

AN INVERSE PROBLEM FOR A GENERAL DOUBLY-
-CONNECTED BOUNDED DOMAIN WITH
IMPEDANCE BOUNDARY CONDITIONS

E.M.E. ZAYED

Abstract: The spectral function $\theta(t) = \sum_{\nu=1}^{\infty} \exp(-t \lambda_{\nu})$, where $\{\lambda_{\nu}\}_{\nu=1}^{\infty}$ are the eigenvalues of the negative Laplacian $-\Delta = -\sum_{i=1}^2 (\frac{\partial}{\partial x^i})^2$ in the (x^1, x^2) -plane, is studied for a general doubly-connected bounded domain Ω in \mathbf{R}^2 together with its smooth inner boundary $\partial\Omega_1$ and its smooth outer boundary $\partial\Omega_2$, where piecewise smooth impedance boundary conditions on the two parts Γ_1, Γ_2 of $\partial\Omega_1$ and on the two parts Γ_3, Γ_4 of $\partial\Omega_2$ are considered, such that $\partial\Omega_1 = \Gamma_1 \cup \Gamma_2$ and $\partial\Omega_2 = \Gamma_3 \cup \Gamma_4$.

1 – Introduction

The underlying inverse problem is to determine some geometric quantities associated with a bounded domain, from a complete knowledge of the eigenvalues $\{\lambda_{\nu}\}_{\nu=1}^{\infty}$ for the negative Laplacian $-\Delta = -\sum_{i=1}^2 (\frac{\partial}{\partial x^i})^2$ in the (x^1, x^2) -plane.

Let $\Omega \subseteq \mathbf{R}^2$ be a simply connected bounded domain with a smooth boundary $\partial\Omega$. Consider the impedance problem

$$(1.1) \quad -\Delta u = \lambda u \quad \text{in } \Omega ,$$

$$(1.2) \quad \left(\frac{\partial}{\partial n} + \gamma \right) u = 0 \quad \text{on } \partial\Omega ,$$

where $\frac{\partial}{\partial n}$ denotes differentiation along the inward pointing normal to $\partial\Omega$ and γ is a positive constant, with $u \in C^2(\Omega) \cap C(\bar{\Omega})$.

Denote its eigenvalues, counted according to multiplicity, by

$$(1.3) \quad 0 < \lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_{\nu} \leq \dots \rightarrow \infty \quad \text{as } \nu \rightarrow \infty .$$

The problem of determining some geometric quantities associated with the bounded domain Ω has been discussed recently by Sleeman and Zayed [5], using the asymptotic expansion of the spectral function

$$(1.4) \quad \theta(t) = \sum_{\nu=1}^{\infty} \exp(-t \lambda_{\nu}) \quad \text{as } t \rightarrow 0^+ .$$

Problem (1.1)–(1.2) has been investigated by many authors (see for example the articles [1–4, 6, 7]) in the following special cases:

Case 1. $\gamma = 0$ (The Neumann problem)

$$(1.5) \quad \theta(t) = \frac{|\Omega|}{4\pi t} + \frac{|\partial\Omega|}{8(\pi t)^{1/2}} + a_0 + \frac{7}{256} \left(\frac{t}{\pi}\right)^{1/2} \int_{\partial\Omega} K^2(\sigma) d\sigma + O(t) \quad \text{as } t \rightarrow 0^+ .$$

Case 2. $\gamma \rightarrow \infty$ (The Dirichlet problem)

$$(1.6) \quad \theta(t) = \frac{|\Omega|}{4\pi t} - \frac{|\partial\Omega|}{8(\pi t)^{1/2}} + a_0 + \frac{1}{256} \left(\frac{t}{\pi}\right)^{1/2} \int_{\partial\Omega} K^2(\sigma) d\sigma + O(t) \quad \text{as } t \rightarrow 0^+ .$$

In these formulae, $|\Omega|$ is the area of Ω , $|\partial\Omega|$ is the total length of its boundary $\partial\Omega$, σ is the arc length of the counter clockwise oriented boundary $\partial\Omega$ and $K(\sigma)$ is the curvature of $\partial\Omega$. The constant term a_0 has geometric significance, e.g., if Ω is smooth and convex, then $a_0 = \frac{1}{6}$ and if Ω is permitted to have a finite number “ H ” of smooth convex holes, then $a_0 = (1 - H)/6$.

Case 3. (The mixed problem)

If L_1 is the length of a part Γ_1 of the boundary $\partial\Omega$ with the Neumann boundary condition, and if L_2 is the length of the remaining part $\Gamma_2 = \partial\Omega \setminus \Gamma_1$ of $\partial\Omega$ with the Dirichlet boundary condition, such that $\partial\Omega = \Gamma_1 \cup \Gamma_2$, then with reference to [1, 8, 9] we get

$$(1.7) \quad \theta(t) = \frac{|\Omega|}{4\pi t} + \frac{L_1 - L_2}{8(\pi t)^{1/2}} + a_0 + \frac{1}{256} \left(\frac{t}{\pi}\right)^{1/2} \left\{ 7 \int_{\Gamma_1} K^2(\sigma) d\sigma + \int_{\Gamma_2} K^2(\sigma) d\sigma \right\} + O(t) \quad \text{as } t \rightarrow 0^+ .$$

Zayed [8] has recently discussed the equation (1.1) together with the piecewise smooth impedance boundary conditions:

$$(1.8) \quad \left(\frac{\partial}{\partial n_1} + \gamma_1 \right) u = 0 \quad \text{on } \Gamma_1, \quad \left(\frac{\partial}{\partial n_2} + \gamma_2 \right) u = 0 \quad \text{on } \Gamma_2 ,$$

where $\frac{\partial}{\partial n_1}$ and $\frac{\partial}{\partial n_2}$ denote differentiations along the inward-pointing normals to Γ_1 and Γ_2 respectively, in which Γ_1 is a part of $\partial\Omega$ and $\Gamma_2 = \partial\Omega \setminus \Gamma_1$ is the remaining part of $\partial\Omega$, while the impedances γ_1 and γ_2 are positive constants. The author calculates only the first three terms of the asymptotics of the heat kernel of this problem, and shows that how the lengths of Γ_1 and Γ_2 and the impedances γ_1, γ_2 enter into the asymptotic expansions of $\theta(t)$ for small positive t .

Now, let Ω be a general doubly-connected domain in \mathbb{R}^2 consisting of a simply connected bounded inner domain Ω_1 with a smooth boundary $\partial\Omega_1$ and a simply connected bounded outer domain $\Omega_2 \supset \overline{\Omega}_1$ with a smooth boundary $\partial\Omega_2$ where $\overline{\Omega}_1 = \Omega_1 \cup \partial\Omega_1$. Suppose that the eigenvalues (1.3) are given for the eigenvalue equation

$$(1.9) \quad -\Delta u = \lambda u \quad \text{in } \Omega ,$$

together with the impedance boundary conditions

$$(1.10) \quad \left(\frac{\partial}{\partial n_1} + \gamma_1 \right) u = 0 \quad \text{on } \partial\Omega_1 , \quad \left(\frac{\partial}{\partial n_2} + \gamma_2 \right) u = 0 \quad \text{on } \partial\Omega_2 ,$$

where γ_1 and γ_2 are positive constants.

Zayed [10] has recently discussed the problem (1.9), (1.10) and has determined only the first three terms of the asymptotic expansions of the spectral function $\theta(t)$ for small positive t . The author has determined some geometric quantities associated with the problem (1.9)–(1.10) by using (1.4).

The object of this paper is to discuss a more general inverse problem consisting of the eigenvalue equation (1.9) together with the piecewise smooth impedance boundary conditions:

$$(1.11) \quad \left(\frac{\partial}{\partial n_i} + \gamma_i \right) u = 0 \quad \text{on } \Gamma_i \quad (i = 1, 2, 3, 4) ,$$

where Γ_1 is a part of the inner boundary $\partial\Omega_1$ of Ω and $\Gamma_2 = \partial\Omega_1 \setminus \Gamma_1$ is the remaining part of $\partial\Omega_1$ such that $\partial\Omega_1 = \Gamma_1 \cup \Gamma_2$, while Γ_3 is a part of the outer boundary $\partial\Omega_2$ of Ω and $\Gamma_4 = \partial\Omega_2 \setminus \Gamma_3$ is the remaining part of $\partial\Omega_2$ such that $\partial\Omega_2 = \Gamma_3 \cup \Gamma_4$, and the impedances γ_i ($i = 1, 2, 3, 4$) are positive constants.

The basic problem is to determine some geometric quantities associated with the general doubly connected domain Ω from the complete knowledge of the eigenvalues $\{\lambda_\nu\}$ for the impedance problem (1.9), (1.11) using the asymptotic expansions of the spectral function $\theta(t)$ for small positive t .

Note that our main problem (1.9)–(1.11) can be considered as a generalization of those obtained by Zayed [8, 9, 10].

2 – Statement of results

Suppose that the inner boundary $\partial\Omega_1$ of Ω is given locally by the equations $x^i = y^i(\sigma_1)$ ($i = 1, 2$), in which σ_1 is the arc length of the counterclock-wise oriented inner boundary $\partial\Omega_1$ and $y^i(\sigma_1) \in C^\infty(\partial\Omega_1)$. Suppose also that the outer boundary $\partial\Omega_2$ of Ω is given locally by the equations $x^i = y^i(\sigma_2)$ ($i = 1, 2$), in which σ_2 is the arc length of the counterclock-wise oriented outer boundary $\partial\Omega_2$ and $y^i(\sigma_2) \in C^\infty(\partial\Omega_2)$.

