
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It appears that the moment after caps of influence overlap, the equilibrium support smooths out into a lobed shape. Can we describe the shape?

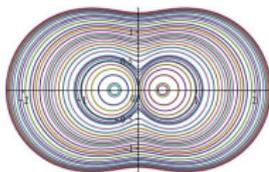


In the plane, when two circles combine in a potential theory setting and smooth out into a single curve, it makes one think of a Neumann Oval, which is a type of Quadrature Domain.

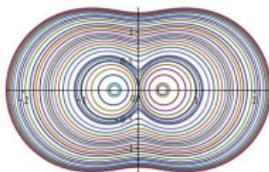
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- There are corresponding shapes for any number of nodes.

A Quadrature Domain is a domain Ω in the plane where integrating functions in a given test class (usually, harmonic L^1 , Bergman Space A^2 , integrable analytic AL^1 , etc.) coincides with taking a linear combination of point evaluations of the functions and their derivatives. The same coefficients and points should work for any function in the test class:

$$\int_{\Omega} h(z) dA = \sum_{i,j} c_{i,j} h^{(j)}(z_i).$$

The number of terms in the sum is the 'order' of the Q.D., and the points of evaluation z_i are called the 'nodes.'

Examples of Q.D.'s:

Disc (the only Q.D. of order 1)

Neumann Oval (order 2 with distinct nodes)

Cardioid/Limacon (order 2 with single node)

Several overlapped discs merged together in the right way

These domains are very appealing in complex analysis, because they automatically enjoy many strong properties.

- Algebraic Boundary
- Algebraic proper maps to the unit disc
- Maps between Quadrature Domains are algebraic
- Algebraic Bergman Kernel
- Meromorphic Schwarz Function

- In fact, any bounded simply connected Q.D. is a rational image of the unit disc. So a conformal map from the disc to a Neumann Oval is of the form

$$f(z) = \frac{A}{z - B} + \frac{C}{z - D}$$

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- Similarly for higher numbers of nodes: the boundary of a Q.D. is always algebraic.

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- Given a bounded real analytic curve in the plane, there is a neighborhood of the curve where the function \bar{z} extends to be analytic.
- This continuation is called the Schwarz Function $S(z)$ when the curve is the boundary of a domain Ω .
- To be a quadrature domain means that the Schwarz function extends meromorphically throughout Ω with finitely many poles. The poles are the quadrature nodes.

- For example, on the unit circle, $\bar{z} = \frac{1}{z}$, which extends meromorphically all the way inside the disc and has a pole at 0, which is the node of evaluation for the harmonic mean value theorem.

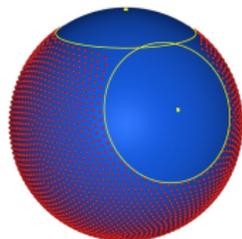
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$$\int_{\Omega} h(z) dz \wedge d\bar{z} = \int_{\Omega} d(h(z)\bar{z} dz).$$
- So by Stokes's Theorem,

$$\int_{\Omega} h dz \wedge d\bar{z} = \int_{\partial\Omega} \bar{z} h(z) dz = \int_{\partial\Omega} h(z) S(z) dz.$$
 Since S is meromorphic, this just becomes a linear combination of evaluations of $h(z)$ and its derivatives by the Residue Theorem.

Back to the problem at hand:



This region of charge exclusion looks like a Neumann Oval (Q.D.) which was stereographically projected onto S^2 . And it was made in a similar way, by overlapping two circles in a potential-theoretic way.

That turns out to be a good inspiration. In fact, we can prove that the region of exclusion is the projection of a Q.D., using classical Complex Analysis after a stereographic projection.

Assume for now that the complement of the equilibrium support is smooth and simply connected. Rotate the sphere so that the north pole is in the equilibrium support. Then project stereographically to the plane. As described in the BDSW paper, we can write a planar formulation of the Frostman condition of constant weighted potential of the equilibrium measure.

Let $\Omega \subset \mathbb{C}$ be the stereographically projected support of the equilibrium measure (unbounded by our choice of north pole), and assume its complement (the projected region of charge exclusion) is smooth and simply connected. The Frostman Theorem condition will involve a potential, the external field from the 2 point charges, and some pieces arising from the distortion caused by the stereographic projection.

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- Note: this projected version does not involve an admissible external field-but it does involve a 'weakly admissible' external field.

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$$\phi(z) = \frac{1}{2\pi i} \int_{\partial D} \frac{\phi(w)}{w - z} dw + \frac{1}{2\pi i} \int \int_D \frac{d\phi/d\bar{w}}{w - z} dA_w.$$

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- $\frac{1}{2\pi i} \int_{\partial\Omega^c} \frac{1}{w+\frac{1}{\bar{w}}} \frac{1}{w-z} dw = \frac{q_1}{Q+1} \frac{1}{z_1-z} + \frac{q_2}{Q+1} \frac{1}{z_2-z}.$

- This formula itself can be differentiated in z however many times we want:

$$\frac{1}{2\pi i} \int_{\partial\Omega^c} \frac{1}{w + \frac{1}{\bar{w}}} \frac{1}{(w-z)^m} dw = \frac{q_1}{Q+1} \frac{1}{(z_1-z)^m} + \frac{q_2}{Q+1} \frac{1}{(z_2-z)^m}.$$

