

DEDICATED TO PROFESSOR DOBIEŚLAW BOBROWSKI
ON THE OCCASION OF HIS 70th BIRTHDAY

MAŁGORZATA LINTNER

THE BIHARMONIC POLYNOMIALS OF THE TWO INDEPENDENT VARIABLES

ABSTRACT. In the paper the system of all linearly independent homogeneous biharmonic polynomials is constructed.

KEY WORDS: biharmonic polynomials, Kronecker matrix, the maximal system of the biharmonic polynomials linearly independent.

1. INTRODUCTION

The subject of the paper is the construction of the homogeneous linearly independent biharmonic polynomials W_n of the degree n , satisfying the iterated Laplace equation $\Delta^2 u(x) = 0$ of the two independent variables.

In [1] the similar problem with application to the equation of the plate $\Delta^2 u = f$ is treated. In the present paper the maximal system of the linear independent homogeneous biharmonic polynomials W_n is constructed on the contrary to the results in [1].

2. SOME EXAMPLES OF THE BIHARMONIC HOMOGENEOUS POLYNOMIALS OF THE DEGREE $n < 3$

Let us consider the homogeneous polynomials

$$W_n(x) = \sum_{j=0}^n a_{n-j,j} x_2^{n-j} x_1^j.$$

We shall give the example of the biharmonic polynomials of the degree zero, one, two and three:

$$W_0^0, W_1^0, W_1^1, W_2^0, W_2^1, W_2^2, W_3^0, W_3^1, W_3^2, W_3^3,$$

1° there exists one biharmonic polynomial $W_0^0(x)$ of the degree zero linearly independent $W_0(x) = 1$. Indeed. We have $\Delta^2(a_{0,0}, 1) = 0$ for every $a_{0,0} \neq 0$ and the function $I(x)$ is the unique linearly independent homogeneous biharmonic polynomial of the degree zero;

2° for the polynomial $W_1(x) = a_{1,0}x_2 + A_{0,1}x_1$ we obtain $\Delta^2 W_1(x) = 0$ for arbitrary $a_{1,0}$, $a_{0,1}$. Consequently there exist exactly two linearly independent polynomials $W_1^0(x) = x_2$, $W_1^1(x) = x_1$, biharmonic homogeneous of the degree one. They are linearly independent, indeed. Let us consider its linear combination $C_1 W_1^0(x) + C_2 W_1^1(x)$, and the identity $C_1 x_2 + C_2 x_1 = 0$, C_1 , C_2 are constants. Differentiating the last identity with respect to x_2 , we obtain $C_1 = 0$, which implies that $C_2 = 0$ because by $C_2 x_1 = 0$, we obtain $C_2 = 0$;

3° for the polynomial $W_2(x) = a_{2,0}x_2^2 + a_{1,1}x_2x_1 + a_{0,2}x_1^2$, we obtain $\Delta^2 W_2(x) = 0$ for three arbitrary coefficients $a_{2,0}$, $a_{1,1}$, $a_{0,2}$, and there exist exactly three polynomials $W_2^0(x) = x_2^2$, $W_2^1(x) = x_2x_1$, and $W_2^2(x) = x_1^2$, linearly independent, biharmonic and homogeneous of the degree two. They are linearly independent. Indeed. Similarly as for W_1 let us consider the identity $C_1 x_2^2 + C_2 x_2x_1 + C_3 x_1^2 = 0$ with arbitrary constants C_1 , C_2 , C_3 . Differentiating the last identity two times with respect to x_2 , x_1 respectively, we obtain $C_1 = 0$, $C_2 = 0$, $C_3 = 0$;

4° similarly as for W_2 we can prove that the polynomials $W_3(x)$ linearly independent are of the form: $W_3^0(x) = x_2^3$, $W_3^1(x) = x_2^2x_1$, $W_3^2(x) = x_2x_1^2$, $W_3^3(x) = x_1^3$.