Let $k_1(\sigma_1)$ and $k_2(\sigma_2)$ be the curvatures of $\partial\Omega_1$ and $\partial\Omega_2$ respectively. Let L_1 and L_2 be the lengths of the parts Γ_1 and Γ_2 of $\partial\Omega_1$ respectively and let L_3 and L_4 be the lengths of the parts Γ_3 and Γ_4 of $\partial\Omega_2$ respectively. Then, the results of our main problem (1.9), (1.11) can be summarized in the following cases:

Case 1. ($0 < \gamma_1 \ll 1$, $\gamma_2 \gg 1$, $0 < \gamma_3 \ll 1$, $\gamma_4 \gg 1$)

$$\begin{aligned}
 \theta(t) &= \frac{|\Omega|}{4\pi t} + \frac{1}{8(\pi t)^{1/2}} \left\{ \left[L_1 - \left(L_2 + \gamma_2^{-1} \int_{\Gamma_2} k_1(\sigma_1) d\sigma_1 \right) \right] \right. \\
 &\quad \left. + \left[L_3 - \left(L_4 + \gamma_4^{-1} \int_{\Gamma_4} k_2(\sigma_2) d\sigma_2 \right) \right] \right\} + \frac{1}{2\pi} (\gamma_1 L_1 - \gamma_3 L_3) \\
 (2.1) \quad &+ \frac{1}{256} \left(\frac{t}{\pi} \right)^{1/2} \left\{ 7 \int_{\Gamma_1} \left[k_1^2(\sigma_1) - \frac{64}{7} \left(\frac{\pi \gamma_1}{L_1} - \gamma_1^2 \right) \right] d\sigma_1 \right. \\
 &\quad \left. + \int_{\Gamma_2} \left[k_1^2(\sigma_1) - \left(\frac{2\pi}{L_2} \right)^3 \gamma_2^{-1} \right] d\sigma_1 + 7 \int_{\Gamma_3} \left[k_2^2(\sigma_2) - \frac{64}{7} \left(\frac{\pi \gamma_3}{L_3} - \gamma_3^2 \right) \right] d\sigma_2 \right. \\
 &\quad \left. + \int_{\Gamma_4} \left[k_2^2(\sigma_2) - \left(\frac{2\pi}{L_4} \right)^3 \gamma_4^{-1} \right] d\sigma_2 \right\} + O(t) \quad \text{as } t \rightarrow 0^+.
 \end{aligned}$$

Case 2. ($0 < \gamma_1 \ll 1$, $\gamma_2 \gg 1$, $\gamma_3 \gg 1$, $0 < \gamma_4 \ll 1$)

In this case, the asymptotic expansion of $\theta(t)$ has the same form (2.1) with the interchanges $\gamma_3 \leftrightarrow \gamma_4$, $\Gamma_3 \leftrightarrow \Gamma_4$ and $L_3 \leftrightarrow L_4$.

Case 3. ($\gamma_1, \gamma_2 \gg 1$, $0 < \gamma_3, \gamma_4 \ll 1$)

$$\begin{aligned}
 \theta(t) &= \frac{|\Omega|}{4\pi t} + \frac{1}{8(\pi t)^{1/2}} \left\{ \sum_{i=3}^4 L_i - \sum_{i=1}^2 \left[L_i + \gamma_i^{-1} \int_{\Gamma_i} k_1(\sigma_1) d\sigma_1 \right] \right\} \\
 (2.2) \quad &- \frac{1}{2\pi} \sum_{i=3}^4 \gamma_i L_i + \frac{1}{256} \left(\frac{t}{\pi} \right)^{1/2} \left\{ \sum_{i=1}^2 \int_{\Gamma_i} \left[k_1^2(\sigma_1) - \left(\frac{2\pi}{L_i} \right)^3 \gamma_i^{-1} \right] d\sigma_1 \right. \\
 &\quad \left. + 7 \sum_{i=3}^4 \int_{\Gamma_i} \left[k_2^2(\sigma_2) - \frac{64}{7} \left(\frac{\pi \gamma_i}{L_i} - \gamma_i^2 \right) \right] d\sigma_2 \right\} + O(t) \quad \text{as } t \rightarrow 0^+.
 \end{aligned}$$

Case 4. ($0 < \gamma_1, \gamma_2 \ll 1, \gamma_3, \gamma_4 \gg 1$)

In this case, the asymptotic expansion of $\theta(t)$ has the same form (2.2) with the interchanges $\gamma_1 \leftrightarrow \gamma_3, \gamma_2 \leftrightarrow \gamma_4, L_1 \leftrightarrow L_3, L_2 \leftrightarrow L_4, \Gamma_1 \leftrightarrow \Gamma_3, \Gamma_2 \leftrightarrow \Gamma_4$ and $k_1(\sigma_1) \leftrightarrow k_2(\sigma_2)$.

Case 5. ($\gamma_1 \gg 1, 0 < \gamma_2 \ll 1, \gamma_3 \gg 1, 0 < \gamma_4 \ll 1$)

In this case, the asymptotic expansion of $\theta(t)$ has the same form (2.1) with the interchanges $\gamma_1 \leftrightarrow \gamma_2, \gamma_3 \leftrightarrow \gamma_4, L_1 \leftrightarrow L_2, L_3 \leftrightarrow L_4, \Gamma_1 \leftrightarrow \Gamma_2$ and $\Gamma_3 \leftrightarrow \Gamma_4$.

Case 6. ($\gamma_1 \gg 1, 0 < \gamma_2 \ll 1, 0 < \gamma_3 \ll 1, \gamma_4 \gg 1$)

In this case, the asymptotic expansion of $\theta(t)$ has the same form (2.1) with the interchanges $\gamma_1 \leftrightarrow \gamma_2, L_1 \leftrightarrow L_2$ and $\Gamma_1 \leftrightarrow \Gamma_2$.

Case 7. ($0 < \gamma_1 \ll 1, \gamma_2 \gg 1, \gamma_3, \gamma_4 \gg 1$)

$$\begin{aligned}
 \theta(t) &= \frac{|\Omega|}{4\pi t} + \frac{1}{8(\pi t)^{1/2}} \left\{ \left[L_1 - \left(L_2 + \gamma_2^{-1} \int_{\Gamma_2} k_1(\sigma_1) d\sigma_1 \right) \right] \right. \\
 &\quad \left. - \sum_{i=3}^4 \left(L_i + \gamma_i^{-1} \int_{\Gamma_i} k_2(\sigma_2) d\sigma_2 \right) \right\} - \frac{\gamma_1 L_1}{2\pi} \\
 (2.3) \quad &+ \frac{1}{256} \left(\frac{t}{\pi} \right)^{1/2} \left\{ 7 \int_{\Gamma_1} \left[k_1^2(\sigma_1) - \frac{64}{7} \left(\frac{\pi\gamma_1}{L_1} - \gamma_1^2 \right) \right] d\sigma_1 \right. \\
 &\quad \left. + \int_{\Gamma_2} \left[k_1^2(\sigma_1) - \left(\frac{2\pi}{L_2} \right)^3 \gamma_2^{-1} \right] d\sigma_1 + \sum_{i=3}^4 \int_{\Gamma_i} \left[k_2^2(\sigma_2) - \left(\frac{2\pi}{L_i} \right)^3 \gamma_i^{-1} \right] d\sigma_2 \right\} \\
 &+ O(t) \quad \text{as } t \rightarrow 0^+.
 \end{aligned}$$

Case 8. ($\gamma_1 \gg 1, 0 < \gamma_2 \ll 1, \gamma_3, \gamma_4 \gg 1$)

In this case, the asymptotic expansion of $\theta(t)$ has the same form (2.3) with the interchanges $\gamma_1 \leftrightarrow \gamma_2, L_1 \leftrightarrow L_2$ and $\Gamma_1 \leftrightarrow \Gamma_2$.

Case 9. ($\gamma_1, \gamma_2 \gg 1, 0 < \gamma_3 \ll 1, \gamma_4 \gg 1$)

In this case, the asymptotic expansion of $\theta(t)$ has the same form (2.3) with the interchanges $\gamma_1 \leftrightarrow \gamma_3, \gamma_2 \leftrightarrow \gamma_4, L_1 \leftrightarrow L_3, L_2 \leftrightarrow L_4, \Gamma_1 \leftrightarrow \Gamma_3, \Gamma_2 \leftrightarrow \Gamma_4$ and $k_1(\sigma_1) \leftrightarrow k_2(\sigma_2)$.

Case 10. ($\gamma_1, \gamma_2 \gg 1, \gamma_3 \gg 1, 0 < \gamma_4 \ll 1$)

In this case, the asymptotic expansion of $\theta(t)$ has the same form (2.3) with

the interchanges $\gamma_1 \leftrightarrow \gamma_4$, $\gamma_2 \leftrightarrow \gamma_3$, $L_1 \leftrightarrow L_4$, $L_2 \leftrightarrow L_3$, $\Gamma_1 \leftrightarrow \Gamma_4$, $\Gamma_2 \leftrightarrow \Gamma_3$ and $k_1(\sigma_1) \leftrightarrow k_2(\sigma_2)$.