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- But now by linearity/partial fractions, notice that this amounts to saying that for any rational function R with poles in Ω :



$$\frac{1}{2\pi i} \int_{\partial\Omega^c} \frac{1}{w + \frac{1}{\bar{w}}} R(w) dw = \frac{q_1}{Q+1} R(z_1) + \frac{q_2}{Q+1} R(z_2).$$

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- To confirm our suspicion, use Mergelyan's Theorem. The rational R in the above equality can be replaced by uniform approximation to be any $h \in A^\infty(\Omega^c)$. Then write the function values on the right side in terms of the Cauchy Integral Formula, rearrange and get:



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$$\int_{\partial\Omega^c} \left(\frac{1}{w + \frac{1}{\bar{w}}} - \frac{1}{w - z_1} - \frac{1}{w - z_2} \right) h(w) dw = 0.$$

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Now solve for \bar{w} : it has the boundary values of a meromorphic function. In other words, Ω^c is a Quadrature Domain!

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In other words, our initial suspicion was correct-the region of charge exclusion on the sphere is the stereographic preimage of a quadrature domain of order 2: a Neumann Oval.

With some extra bookkeeping in the calculations, the same idea will extend to any finite number of charges. A set of n point charges will result in a region of charge exclusion which is the stereographic preimage of a Q.D. with n nodes in the plane.

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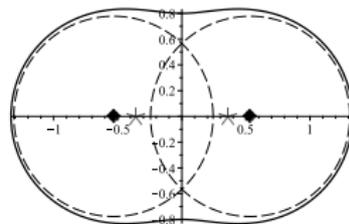
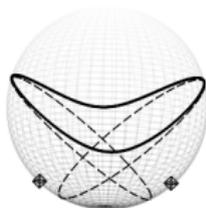
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- This yields boundary information in a “weakly holomorphic” sense, which by Weyl's Lemma is legitimately holomorphic. In particular, a meromorphic Schwarz function arises, leading again to a quadrature domain.

- Kuijlaars and Criado del Rey have independently studied solutions to the present problem in the case of two symmetric charges, and the case of several symmetrically positioned equal charges.

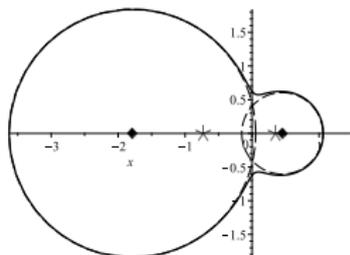
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- A useful tool for analysis in all cases is the “Spherical Schwarz Function” $S(z)/(1 + zS(z))$, which incorporates the stereographically projected spherical area measure into the usual Schwarz function $S(z)$.

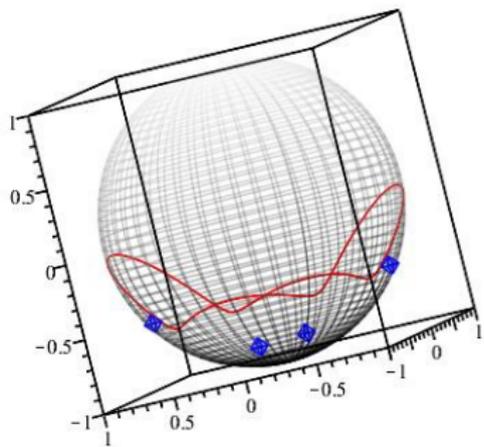
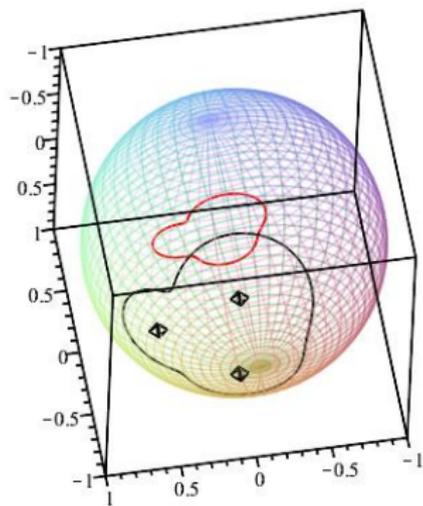
Two symmetric point charges of intensity $q = \frac{41-3\sqrt{41}}{82}$ at the points $(\pm \frac{16}{25}, 0, -\frac{3\sqrt{41}}{25})$ of the unit sphere.



Two asymmetric point charges placed at $(-0.95, 0, -0.31)$ and $(0.62, 0, -0.79)$ with respective intensities. $q_1 = 0.12$, $q_2 = 0.07$.



3 and 4 point configurations



Further questions:

- 1) Does the equilibrium support itself (as opposed to the complement) have a generalized 'quadrature' structure (called a "mother body"?) This question arises from Kuijlaars and Criado del Rey's approach.
- 2) What happens on other manifolds?
- 3) What happens for other potentials, such as Riesz potentials of different exponent?
- 4) What happens in higher dimension? It is known that quadrature domains are not as well behaved in higher dimensions, and the connection to complex analysis likely breaks down.

Thanks!