3. THE BIHARMONIC POLYNOMIALS W_n , $n \geq 4$

Next let us consider the polynomials

$$W_n(x) = \sum_{j=0}^n a_{n-j,j} x_2^{n-j} x_1^j, \quad n \geq 4$$

and let us consider the equation

$$\Delta^2 W_n(x) = 0.$$

We have

$$\begin{aligned} \Delta^2 W_n(x) &= \sum_{j=0}^n a_{n-j,j} (D_{x_2}^4 x_2^{n-j}) x_1^j + \sum_{j=0}^n a_{n-j,j} 2(D_{x_2}^2 x_2^{n-j})(D_{x_1}^2 x_1^j) + \\ &+ \sum_{j=0}^n a_{n-j,j} x_2^{n-j} (D_{x_1}^4 x_1^j) = \sum_{j=0}^{n-4} (C_{n-j,j} a_{n-j,j} + C_{n-2-j,j+2} a_{n-2-j,j+2} + \\ &+ C_{n-4-j,j+4} a_{n-4-j,j+4}) x_2^{n-4-j} x_1^j, \end{aligned}$$

with

$$C_{n-j,j} = (n-j)(n-1-j)(n-2-j)(n-3-j),$$

$$C_{n-2-j,j+2} = 2(n-2-j)(n-3-j)(j+2)(j+1),$$

$$C_{n-4-j,j+4} = (j+4)(j+3)(j+2)(j+1), \quad j = 0, 1, \dots, n-4.$$

Hence $\Delta^2 W_n(x) = 0$ for arbitrary $x \in R^2$ if and only if

$$(1) \quad C_{n-j,j} a_{n-j,j} + C_{n-2-j,j+2} a_{n-2-j,j+2} + C_{n-4-j,j+4} a_{n-4-j,j+4} = 0, \\ j = 0, 1, \dots, n-4.$$

By the formulas (1) for the unknown $a_{n-j,j}$, $j = 0, 1, \dots, n$, we obtain the system of the linear equations

$$C_{n,0} a_{n,0} + C_{n-2,2} a_{n-2,2} + C_{n-4,4} a_{n-4,4} = 0, \\ C_{n-1,1} a_{n-1,1} + C_{n-3,3} a_{n-3,3} + C_{n-5,5} a_{n-5,5} = 0, \\ C_{n-2,2} a_{n-2,2} + C_{n-4,4} a_{n-4,4} + C_{n-6,6} a_{n-6,6} = 0, \\ C_{n-3,3} a_{n-3,3} + C_{n-5,5} a_{n-5,5} + C_{n-7,7} a_{n-7,7} = 0,$$

(2) ...

$$C_{n-2p,2p} a_{n-2p,2p} + C_{n-2p-2,2p+2} a_{n-2p-2,2p+2} + C_{n-2p-4,2p+4} a_{n-2p-4,2p+4} = 0, \\ C_{n-(2p+1),2p+1} a_{n-(2p+1),2p+1} + C_{n-(2p+3),2p+3} a_{n-(2p+3),2p+3} + \\ + C_{n-(2p+5),2p+5} a_{n-(2p+5),2p+5} = 0,$$

...

$$C_{5,n-5} a_{5,n-5} + C_{3,n-3} a_{3,n-3} + C_{1,n-1} a_{1,n-1} = 0, \\ C_{4,n-4} a_{4,n-4} + C_{2,n-2} a_{2,n-2} + C_{0,n} a_{0,n} = 0.$$

We assume that $a_{n,0}$, $a_{n-1,1}$, $a_{n-2,2}$, $a_{n-3,3}$ are given arbitrary coefficients.

4. THE RECURRENT FORMULAS FOR THE COEFFICIENTS

$$a_{n-2k,2k}, a_{n-(2k+1),2k+1}$$

Next we shall determine the coefficients $a_{n-2k,2k}$, $a_{n-(2k+1),2k+1}$ as linear combinations of the form $a_{n-2k,2k} = B_n^{2k,0} a_{n,0} + B_n^{2k,2} a_{n-2,2}$, $a_{n-(2k+1),2k+1} = B_n^{2k+1,1} a_{n-1,1} + B_n^{2k+1,3} a_{n-3,3}$ for n even and n odd respectively, where $B_n^{2p,0}$, $B_n^{2p,2}$, $B_n^{2p+1,1}$, $B_n^{2p+1,3}$ are given by suitable recurrent formulas.