Case 11. ($\gamma_1 \gg 1$, $0 < \gamma_2 \ll 1$, $0 < \gamma_3, \gamma_4 \ll 1$)

$$\begin{aligned}
(2.4) \quad \theta(t) &= \frac{|\Omega|}{4\pi t} + \frac{1}{8(\pi t)^{1/2}} \left\{ \left[L_2 - \left(L_1 + \gamma_1^{-1} \int_{\Gamma_1} k_1(\sigma_1) d\sigma_1 \right) \right] + \sum_{i=3}^4 L_i \right\} \\
&+ \frac{1}{2\pi} \left(\gamma_2 L_2 - \sum_{i=3}^4 \gamma_i L_i \right) \\
&+ \frac{1}{256} \left(\frac{t}{\pi} \right)^{1/2} \left\{ \int_{\Gamma_1} \left[K_1^2(\sigma_1) - \left(\frac{2\pi}{L_1} \right)^3 \gamma_1^{-1} \right] d\sigma_1 \right. \\
&+ 7 \int_{\Gamma_2} \left[k_1^2(\sigma_1) - \frac{64}{7} \left(\frac{\pi \gamma_2}{L_2} - \gamma_2^2 \right) \right] d\sigma_1 \\
&\left. + 7 \sum_{i=3}^4 \int_{\Gamma_i} \left[k_2^2(\sigma_2) - \frac{64}{7} \left(\frac{\pi \gamma_i}{L_i} - \gamma_i^2 \right) \right] d\sigma_2 \right\} + O(t) \quad \text{as } t \rightarrow 0^+.
\end{aligned}$$

Case 12. ($0 < \gamma_1 \ll 1$, $\gamma_2 \gg 1$, $0 < \gamma_3, \gamma_4 \ll 1$)

In this case, the asymptotic expansion of $\theta(t)$ has the same form (2.4) with the interchanges $\gamma_1 \leftrightarrow \gamma_2$, $L_1 \leftrightarrow L_2$ and $\Gamma_1 \leftrightarrow \Gamma_2$.

Case 13. ($0 < \gamma_1, \gamma_2 \ll 1$, $\gamma_3 \gg 1$, $0 < \gamma_4 \ll 1$)

$$\begin{aligned}
(2.5) \quad \theta(t) &= \frac{|\Omega|}{4\pi t} + \frac{1}{8(\pi t)^{1/2}} \left\{ \sum_{i=1}^2 L_i + \left[L_4 - \left(L_3 + \gamma_3^{-1} \int_{\Gamma_3} k_2(\sigma_2) d\sigma_2 \right) \right] \right\} \\
&+ \frac{1}{2\pi} \left(\sum_{i=1}^2 \gamma_i L_i - \gamma_4 L_4 \right) + \frac{1}{256} \left(\frac{t}{\pi} \right)^{1/2} \left\{ 7 \sum_{i=1}^2 \int_{\Gamma_i} \left[k_1^2(\sigma_1) \right. \right. \\
&- \frac{64}{7} \left(\frac{\pi \gamma_i}{L_i} - \gamma_i^2 \right) \left. \right] d\sigma_1 + \int_{\Gamma_3} \left[k_2^2(\sigma_2) - \left(\frac{2\pi}{L_3} \right)^3 \gamma_3^{-1} \right] d\sigma_2 \\
&\left. + 7 \int_{\Gamma_4} \left[k_2^2(\sigma_2) - \frac{64}{7} \left(\frac{\pi \gamma_4}{L_4} - \gamma_4^2 \right) \right] d\sigma_2 \right\} + O(t) \quad \text{as } t \rightarrow 0^+.
\end{aligned}$$

Case 14. ($0 < \gamma_1, \gamma_2 \ll 1$, $0 < \gamma_3 \ll 1$, $\gamma_4 \gg 1$)

In this case, the asymptotic expansion of $\theta(t)$ has the same form (2.5) with the interchanges $\gamma_3 \leftrightarrow \gamma_4$, $L_3 \leftrightarrow L_4$ and $\Gamma_3 \leftrightarrow \Gamma_4$.

Case 15. ($0 < \gamma_i \ll 1$, $i = 1, 2, 3, 4$)

$$\begin{aligned}
 (2.6) \quad \theta(t) &= \frac{|\Omega|}{4\pi t} + \frac{\sum_{i=1}^4 L_i}{8(\pi t)^{1/2}} + \frac{1}{2\pi} \left(\sum_{i=1}^2 \gamma_i L_i - \sum_{i=3}^4 \gamma_i L_i \right) \\
 &+ \frac{7}{256} \left(\frac{t}{\pi} \right)^{1/2} \left\{ \sum_{i=1}^2 \int_{\Gamma_i} \left[k_1^2(\sigma_1) - \frac{64}{7} \left(\frac{\pi \gamma_i}{L_i} - \gamma_i^2 \right) \right] d\sigma_1 \right. \\
 &\left. + \sum_{i=3}^4 \int_{\Gamma_i} \left[k_2^2(\sigma_2) - \frac{64}{7} \left(\frac{\pi \gamma_i}{L_i} - \gamma_i^2 \right) \right] d\sigma_2 \right\} + O(t) \quad \text{as } t \rightarrow 0^+ .
 \end{aligned}$$

Case 16. ($\gamma_i \gg 1$, $i = 1, 2, 3, 4$)

$$\begin{aligned}
 (2.7) \quad \theta(t) &= \frac{|\Omega|}{4\pi t} - \frac{1}{8(\pi t)^{1/2}} \left\{ \sum_{i=1}^2 \left(L_i + \gamma_i^{-1} \int_{\Gamma_i} k_1(\sigma_1) d\sigma_1 \right) \right. \\
 &\left. + \sum_{i=3}^4 \left(L_i + \gamma_i^{-1} \int_{\Gamma_i} k_2(\sigma_2) d\sigma_2 \right) \right\} \\
 &+ \frac{1}{256} \left(\frac{t}{\pi} \right)^{1/2} \left\{ \sum_{i=1}^2 \int_{\Gamma_i} \left[k_1^2(\sigma_1) - \left(\frac{2\pi}{L_i} \right)^3 \gamma_i^{-1} \right] d\sigma_1 \right. \\
 &\left. + \sum_{i=3}^4 \int_{\Gamma_i} \left[k_2^2(\sigma_2) - \left(\frac{2\pi}{L_i} \right)^3 \gamma_i^{-1} \right] d\sigma_2 \right\} + O(t) \quad \text{as } t \rightarrow 0^+ .
 \end{aligned}$$

With reference to the formulas (1.5)–(1.7) and to the articles [8], [10] [11] the asymptotic expansions (2.1)–(2.7) may be interpreted as:

- i) Ω is a general doubly connected bounded domain in \mathbf{R}^2 and we have the piecewise smooth impedance boundary conditions (1.11) with small/large impedances γ_i ($i = 1, 2, 3, 4$) as indicated in the specifications of the sixteen respective cases, where we notice that γ_i small approaches Neumann boundary conditions, while γ_i large approaches Dirichlet boundary conditions.
- ii) For the first four terms, Ω is a general doubly connected bounded domain in \mathbf{R}^2 of area $|\Omega|$.

In (2.1), it has $H = 1 - \frac{3}{\pi}(\gamma_1 L_1 - \gamma_3 L_3)$ holes, the part Γ_1 of $\partial\Omega_1$ is of length L_1 and of curvature $[k_1^2(\sigma_1) - \frac{64}{7}(\frac{\pi \gamma_1}{L_1} - \gamma_1^2)]^{1/2}$ together with the Neumann boundary condition, while the remaining part $\Gamma_2 = \partial\Omega_1 \setminus \Gamma_1$ of $\partial\Omega_1$ is of

length $(L_2 + \gamma_2^{-1} \int_{\Gamma_2} k_1(\sigma_1) d\sigma_1)$ and of curvature $[k_1^2(\sigma_1) - (\frac{2\pi}{L_2})^3 \gamma_2^{-1}]^{1/2}$ together with the Dirichlet boundary condition. Similarly, the part Γ_3 of $\partial\Omega_2$ is of length L_3 and of curvature $[k_2^2(\sigma_2) - \frac{64}{7}(\frac{\pi\gamma_3}{L_3} - \gamma_3^2)]^{1/2}$ together with the Neumann boundary condition, while the remaining part $\Gamma_4 = \partial\Omega_2 \setminus \Gamma_3$ of $\partial\Omega_2$ is of length $(L_4 + \gamma_4^{-1} \int_{\Gamma_4} k_2(\sigma_2) d\sigma_2)$ and of curvature $[k_2^2(\sigma_2) - (\frac{2\pi}{L_4})^3 \gamma_4^{-1}]^{1/2}$ together with the Dirichlet boundary condition, provided H is an integer.

In (2.2), it has $H = 1 + \frac{3}{\pi} \sum_{i=3}^4 \gamma_i L_i$ holes, the part Γ_1 of $\partial\Omega_1$ is of length $(L_1 + \gamma_1^{-1} \int_{\Gamma_1} k_1(\sigma_1) d\sigma_1)$ and of curvature $[k_1^2(\sigma_1) - (\frac{2\pi}{L_1})^3 \gamma_1^{-1}]^{1/2}$, while the remaining part $\Gamma_2 = \partial\Omega_1 \setminus \Gamma_1$ of $\partial\Omega_1$ is of length $(L_2 + \gamma_2^{-1} \int_{\Gamma_2} k_1(\sigma_1) d\sigma_1)$ and of curvature $[k_1^2(\sigma_1) - (\frac{2\pi}{L_2})^3 \gamma_2^{-1}]^{1/2}$ together with the Dirichlet boundary conditions on Γ_1 and Γ_2 . Similarly, the part Γ_3 of $\partial\Omega_2$ is of length L_3 and of curvature $[k_2^2(\sigma_2) - \frac{64}{7}(\frac{\pi\gamma_3}{L_3} - \gamma_3^2)]^{1/2}$ while the remaining part $\Gamma_4 = \partial\Omega_2 \setminus \Gamma_3$ of $\partial\Omega_2$ is of length L_4 and curvature $[k_2^2(\sigma_2) - \frac{64}{7}(\frac{\pi\gamma_4}{L_4} - \gamma_4^2)]^{1/2}$ together with the Neumann boundary conditions on Γ_3 and Γ_4 , provided H is an integer.

In (2.3), it has $H = 1 + \frac{3}{\pi} \gamma_1 L_1$ holes, the part Γ_1 of $\partial\Omega_1$ is of length L_1 and of curvature $[k_1^2(\sigma_1) - \frac{64}{7}(\frac{\pi\gamma_1}{L_1} - \gamma_1^2)]^{1/2}$ together with the Neumann boundary condition, while the remaining part $\Gamma_2 = \partial\Omega_1 \setminus \Gamma_1$ of $\partial\Omega_1$ is of length $(L_2 + \gamma_2^{-1} \int_{\Gamma_2} k_1(\sigma_1) d\sigma_1)$ and of curvature $[k_1^2(\sigma_1) - (\frac{2\pi}{L_2})^3 \gamma_2^{-1}]^{1/2}$ together with the Dirichlet boundary condition. Similarly, the parts Γ_3 and Γ_4 of $\partial\Omega_2$ are respectively of lengths $(L_3 + \gamma_3^{-1} \int_{\Gamma_3} k_2(\sigma_2) d\sigma_2)$, $(L_4 + \gamma_4^{-1} \int_{\Gamma_4} k_2(\sigma_2) d\sigma_2)$ and of curvatures $[k_2^2(\sigma_2) - (\frac{2\pi}{L_3})^3 \gamma_3^{-1}]^{1/2}$, $[k_2^2(\sigma_2) - (\frac{2\pi}{L_4})^3 \gamma_4^{-1}]^{1/2}$ together with the Dirichlet boundary conditions on Γ_3 and Γ_4 , provided H is an integer.

In (2.4), it has $H = 1 - \frac{3}{\pi}(\gamma_2 L_2 - \sum_{i=3}^4 \gamma_i L_i)$ holes, the part Γ_2 of $\partial\Omega_1$ is of length L_2 and of curvature $[k_1^2(\sigma_1) - \frac{64}{7}(\frac{\pi\gamma_2}{L_2} - \gamma_2^2)]^{1/2}$ together with the Neumann boundary condition, while the remaining part $\Gamma_1 = \partial\Omega_1 \setminus \Gamma_2$ of $\partial\Omega_1$ is of length $(L_1 + \gamma_1^{-1} \int_{\Gamma_1} k_1(\sigma_1) d\sigma_1)$ and of curvatures $[k_1^2(\sigma_1) - (\frac{2\pi}{L_1})^3 \gamma_1^{-1}]^{1/2}$ together with the Dirichlet boundary condition. Similarly, the parts Γ_3 and Γ_4 of $\partial\Omega_2$ are respectively of lengths L_3 , L_4 and curvatures $[k_2^2(\sigma_2) - \frac{64}{7}(\frac{\pi\gamma_3}{L_3} - \gamma_3^2)]^{1/2}$, $[k_2^2(\sigma_2) - \frac{64}{7}(\frac{\pi\gamma_4}{L_4} - \gamma_4^2)]^{1/2}$ together with the Neumann boundary conditions on Γ_3 and Γ_4 , provided H is an integer.

In (2.5), it has $H = 1 - \frac{3}{\pi}(\sum_{i=1}^2 \gamma_i L_i - \gamma_4 L_4)$ holes, the parts Γ_1 and Γ_2 of $\partial\Omega_1$ are of lengths L_1 , L_2 and of curvatures $[k_1^2(\sigma_1) - \frac{64}{7}(\frac{\pi\gamma_1}{L_1} - \gamma_1^2)]^{1/2}$, $[k_1^2(\sigma_1) - \frac{64}{7}(\frac{\pi\gamma_2}{L_2} - \gamma_2^2)]^{1/2}$ together with the Neumann boundary conditions on Γ_1 and Γ_2 . Similarly, the part Γ_4 of $\partial\Omega_2$ is of length L_4 and curvature $[k_2^2(\sigma_2) - \frac{64}{7}(\frac{\pi\gamma_4}{L_4} - \gamma_4^2)]^{1/2}$ together with the Neumann boundary condition, while the remaining part $\Gamma_3 = \partial\Omega_2 \setminus \Gamma_4$ of $\partial\Omega_2$ is of length $(L_3 + \gamma_3^{-1} \int_{\Gamma_3} k_2(\sigma_2) d\sigma_2)$ and of curvature $[k_2^2(\sigma_2) - (\frac{2\pi}{L_3})^3 \gamma_3^{-1}]^{1/2}$ together with the Dirichlet boundary condition, provided H is an integer.

In (2.6), it has $H = 1 - \frac{3}{\pi}(\sum_{i=1}^2 \gamma_i L_i - \sum_{i=3}^4 \gamma_i L_i)$ holes, the parts Γ_1 and Γ_2 of $\partial\Omega_1$ are respectively of lengths L_1, L_2 and of curvatures $[k_1^2(\sigma_1) - \frac{64}{7}(\frac{\pi\gamma_1}{L_1} - \gamma_1^2)]^{1/2}$, $[k_1^2(\sigma_1) - \frac{64}{7}(\frac{\pi\gamma_2}{L_2} - \gamma_2^2)]^{1/2}$ together with the Neumann boundary conditions on Γ_1 and Γ_2 . Similarly, the parts Γ_3 and Γ_4 of $\partial\Omega_2$ are respectively of lengths L_3, L_4 and of curvatures $[k_2^2(\sigma_2) - \frac{64}{7}(\frac{\pi\gamma_3}{L_3} - \gamma_3^2)]^{1/2}$, $[k_2^2(\sigma_2) - \frac{64}{7}(\frac{\pi\gamma_4}{L_4} - \gamma_4^2)]^{1/2}$ together with the Neumann boundary conditions on Γ_3 and Γ_4 , provided H is an integer.

In (2.7), it has only one hole (i.e., $H = 1$), the parts Γ_1 and Γ_2 of $\partial\Omega_1$ are respectively of lengths $(L_1 + \gamma_1^{-1} \int_{\Gamma_1} k_1(\sigma_1) d\sigma_1)$, $(L_2 + \gamma_2^{-1} \int_{\Gamma_2} k_1(\sigma_1) d\sigma_1)$ and of curvatures $[k_1^2(\sigma_1) - (\frac{2\pi}{L_1})^3 \gamma_1^{-1}]^{1/2}$, $[k_1^2(\sigma_1) - (\frac{2\pi}{L_2})^3 \gamma_2^{-1}]^{1/2}$, together with the Dirichlet boundary conditions on Γ_1 and Γ_2 . Similarly, the parts Γ_3 and Γ_4 of $\partial\Omega_2$ are respectively of lengths $(L_3 + \gamma_3^{-1} \int_{\Gamma_3} k_2(\sigma_2) d\sigma_2)$, $(L_4 + \gamma_4^{-1} \int_{\Gamma_4} k_2(\sigma_2) d\sigma_2)$ and of curvatures $[k_2^2(\sigma_2) - (\frac{2\pi}{L_3})^3 \gamma_3^{-1}]^{1/2}$, $[k_2^2(\sigma_2) - (\frac{2\pi}{L_4})^3 \gamma_4^{-1}]^{1/2}$ together with the Dirichlet boundary conditions on Γ_3 and Γ_4 .

3 – Formulation of the mathematical problem

With reference to [2], [5], [7] one can show that the spectral function $\theta(t)$ associated with the problem (1.9), (1.11) is given by the formula

$$(3.1) \quad \theta(t) = \iint_{\Omega} G(\mathbf{x}, \mathbf{x}; t) d\mathbf{x} ,$$

where $G(\mathbf{x}_1, \mathbf{x}_2; t)$ is the Green's function for the heat equation

$$(3.2) \quad \Delta u = \frac{\partial u}{\partial t} ,$$

subject to the piecewise smooth impedance boundary conditions

$$(3.3) \quad \left(\frac{\partial}{\partial n_i} + \gamma_i \right) G(\mathbf{x}_1, \mathbf{x}_2; t) = 0 \quad \text{for } x_1 \in \Gamma_i \quad (i = 1, 2, 3, 4) ,$$

and the initial condition

$$(3.4) \quad \lim_{t \rightarrow 0^+} G(\mathbf{x}_1, \mathbf{x}_2; t) = \delta(\mathbf{x}_1 - \mathbf{x}_2) ,$$

where $\delta(\mathbf{x}_1 - \mathbf{x}_2)$ is the Dirac delta function located at the source point \mathbf{x}_2 .

Let us write

$$(3.5) \quad G(\mathbf{x}_1, \mathbf{x}_2; t) = G_0(\mathbf{x}_1, \mathbf{x}_2; t) + \chi(\mathbf{x}_1, \mathbf{x}_2; t) ,$$

where

$$(3.6) \quad G_0(\mathbf{x}_1, \mathbf{x}_2; t) = (4\pi t)^{-1} \exp\left\{\frac{|\mathbf{x}_1 - \mathbf{x}_2|^2}{4t}\right\},$$

is the “fundamental solution” of the heat equation (3.2), while $\chi(\mathbf{x}_1, \mathbf{x}_2; t)$ is the “regular solution” chosen in such a way that $G(\mathbf{x}_1, \mathbf{x}_2; t)$ satisfies the piecewise smooth impedance boundary conditions (3.3).