Let us introduce some denotations. Let $C_{p,q,r,s} = -(C_{p,q})^{-1} C_{r,s}$, p, q, r, s are the nonnegative integers. Applying the system (2) we obtain

$$a_{n-4,4} = B_n^{4,0} a_{n,0} + B_n^{4,2} a_{n-2,2}, \quad B_n^{4,0} = C_{n-4,4,n,0}, \quad B_n^{4,2} = C_{n-4,4,n-2,2}, \\ a_{n-6,6} = B_n^{6,0} a_{n,0} + B_n^{6,2} a_{n-2,2}, \quad B_n^{6,0} = C_{n-6,6,n-4,4} B_n^{4,0},$$

$$\begin{aligned}
 a_{n-8,8} &= B_n^{8,0} a_{n,0} + B_n^{8,2} a_{n-2,2} \\
 B_n^{6,2} &= C_{n-6,6,n-2,2} + C_{n-6,6,n-4,4} B_n^{4,2}, \\
 B_n^{8,0} &= C_{n-8,8,n-4,4} B_n^{4,0} + C_{n-8,8,n-6,6} B_n^{6,0}, \\
 B_n^{8,2} &= C_{n-8,8,n-4,4} B_n^{4,2} + C_{n-8,8,n-6,6} B_n^{6,2}.
 \end{aligned}$$

Similarly we obtain

$$\begin{aligned}
 a_{n-5,5} &= B_n^{5,1} a_{n-1,1} + B_n^{5,3} a_{n-3,3}, & B_n^{5,1} &= C_{n-3,5,n-1,1}, & B_n^{5,3} &= C_{n-5,5,n-3,3}, \\
 a_{n-7,7} &= B_n^{7,1} a_{n-1,1} + B_n^{7,3} a_{n-3,3}, & B_n^{7,1} &= C_{n-7,7,n-5,5} B_n^{5,1}, \\
 & & B_n^{7,3} &= C_{n-7,7,n-5,5} B_n^{5,3} + C_{n-7,7,n-3,3}, \\
 a_{n-9,9} &= B_n^{9,1} a_{n-1,1} + B_n^{9,3} a_{n-3,3}, & B_n^{9,1} &= C_{n-9,9,n-5,5} B_n^{5,1} + C_{n-9,9,n-7,7} B_n^{7,1}, \\
 & & B_n^{9,3} &= C_{n-9,9,n-5,5} B_n^{5,3} + C_{n-9,9,n-7,7} B_n^{7,3}.
 \end{aligned}$$

Next we shall give two lemmas:

Lemma 1. If

$$a_{n-2p,2p} = B_n^{2p,0} a_{n,0} + B_n^{2p,2} a_{n-2,2}$$

for n even, $p = 5, \dots, \frac{n}{2}$, then

$$(3) \quad a_{n-2p-2,2p+2} = B_n^{2p+2,0} a_{n,0} + B_n^{2p+2,2} a_{n-2,2},$$

with

$$\begin{aligned}
 B_n^{2p+2,0} &= C_{n-2p-2,2p+2,n-(2p-2),2p-2} B_n^{2p-2,0} + C_{n-2p-2,2p+2,n-2p,2p} B_n^{2p,0}, \\
 B_n^{2p+2,2} &= C_{n-2p-2,2p+2,n-(2p-2),2p-2} B_n^{2p-2,1} + C_{n-2p-2,2p+2,n-2p,2p} B_n^{2p,2}.
 \end{aligned}$$

Lemma 2. If

$$a_{n-(2p+1),2p+1} = B_n^{2p+1,1} a_{n-1,1} + B_n^{2p+1,3} a_{n-3,3}$$

for n even, $p = 5, \dots, \frac{n-1}{2}$, then

$$a_{n-(2p+3),2p+3} = B_n^{2p+3,1} a_{n-1,1} + B_n^{2p+3,3} a_{n-3,3},$$

with

$$\begin{aligned}
 B_n^{2p+3,1} &= C_{n-(2p+3),2p+3,n-(2p-1),2p-1} B_n^{2p-1,1} + C_{n-(2p+3),2p+3,n-(2p+1),2p+1} B_n^{2p+1,1}, \\
 B_n^{2p+3,3} &= C_{n-(2p+3),2p+3,n-(2p-1),2p-1} B_n^{2p-1,3} + C_{n-(2p+3),2p+3,n-(2p+1),2p+1} B_n^{2p+1,3}.
 \end{aligned}$$