On setting $\mathbf{x}_1 = \mathbf{x}_2 = \mathbf{x}$ we find that

$$(3.7) \quad \theta(t) = \frac{|\Omega|}{4\pi t} + R(t),$$

where

$$(3.8) \quad R(t) = \iint_{\Omega} \chi(\mathbf{x}; \mathbf{x}; t) d\mathbf{x},$$

The problem now is to determine the asymptotic expansion of $R(t)$ as $t \rightarrow 0^+$. In what follows, we shall use Laplace transforms with respect to t , and use s^2 as the Laplace transform parameter; thus we define

$$(3.9) \quad \bar{G}(\mathbf{x}_1, \mathbf{x}_2; s^2) = \int_0^{+\infty} e^{-s^2 t} G(\mathbf{x}_1, \mathbf{x}_2; t) dt.$$

An application of the Laplace transform to the heat equation (3.2) shows that $\bar{G}(\mathbf{x}_1, \mathbf{x}_2; s^2)$ satisfies the membrane equation

$$(3.10) \quad (\Delta - s^2) \bar{G}(\mathbf{x}_1, \mathbf{x}_2; s^2) = -\delta(\mathbf{x}_1 - \mathbf{x}_2) \quad \text{in } \Omega,$$

together with the piecewise smooth impedance boundary conditions

$$(3.11) \quad \left(\frac{\partial}{\partial n_i} + \gamma_i\right) \bar{G}(\mathbf{x}_1, \mathbf{x}_2; s^2) = 0, \quad \text{for } \mathbf{x}_1 \in \Gamma_i \quad (i = 1, 2, 3, 4).$$

The asymptotic expansion of $R(t)$ as $t \rightarrow 0^+$ may then be deduced directly from the asymptotic expansion of $\bar{R}(s^2)$ as $s \rightarrow \infty$, where

$$(3.12) \quad \bar{R}(s^2) = \iint_{\Omega} \bar{\chi}(\mathbf{x}, \mathbf{x}; s^2) d\mathbf{x}.$$

4 – Construction of the Green's function

It is well known (see [4, 5, 7]) that the membrane equation (3.10) has the fundamental solution

$$(4.1) \quad \bar{G}_0(\mathbf{x}_1, \mathbf{x}_2; s^2) = \frac{1}{2\pi} K_0(sr_{\mathbf{x}_1\mathbf{x}_2}) ,$$

where $r_{\mathbf{x}_1\mathbf{x}_2} = |\mathbf{x}_1 - \mathbf{x}_2|$ is the distance between the points $\mathbf{x}_1 = (x_1^1, x_1^2)$, $\mathbf{x}_2 = (x_2^1, x_2^2)$ of the region Ω and K_0 is the modified Bessel function of the second kind and of zero order. The existence of this solution enables us to construct integral equations for $\bar{G}(\mathbf{x}_1, \mathbf{x}_2; s^2)$ satisfying the piecewise smooth impedance boundary conditions (3.11) for small/large impedances γ_i ($i = 1, 2, 3, 4$) as indicated in the specifications of the sixteen respective cases. Therefore, Green's theorem gives:

Case 1. ($0 < \gamma_1 \ll 1$, $\gamma_2 \gg 1$, $0 < \gamma_3 \ll 1$, $\gamma_4 \gg 1$)

In this case, we have the integral equation

$$(4.2) \quad \begin{aligned} \bar{G}(\mathbf{x}_1, \mathbf{x}_2; s^2) &= \frac{1}{2\pi} K_0(sr_{\mathbf{x}_1\mathbf{x}_2}) + \\ &+ \frac{1}{\pi} \int_{\Gamma_1} \bar{G}(\mathbf{x}_1, \mathbf{y}; s^2) \left\{ \frac{\partial}{\partial n_{1\mathbf{y}}} K_0(sr_{\mathbf{y}\mathbf{x}_2}) + \gamma_1 K_0(sr_{\mathbf{y}\mathbf{x}_2}) \right\} d\mathbf{y} \\ &- \frac{1}{\pi} \int_{\Gamma_2} \frac{\partial}{\partial n_{2\mathbf{y}}} \bar{G}(\mathbf{x}_1, \mathbf{y}; s^2) \left\{ K_0(sr_{\mathbf{y}\mathbf{x}_2}) + \gamma_2^{-1} \frac{\partial}{\partial n_{2\mathbf{y}}} K_0(sr_{\mathbf{y}\mathbf{x}_2}) \right\} d\mathbf{y} \\ &- \frac{1}{\pi} \int_{\Gamma_3} \bar{G}(\mathbf{x}_1, \mathbf{y}; s^2) \left\{ \frac{\partial}{\partial n_{3\mathbf{y}}} K_0(sr_{\mathbf{y}\mathbf{x}_2}) + \gamma_3 K_0(sr_{\mathbf{y}\mathbf{x}_2}) \right\} d\mathbf{y} \\ &+ \frac{1}{\pi} \int_{\Gamma_4} \frac{\partial}{\partial n_{4\mathbf{y}}} \bar{G}(\mathbf{x}_1, \mathbf{y}; s^2) \left\{ K_0(sr_{\mathbf{y}\mathbf{x}_2}) + \gamma_4^{-1} \frac{\partial}{\partial n_{4\mathbf{y}}} K_0(sr_{\mathbf{y}\mathbf{x}_2}) \right\} d\mathbf{y} . \end{aligned}$$

Similarly, the integral equations of $\bar{G}(\mathbf{x}_1, \mathbf{x}_2; s^2)$ for the other fifteen cases can be found easily.

On applying the iteration methods (see [8], [9]) to the integral equation (4.2), we obtain the Green's function $\bar{G}(\mathbf{x}_1, \mathbf{x}_2; s^2)$ which has a regular part in the following form:

$$(4.3) \quad \begin{aligned} \bar{\chi}(\mathbf{x}_1, \mathbf{x}_2; s^2) &= \frac{1}{2\pi^2} \int_{\Gamma_1} K_0(sr_{\mathbf{x}_1\mathbf{y}}) \left\{ \frac{\partial}{\partial n_{1\mathbf{y}}} K_0(sr_{\mathbf{y}\mathbf{x}_2}) + \gamma_1 K_0(sr_{\mathbf{y}\mathbf{x}_2}) \right\} d\mathbf{y} - \\ &- \frac{1}{2\pi^2} \int_{\Gamma_2} \frac{\partial}{\partial n_{2\mathbf{y}}} K_0(sr_{\mathbf{x}_1\mathbf{y}}) \left\{ K_0(sr_{\mathbf{y}\mathbf{x}_2}) + \gamma_2^{-1} \frac{\partial}{\partial n_{2\mathbf{y}}} K_0(sr_{\mathbf{y}\mathbf{x}_2}) \right\} d\mathbf{y} - \end{aligned}$$

$$\begin{aligned}
& - \frac{1}{2\pi^2} \int_{\Gamma_3} K_0(sr_{\mathbf{x}_1\mathbf{y}}) \left\{ \frac{\partial}{\partial n_{3\mathbf{y}}} K_0(sr_{\mathbf{y}\mathbf{x}_2}) + \gamma_3 K_0(sr_{\mathbf{y}\mathbf{x}_2}) \right\} d\mathbf{y} \\
& + \frac{1}{2\pi^2} \int_{\Gamma_4} \frac{\partial}{\partial n_{4\mathbf{y}}} K_0(sr_{\mathbf{x}_1\mathbf{y}}) \left\{ K_0(sr_{\mathbf{y}\mathbf{x}_2}) + \gamma_4^{-1} \frac{\partial}{\partial n_{4\mathbf{y}}} K_0(sr_{\mathbf{y}\mathbf{x}_2}) \right\} d\mathbf{y} \\
& + \frac{1}{2\pi^2} \int_{\Gamma_1} \int_{\Gamma_1} K_0(sr_{\mathbf{x}_1\mathbf{y}}) M_{\gamma_1}(\mathbf{y}, \mathbf{y}') \left\{ \frac{\partial}{\partial n_{1\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) + \gamma_1 K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y} d\mathbf{y}' \\
& + \frac{1}{2\pi^2} \int_{\Gamma_2} \int_{\Gamma_2} \frac{\partial}{\partial n_{2\mathbf{y}}} K_0(sr_{\mathbf{x}_1\mathbf{y}}) M_{\gamma_2^{-1}}(\mathbf{y}, \mathbf{y}') \left\{ K_0(sr_{\mathbf{y}'\mathbf{x}_2}) + \gamma_2^{-1} \frac{\partial}{\partial n_{2\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y} d\mathbf{y}' \\
& + \frac{1}{2\pi^2} \int_{\Gamma_3} \int_{\Gamma_3} K_0(sr_{\mathbf{x}_1\mathbf{y}}) L_{\gamma_3}(\mathbf{y}, \mathbf{y}') \left\{ \frac{\partial}{\partial n_{3\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) + \gamma_3 K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y} d\mathbf{y}' \\
& + \frac{1}{2\pi^2} \int_{\Gamma_4} \int_{\Gamma_4} \frac{\partial}{\partial n_{4\mathbf{y}}} K_0(sr_{\mathbf{x}_1\mathbf{y}}) L_{\gamma_4^{-1}}(\mathbf{y}, \mathbf{y}') \left\{ K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right. \\
& \quad \left. + \gamma_4^{-1} \frac{\partial}{\partial n_{4\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y} d\mathbf{y}' \\
& - \frac{1}{2\pi^2} \int_{\Gamma_1} \left\{ \int_{\Gamma_2} \frac{\partial}{\partial n_{2\mathbf{y}}} K_0(sr_{\mathbf{x}_1\mathbf{y}}) M_{\gamma_2^{-1}}^*(\mathbf{y}, \mathbf{y}') d\mathbf{y} \right\} \left\{ \frac{\partial}{\partial n_{1\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right. \\
& \quad \left. + \gamma_1 K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y}' \\
& - \frac{1}{2\pi^2} \int_{\Gamma_2} \left\{ \int_{\Gamma_1} K_0(sr_{\mathbf{x}_1\mathbf{y}}) M_{\gamma_1}^*(\mathbf{y}, \mathbf{y}') d\mathbf{y} \right\} \left\{ K_0(sr_{\mathbf{y}'\mathbf{x}_2}) + \gamma_2^{-1} \frac{\partial}{\partial n_{2\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y}' \\
& - \frac{1}{2\pi^2} \int_{\Gamma_1} \left\{ \int_{\Gamma_3} K_0(sr_{\mathbf{x}_1\mathbf{y}}) L_{\gamma_3}^*(\mathbf{y}, \mathbf{y}') d\mathbf{y} \right\} \left\{ \frac{\partial}{\partial n_{1\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) + \gamma_1 K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y}' \\
& - \frac{1}{2\pi^2} \int_{\Gamma_3} \left\{ \int_{\Gamma_1} K_0(sr_{\mathbf{x}_1\mathbf{y}}) L_{\gamma_1}(\mathbf{y}, \mathbf{y}') d\mathbf{y} \right\} \left\{ \frac{\partial}{\partial n_{3\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) + \gamma_3 K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y}' \\
& + \frac{1}{2\pi^2} \left\{ \int_{\Gamma_4} \frac{\partial}{\partial n_{4\mathbf{y}}} K_0(sr_{\mathbf{x}_1\mathbf{y}}) M_{\gamma_4^{-1}}^*(\mathbf{y}, \mathbf{y}') d\mathbf{y} \right\} \left\{ \frac{\partial}{\partial n_{1\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) + \gamma_1 K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y}' \\
& + \frac{1}{2\pi^2} \int_{\Gamma_4} \left\{ \int_{\Gamma_1} K_0(sr_{\mathbf{x}_1\mathbf{y}}) L_{\gamma_1}^*(\mathbf{y}, \mathbf{y}') d\mathbf{y} \right\} \left\{ K_0(sr_{\mathbf{y}'\mathbf{x}_2}) + \gamma_4^{-1} \frac{\partial}{\partial n_{4\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y}' \\
& + \frac{1}{2\pi^2} \int_{\Gamma_2} \left\{ \int_{\Gamma_3} K_0(sr_{\mathbf{x}_1\mathbf{y}}) M_{\gamma_3}^*(\mathbf{y}, \mathbf{y}') d\mathbf{y} \right\} \left\{ K_0(sr_{\mathbf{y}'\mathbf{x}_2}) + \gamma_2^{-1} \frac{\partial}{\partial n_{2\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y}' \\
& + \frac{1}{2\pi^2} \int_{\Gamma_3} \left\{ \int_{\Gamma_2} \frac{\partial}{\partial n_{2\mathbf{y}}} K_0(sr_{\mathbf{x}_1\mathbf{y}}) L_{\gamma_2^{-1}}^*(\mathbf{y}, \mathbf{y}') d\mathbf{y} \right\} \left\{ \frac{\partial}{\partial n_{3\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right. \\
& \quad \left. + \gamma_3 K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y}'
\end{aligned}$$

$$\begin{aligned}
& - \frac{1}{2\pi^2} \int_{\Gamma_2} \left\{ \int_{\Gamma_4} \frac{\partial}{\partial n_{4\mathbf{y}}} K_0(sr_{\mathbf{x}_1\mathbf{y}}) M_{\gamma_4^{-1}}(\mathbf{y}, \mathbf{y}') d\mathbf{y} \right\} \left\{ K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right. \\
& \quad \left. + \gamma_2^{-1} \frac{\partial}{\partial n_{2\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y}' \\
& - \frac{1}{2\pi^2} \int_{\Gamma_4} \left\{ \int_{\Gamma_2} \frac{\partial}{\partial n_{2\mathbf{y}}} K_0(sr_{\mathbf{x}_1\mathbf{y}}) L_{\gamma_2^{-1}}(\mathbf{y}, \mathbf{y}') d\mathbf{y} \right\} \left\{ K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right. \\
& \quad \left. + \gamma_4^{-1} \frac{\partial}{\partial n_{4\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y}' \\
& - \frac{1}{2\pi^2} \int_{\Gamma_3} \left\{ \int_{\Gamma_4} \frac{\partial}{\partial n_{4\mathbf{y}}} K_0(sr_{\mathbf{x}_1\mathbf{y}}) L_{\gamma_4^{-1}}^*(\mathbf{y}, \mathbf{y}') d\mathbf{y} \right\} \left\{ \frac{\partial}{\partial n_{3\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right. \\
& \quad \left. + \gamma_3 K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y}' \\
& - \frac{1}{2\pi^2} \int_{\Gamma_4} \left\{ \int_{\Gamma_3} K_0(sr_{\mathbf{x}_1\mathbf{y}}) L_{\gamma_3}^+(\mathbf{y}, \mathbf{y}') d\mathbf{y} \right\} \left\{ K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right. \\
& \quad \left. + \gamma_4^{-1} \frac{\partial}{\partial n_{4\mathbf{y}'}} K_0(sr_{\mathbf{y}'\mathbf{x}_2}) \right\} d\mathbf{y}' ,
\end{aligned}$$

where

$$(4.4) \quad M_{\gamma_1}(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} K_{\gamma_1}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

$$(4.5) \quad K_{\gamma_1}^{(0)}(\mathbf{y}', \mathbf{y}) = \frac{1}{\pi} \left\{ \frac{\partial}{\partial n_{1\mathbf{y}}} K_0(sr_{\mathbf{y}\mathbf{y}'}) + \gamma_1 K_0(sr_{\mathbf{y}\mathbf{y}'}) \right\} ,$$

$$(4.6) \quad M_{\gamma_2^{-1}}(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} (-1)^\nu K_{\gamma_2^{-1}}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

$$(4.7) \quad K_{\gamma_2^{-1}}^{(0)}(\mathbf{y}', \mathbf{y}) = \frac{1}{\pi} \left\{ \frac{\partial}{\partial n_{2\mathbf{y}'}} K_0(sr_{\mathbf{y}\mathbf{y}'}) + \gamma_2^{-1} \frac{\partial^2}{\partial n_{2\mathbf{y}} \partial n_{2\mathbf{y}'}} K_0(sr_{\mathbf{y}\mathbf{y}'}) \right\} ,$$

$$(4.8) \quad L_{\gamma_3}(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} (-1)^\nu K_{\gamma_3}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

where $K_{\gamma_3}^{(0)}(\mathbf{y}', \mathbf{y})$ has the same form (4.5) with the interchanges $\gamma_1 \leftrightarrow \gamma_3$ and $n_1 \leftrightarrow n_3$,

$$(4.9) \quad L_{\gamma_4^{-1}}(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} K_{\gamma_4^{-1}}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

where $K_{\gamma_4^{-1}}^{(0)}(\mathbf{y}', \mathbf{y})$ has the same form (4.7) with the interchanges $\gamma_2 \leftrightarrow \gamma_4$ and

$n_2 \leftrightarrow n_4$,

$$(4.10) \quad M_{\gamma_2^{-1}}^*(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} {}^*K_{\gamma_2^{-1}}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

$$(4.11) \quad {}^*K_{\gamma_2^{-1}}^{(0)}(\mathbf{y}', \mathbf{y}) = \frac{1}{\pi} \left\{ K_0(sr_{\mathbf{y}\mathbf{y}'}) + \gamma_2^{-1} \frac{\partial}{\partial n_{2\mathbf{y}}} K_0(sr_{\mathbf{y}\mathbf{y}'}) \right\} ,$$

$$(4.12) \quad M_{\gamma_1}^*(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} (-1)^\nu {}^*K_{\gamma_1}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

$$(4.13) \quad {}^*K_{\gamma_1}^{(0)}(\mathbf{y}', \mathbf{y}) = \frac{1}{\pi} \left\{ \frac{\partial^2}{\partial n_{1\mathbf{y}} \partial n_{2\mathbf{y}'}} K_0(sr_{\mathbf{y}\mathbf{y}'}) + \gamma_1 \frac{\partial}{\partial n_{1\mathbf{y}}} K_0(sr_{\mathbf{y}\mathbf{y}'}) \right\} ,$$

$$(4.14) \quad L_{\gamma_3}^*(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} {}^*K_{\gamma_3}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

$$(4.15) \quad {}^*K_{\gamma_3}^{(0)}(\mathbf{y}', \mathbf{y}) = \frac{1}{\pi} \left\{ \frac{\partial^2}{\partial n_{3\mathbf{y}} \partial n_{1\mathbf{y}'}} K_0(sr_{\mathbf{y}\mathbf{y}'}) + \gamma_3 \frac{\partial}{\partial n_{3\mathbf{y}}} K_0(sr_{\mathbf{y}\mathbf{y}'}) \right\} ,$$