Proof. We shall give the proof only for the Lemma 1, because the proof for the Lemma 2 is similar. by the equation

$$C_{n-2p+2,2p-2} a_{n-2p+2,2p-2} + C_{n-2p,2p} a_{n-2,2p} + C_{n-2p-2,2p+2} a_{n-2p-2,2p+2} = 0$$

we obtain

$$\begin{aligned} a_{n-2p-2,2p+2} &= C_{n-2p-2,2p+2,n-2p+2,2p-2} a_{n-2p+2,2p-2} + \\ &+ C_{n-2p-2,2p+2,n-2p,2p} a_{n-2p,2p} = \\ &= C_{n-2p-2,2p+2,n-2p+2,2p-2} (B_n^{2p-2,0} a_{n,0} + B_n^{2p-2,2} a_{n-2,2}) + \\ &+ C_{n-2p-2,2p+2,n-2p,2p} (B_n^{2p,0} a_{n,0} + B_n^{2p,2} a_{n-2,2}). \end{aligned}$$

By the last formula we obtain the assertion of the Lemma 1.

5. CONSTRUCTION OF THE BIHARMONIC POLYNOMIALS $W_n, n \geq 4$

Applying the formulas (3), (4) and the Kronecker matrix $[\delta_{i,k}]$, $i, k = 0, 1, 2, 3$, we shall prove

Theorem 1. There exist exactly four biharmonic polynomials $W_n(x)$, linearly independent homogeneous of the degree n .

To the proof we shall give: 1° the form of the polynomials W_n , 2° we shall prove its linear independence.

Proof. Ad 1°. We shall consider two cases: $n = 2m, n = 2m + 1$. For $n = 2m$ by (3), (4) we have

$$\begin{aligned} a_{n-4,4} x_2^{n-4} x_1^4 &= (B_n^{4,0} a_{n,0} + B_n^{4,2} a_{n-2,2}) x_2^{n-4} x_1^4, \\ a_{n-5,5} x_2^{n-5} x_1^5 &= (B_n^{5,1} a_{n-1,1} + B_n^{5,3} a_{n-3,3}) x_2^{n-5} x_1^5, \\ &\dots \\ a_{1,n-1} x_2 x_1^{n-1} &= (B_n^{n-1,1} a_{n-1,1} + B_n^{n-1,3} a_{n-3,3}) x_2 x_1^{n-1}, \\ a_{0,n} x_1^n &= (B_n^{n,0} a_{n,0} + B_n^{n,2} a_{n-2,2}) x_1^n. \end{aligned}$$

Let us consider the polynomials

$$\begin{aligned} (5) \quad W_n^i(x) &= \sum_{j=0}^3 \delta_{i,j} x_2^{n-j} x_1^j + (B_n^{4,0} \delta_{i,0} + B_n^{4,2} \delta_{i,2}) x_2^{n-4} x_1^4 + \\ &+ (B_n^{5,1} \delta_{i,1} + B_n^{5,3} \delta_{i,3}) x_2^{n-5} x_1^5 + (B_n^{6,0} \delta_{i,0} + B_n^{6,2} \delta_{i,2}) x_2^{n-6} x_1^6 + \\ &+ (B_n^{7,1} \delta_{i,1} + B_n^{7,3} \delta_{i,3}) x_2^{n-7} x_1^7 + \dots + (B_n^{n-1,1} \delta_{i,1} + B_n^{n-1,3} \delta_{i,3}) x_2 x_1^{n-1} + \\ &+ (B_n^{n,0} \delta_{i,0} + B_n^{n,2} \delta_{i,2}) x_1^n, \quad i = 0, 1, 2, 3. \end{aligned}$$