$$(4.16) \quad L_{\gamma_1}(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} (-1)^\nu K_{\gamma_1}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

where $K_{\gamma_1}^{(0)}(\mathbf{y}', \mathbf{y})$ has the same form (4.5),

$$(4.17) \quad M_{\gamma_4^{-1}}^*(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} {}^*K_{\gamma_4^{-1}}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

where ${}^*K_{\gamma_4^{-1}}^{(0)}(\mathbf{y}', \mathbf{y})$ has the same form (4.11) with the interchanges $\gamma_2 \leftrightarrow \gamma_4$ and $n_2 \leftrightarrow n_4$,

$$(4.18) \quad L_{\gamma_1}^*(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} {}^+K_{\gamma_1}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

$$(4.19) \quad {}^+K_{\gamma_1}^{(0)}(\mathbf{y}', \mathbf{y}) = \frac{1}{\pi} \left\{ \frac{\partial^2}{\partial n_{1\mathbf{y}} \partial n_{4\mathbf{y}'}} K_0(sr_{\mathbf{y}\mathbf{y}'}) + \gamma_1 \frac{\partial}{\partial n_{1\mathbf{y}}} K_0(sr_{\mathbf{y}\mathbf{y}'}) \right\} ,$$

$$(4.20) \quad M_{\gamma_3}^*(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} (-1)^\nu {}^{**}K_{\gamma_3}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

where ${}^{**}K_{\gamma_3}^{(0)}(\mathbf{y}', \mathbf{y})$ has the same form (4.15) with the interchanges $n_1 \leftrightarrow n_2$,

$$(4.21) \quad L_{\gamma_2^{-1}}^*(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} (-1)^\nu {}^*K_{\gamma_2^{-1}}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

where $*K_{\gamma_2}^{(0)}(\mathbf{y}', \mathbf{y})$ has the same form (4.11)

$$(4.22) \quad M_{\gamma_4}(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} (-1)^\nu K_{\gamma_4}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

where $K_{\gamma_4}^{(0)}(\mathbf{y}', \mathbf{y})$ has the same form (4.7) with the interchanges $\gamma_2 \leftrightarrow \gamma_4$, $n_2 \leftrightarrow n_4$,

$$(4.23) \quad L_{\gamma_2}(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} K_{\gamma_2}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

where $K_{\gamma_2}^{(0)}(\mathbf{y}', \mathbf{y})$ has the same form (4.7),

$$(4.24) \quad L_{\gamma_4}^*(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} (-1)^\nu *K_{\gamma_4}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

where $*K_{\gamma_4}^{(0)}(\mathbf{y}', \mathbf{y})$ has the same form (4.11) with the interchanges $\gamma_2 \leftrightarrow \gamma_4$, $n_2 \leftrightarrow n_4$,

$$(4.25) \quad L_{\gamma_3}^+(\mathbf{y}, \mathbf{y}') = \sum_{\nu=0}^{\infty} +K_{\gamma_3}^{(\nu)}(\mathbf{y}', \mathbf{y}) ,$$

where $+K_{\gamma_3}^{(0)}(\mathbf{y}', \mathbf{y})$ has the same form (4.19) with the interchanges $\gamma_1 \leftrightarrow \gamma_3$, $n_1 \leftrightarrow n_3$.

In these formulae, we note that $K_{\gamma_i}^{(\nu)}(\mathbf{y}', \mathbf{y})$ being the iterates of the kernels $K_{\gamma_i}^{(0)}(\mathbf{y}', \mathbf{y})$ ($i = 1, 2, 3, 4$) respectively.

Similarly, we can find $\bar{\chi}(\mathbf{x}_1, \mathbf{x}_2; s^2)$ for the other fifteen cases.

On the basis of (4.3), the function $\bar{\chi}(\mathbf{x}_1, \mathbf{x}_2; s^2)$ will be estimated for $s \rightarrow \infty$ together with small/large impedances γ_i ($i = 1, 2, 3, 4$). The case when \mathbf{x}_1 and \mathbf{x}_2 lie in the neighbourhood of the parts Γ_1, Γ_2 of the inner boundary $\partial\Omega_1$ of Ω or in the neighbourhood of the parts Γ_3, Γ_4 of the outer boundary $\partial\Omega_2$ of Ω is particularly interesting. In what follows, we shall use coordinates similar to those obtained in Pleijel [4], Sleeman and Zayed [5] and Zayed [8, 9, 10] to examine this case.

5 – Coordinates in the neighbourhood of the boundary

Let $h_i > 0$ ($i = 1, 2, 3, 4$) be sufficiently small. Let n_i ($i = 1, 2, 3, 4$) be the minimum distances from a point $\mathbf{x} = (x^1, x^2)$ of the region Ω to the parts Γ_i

($i = 1, 2, 3, 4$) respectively. Let $\mathbf{n}_i(\sigma_1)$ ($i = 1, 2$) denote the inward drawn unit normals to the parts Γ_i ($i = 1, 2$) of the inner boundary $\partial\Omega_1$ of Ω respectively, while $\mathbf{n}_i(\sigma_2)$ ($i = 3, 4$) denote the inward drawn unit normals to the parts Γ_i ($i = 3, 4$) of the outer boundary $\partial\Omega_2$ of Ω respectively. Then, we note that the coordinates in the neighbourhood of the parts Γ_1, Γ_2 of $\partial\Omega_1$ and its diagrams (see [9]) are in the same form as in Section 5.2 of Zayed [9] with the interchanges $n_1 \leftrightarrow n_i, h_1 \leftrightarrow h_i, I_1 \leftrightarrow I_i, \mathcal{D}(I_1) \leftrightarrow \mathcal{D}(I_i)$ and $\delta_1 \leftrightarrow \delta_i$ ($i = 1, 2$). Thus, we have the same formulae (5.2.1)–(5.2.5) of Section 5.2 in [9] with the interchanges $n_1 \leftrightarrow n_i, \mathbf{n}_1(\sigma_1) \leftrightarrow \mathbf{n}_i(\sigma_1), \mathbf{t}_1(\sigma_1) \leftrightarrow \mathbf{t}_i(\sigma_1)$ ($i = 1, 2$).

Similarly, the coordinates in the neighbourhood of the parts Γ_3, Γ_4 of $\partial\Omega_2$ and its diagrams (see [9]) are in the same form as in Section 5.1 of Zayed [9] with the interchanges $n_2 \leftrightarrow n_i, h_2 \leftrightarrow h_i, I_2 \leftrightarrow I_i, \mathcal{D}(I_2) \leftrightarrow \mathcal{D}(I_i)$ and $\delta_2 \leftrightarrow \delta_i$ ($i = 3, 4$). Thus, we have the same formulae (5.1.1)–(5.1.5) of Section 5.1 in [9] with the interchanges $n_2 \leftrightarrow n_i, \mathbf{n}_2(\sigma_2) \leftrightarrow \mathbf{n}_i(\sigma_2), \mathbf{t}_2(\sigma_2) \leftrightarrow \mathbf{t}_i(\sigma_2)$ ($i = 3, 4$).

6 – Some local expansions

It now follows that the local expansions of the functions

$$(6.1) \quad K_0(sr_{\mathbf{xy}}), \quad \frac{\partial}{\partial n_{i\mathbf{y}}} K_0(sr_{\mathbf{xy}}) \quad (i = 1, 2, 3, 4),$$

when the distance between \mathbf{x} and \mathbf{y} is small, are very similar to those obtained in Sections 4 and 5 of [5] (see, also Section 6 in [9]). Consequently, for small/large impedances γ_i ($i = 1, 2, 3, 4$) the local behaviour of the kernels

$$(6.2) \quad K_{\gamma_i}^{(0)}(\mathbf{y}', \mathbf{y}), \quad {}^*K_{\gamma_i}^{(0)}(\mathbf{y}', \mathbf{y}), \quad {}^+K_{\gamma_i}^{(0)}(\mathbf{y}', \mathbf{y}) \quad (i = 1, 3), \quad {}^{**}K_{\gamma_3}^{(0)}(\mathbf{y}', \mathbf{y}),$$

and

$$(6.3) \quad K_{\gamma_i}^{(0)}(\mathbf{y}', \mathbf{y}), \quad {}^*K_{\gamma_i}^{(0)}(\mathbf{y}', \mathbf{y}) \quad (i = 2, 4),$$

when the distance between \mathbf{y} and \mathbf{y}' is small, follows directly from the knowledge of the local expansions of the functions (6.1).