By the formulas (5) we obtain the following formulas

$$\begin{aligned}
 W_n^0(x) &= x_2^n + B_n^{4,0} x_2^{n-4} x_1^4 + B_n^{6,0} x_2^{n-6} x_1^6 + \dots + B_n^{n,0} x_1^n, \\
 (6) \quad W_n^1(x) &= x_2^{n-1} x_1 + B_n^{5,1} x_2^{n-5} x_1^5 + B_n^{7,1} x_2^{n-7} x_1^7 + \dots + B_n^{n-1,1} x_2 x_1^{n-1}, \\
 W_n^2(x) &= x_2^{n-2} x_1^2 + B_n^{4,2} x_2^{n-4} x_1^4 + B_n^{6,2} x_2^{n-6} x_1^6 + \dots + B_n^{n,2} x_1^n, \\
 W_n^3(x) &= x_2^{n-3} x_1^3 + B_n^{5,3} x_2^{n-5} x_1^5 + \dots + B_n^{n-1,3} x_2 x_1^{n-1}.
 \end{aligned}$$

Similarly for $n = 2m + 1$ we obtain

$$\begin{aligned}
 W_n^0(x) &= x_2^n + B_n^{4,0} x_2^{n-4} x_1^4 + \dots + B_n^{n-1,0} x_2 x_1^{n-1}, \\
 (7) \quad W_n^1(x) &= x_2^{n-1} x_1 + B_n^{5,1} x_2^{n-5} x_1^5 + \dots + B_n^{n,1} x_1^n, \\
 W_n^2(x) &= x_2^{n-2} x_1^2 + B_n^{4,2} x_2^{n-4} x_1^4 + \dots + B_n^{n-1,2} x_2 x_1^{n-1}, \\
 W_n^3(x) &= x_2^{n-3} x_1^3 + B_n^{5,3} x_2^{n-5} x_1^5 + \dots + B_n^{n-3,3} x_1^n.
 \end{aligned}$$

Next we shall prove the linear independence of the systems (6), (7). We shall give the proof for the polynomials $W_{2m}(x)$ because the proof for the polynomials $W_{2m+1}(x)$ is similar.

Let us consider the identity

$$C_0 W_n^0(x) + C_1 W_n^1(x) + C_2 W_n^2(x) + C_3 W_n^3(x) = 0,$$

or

$$\begin{aligned}
 &C_0 (x_2^n + B_n^{4,0} x_2^{n-4} x_1^4 + \dots + B_n^{n,0} x_1^n) + \\
 &+ C_1 (x_2^{n-1} x_1 + B_n^{5,1} x_2^{n-5} x_1^5 + \dots + B_n^{n-1,1} x_2 x_1^{n-1}) + \\
 &+ C_2 (x_2^{n-2} x_1^2 + B_n^{4,2} x_2^{n-4} x_1^4 + \dots + B_n^{n,2} x_1^n) + \\
 &+ C_3 (x_2^{n-3} x_1^3 + B_n^{5,3} x_2^{n-5} x_1^5 + \dots + B_n^{n,3} x_1^n) = 0.
 \end{aligned}$$

Differentiating the last identity n -times with respect to the variable x_2 , we obtain $C_0(n!) = 0$ and consequently $C_0 = 0$ and

$$(8) \quad C_1 W_n^1(x) + C_2 W_n^2(x) + C_3 W_n^3(x) = 0.$$

Differentiating the last identity (8), $(n-1)$ -times with respect to x_2 , we obtain $C_1 = 0$ and

$$C_2 W_n^2(x) + C_3 W_n^3(x) = 0.$$

Differentiating the identity (9), $(n-2)$ -times with respect to x_2 we get $C_2 = 0$ which implies that $C_3 = 0$.

Finally obtain the following result

Theorem 2. The maximal number of the biharmonic homogeneous polynomials W_n , linearly independent is equal four. Every biharmonic homogeneous polynomial $P_n(x)$ of the degree n , is a linear combination of the polynomials W_n^i , $i = 1, 2, 3$.

REFERENCES

- [1] K. Zweiling, *Grundlagen einer Theorie der biharmonischen Polynome*, Verlag Technik, Berlin 1952.

(Faculty of Mathematics and Computer Science, Adam Mickiewicz University Matejki 48/49, 60-769 Poznań, Poland)

Received on 14.12.1994 and, in revised form, on 12.03.1998.