Definition 1. Let ξ_1 and ξ_2 be points in the upper half-plane $\xi^2 > 0$ of the (ξ^1, ξ^2) -plane, then we define

$$\rho_{12} = \sqrt{(\xi_1^1 - \xi_2^1)^2 + (\xi_1^2 + \xi_2^2)^2}.$$

An $e^\lambda(\boldsymbol{\xi}_1, \boldsymbol{\xi}_2; s)$ -function is defined for points $\boldsymbol{\xi}_1$ and $\boldsymbol{\xi}_2$ belong to sufficiently small domains $\mathcal{D}(I_i)$ ($i = 1, 2, 3, 4$) except when $\boldsymbol{\xi}_1 = \boldsymbol{\xi}_2 \in I_i$ ($i = 1, 2, 3, 4$), where λ is called the degree of this function. For every positive integer Λ , it has the local expansion (see [4], [5], [8], [9]):

$$(6.4) \quad e^\lambda(\boldsymbol{\xi}_1, \boldsymbol{\xi}_2; s) = \sum^* f(\xi_1^1) (\xi_1^2)^{p_1} (\xi_2^2)^{p_2} \left(\frac{\partial}{\partial \xi_1^1} \right)^{\ell_1} \left(\frac{\partial}{\partial \xi_1^2} \right)^{\ell_2} K_0(s \rho_{12}) + R^\Lambda(\boldsymbol{\xi}_1, \boldsymbol{\xi}_2; s),$$

where \sum^* denotes a sum of a finite number of terms in which $f(\xi_1^1)$ is an infinitely differentiable function. In this expansion p_1, p_2, ℓ_1, ℓ_2 are integers where $p_1 \geq 0, p_2 \geq 0, \ell_1 \geq 0, \ell_2 \geq 0, \lambda = \min(p_1 + p_2 - q), q = \ell_1 + \ell_2$ and the minimum is taken over all terms which occur in the summation \sum^* . The remainder $R^\Lambda(\boldsymbol{\xi}_1, \boldsymbol{\xi}_2; s)$ has continuous derivatives of all order $d \leq \Lambda$ satisfying

$$(6.5) \quad D^d R^\Lambda(\boldsymbol{\xi}_1, \boldsymbol{\xi}_2; s) = O(s^{-\Lambda} e^{-As\rho_{12}}) \quad \text{as } s \rightarrow \infty,$$

where A is a positive constant.

Thus, using methods similar to those obtained in Sections 6–10 of [5], we can show that the functions (6.1) are e^λ -functions with degree $\lambda = 0, -1$ respectively. Consequently, for small impedances γ_i ($i = 1, 3$) the functions (6.2) are e^λ -functions with degrees $\lambda = 0, -1, -1, -1$, respectively while, for large impedances γ_i ($i = 2, 4$) the functions (6.3) are e^λ -functions with degrees $\lambda = 0, 1$ respectively (see also [8]).

Definition 2. If \mathbf{x}_1 and \mathbf{x}_2 are points in large domains $\Omega + \Gamma_i$ ($i = 1, 2, 3, 4$), then we define

$$r_{12} = \min_{\mathbf{y}} (r_{\mathbf{x}_1\mathbf{y}} + r_{\mathbf{x}_2\mathbf{y}}) \quad \text{if } \mathbf{y} \in \Gamma_1,$$

$$R_{12} = \min_{\mathbf{y}} (r_{\mathbf{x}_1\mathbf{y}} + r_{\mathbf{x}_2\mathbf{y}}) \quad \text{if } \mathbf{y} \in \Gamma_2,$$

$$r_{12}^* = \min_{\mathbf{y}} (r_{\mathbf{x}_1\mathbf{y}} + r_{\mathbf{x}_2\mathbf{y}}) \quad \text{if } \mathbf{y} \in \Gamma_3,$$

and

$$R_{12}^* = \min_{\mathbf{y}} (r_{\mathbf{x}_1\mathbf{y}} + r_{\mathbf{x}_2\mathbf{y}}) \quad \text{if } \mathbf{y} \in \Gamma_4.$$

An $E^\lambda(\mathbf{x}_1, \mathbf{x}_2; s)$ -function is defined and infinitely differentiable with respect to \mathbf{x}_1 and \mathbf{x}_2 when these points belong to large domains $\Omega + \Gamma_i$ ($i = 1, 2, 3, 4$) except when $\mathbf{x}_1 = \mathbf{x}_2 \in \Gamma_i$ ($i = 1, 2, 3, 4$). Thus, the E^λ -function has a similar

local expansion of the e^λ -function (see [4], [5], [8]). With the help of Sections 8 and 9 in [15], it is easily seen that the formula (4.3) is an $E^0(\mathbf{x}_1, \mathbf{x}_2; s)$ -function and consequently we get

$$(6.6) \quad \begin{aligned} \overline{G}(\mathbf{x}_1, \mathbf{x}_2; s^2) = & O\left\{ \left[1 + |\log sr_{12}| \right] e^{-A_1 sr_{12}} \right\} \\ & + O\left\{ \left[1 + |\log sR_{12}| \right] e^{-A_2 sR_{12}} \right\} \\ & + O\left\{ \left[1 + |\log sr_{12}^*| \right] e^{-A_3 sr_{12}^*} \right\} \\ & + O\left\{ \left[1 + |\log sR_{12}^*| \right] e^{-A_4 sR_{12}^*} \right\}, \end{aligned}$$

which is valid for $s \rightarrow \infty$ and for small/large impedances γ_i ($i = 1, 2, 3, 4$) as indicated in the specification of case 1, where A_i ($i = 1, 2, 3, 4$) are positive constants. Formula (6.6) shows that $\overline{G}(\mathbf{x}_1, \mathbf{x}_2; s^2)$ is exponentially small for $s \rightarrow \infty$. Similar statements are true in the other fifteen cases.

With reference to Section 10 in [5], if the e^λ -expansions of the functions (6.1)–(6.3) are introduced into (4.3) and if we use formulae similar to (6.4), (6.9) of Section 6 in [5], we obtain the following local behaviour of $\overline{\chi}(\mathbf{x}_1, \mathbf{x}_2; s^2)$ when r_{12} , R_{12} , r_{12}^* and R_{12}^* are small, which is valid for $s \rightarrow \infty$ and for small γ_1, γ_3 and large γ_2, γ_4 :

$$(6.7) \quad \overline{\chi}(\mathbf{x}_1, \mathbf{x}_2; s^2) = \sum_{i=1}^4 \overline{\chi}_i(\mathbf{x}_1, \mathbf{x}_2; s^2),$$

where

a) if \mathbf{x}_1 and \mathbf{x}_2 belong to a sufficiently small domain $\mathcal{D}(I_1)$, then

$$(6.8) \quad \overline{\chi}_1(\mathbf{x}_1, \mathbf{x}_2; s^2) = -\frac{1}{2\pi} \left\{ 1 - \gamma_1 \left(\frac{\partial}{\partial \xi_1^2} \right)^{-1} \right\} K_0(s \rho_{12}) + O\left\{ s^{-1} e^{-A_1 s \rho_{12}} \right\};$$

b) if \mathbf{x}_1 and \mathbf{x}_2 belong to a sufficiently small domain $\mathcal{D}(I_2)$, then

$$(6.9) \quad \overline{\chi}_2(\mathbf{x}_1, \mathbf{x}_2; s^2) = \frac{1}{2\pi} \left\{ 1 - \gamma_2^{-1} \left(\frac{\partial}{\partial \xi_1^2} \right) \right\} K_0(s \rho_{12}) + O\left\{ s^{-1} e^{-A_2 s \rho_{12}} \right\};$$

c) if \mathbf{x}_1 and \mathbf{x}_2 belong to a sufficiently small domain $\mathcal{D}(I_3)$, then

$$(6.10) \quad \overline{\chi}_3(\mathbf{x}_1, \mathbf{x}_2; s^2) = \frac{1}{2\pi} \left\{ 1 - \gamma_3 \left(\frac{\partial}{\partial \xi_1^2} \right)^{-1} \right\} K_0(s \rho_{12}) + O\left\{ s^{-1} e^{-A_3 s \rho_{12}} \right\};$$

d) if \mathbf{x}_1 and \mathbf{x}_2 belong to a sufficiently small domain $\mathcal{D}(I_4)$, then

$$(6.11) \quad \overline{\chi}_4(\mathbf{x}_1, \mathbf{x}_2; s^2) = -\frac{1}{2\pi} \left\{ 1 - \gamma_4^{-1} \left(\frac{\partial}{\partial \xi_1^2} \right) \right\} K_0(s \rho_{12}) + O\left\{ s^{-1} e^{-A_4 s \rho_{12}} \right\}.$$

When $r_{12} \geq \delta_1 > 0$, $R_{12} \geq \delta_2 > 0$, $r_{12}^* \geq \delta_3 > 0$ and $R_{12}^* \geq \delta_4 > 0$, the function $\bar{\chi}(\mathbf{x}_1, \mathbf{x}_2; s^2)$ is of order $O(e^{-Bs})$ as $s \rightarrow \infty$, where B is a positive constant. Thus, since

$$\lim_{r_{12} \rightarrow 0} \frac{r_{12}}{\rho_{12}} = \lim_{R_{12} \rightarrow 0} \frac{R_{12}}{\rho_{12}} = \lim_{r_{12}^* \rightarrow 0} \frac{r_{12}^*}{\rho_{12}} = \lim_{R_{12}^* \rightarrow 0} \frac{R_{12}^*}{\rho_{12}} = 1 ,$$

(see [8], [9]), then we have the asymptotic formulae (6.9)–(6.11) with ρ_{12} in the small domains $\mathcal{D}(I_i)$ ($i = 1, 2, 3, 4$) being replaced by r_{12} , R_{12} , r_{12}^* and R_{12}^* in the large domains $\Omega + \Gamma_i$ ($i = 1, 2, 3, 4$) respectively.

Similar formulae for the other fifteen cases can be found.

7 – Construction of our results

Since for $\xi^2 \geq h_i$ ($i = 1, 2, 3, 4$) the functions $\bar{\chi}_i(\mathbf{x}, \mathbf{x}; s^2)$ are of order $O(e^{-2sA_i h_i})$ ($i = 1, 2, 3, 4$), the integral over the region Ω of the function $\bar{\chi}(\mathbf{x}, \mathbf{x}; s^2)$ can be approximated in the following way (see (3.12)):

$$\begin{aligned} \bar{R}(s^2) &= \sum_{i=3}^4 \int_{\xi^3=0}^{h_i} \int_{\xi^1=0}^{L_i} \bar{\chi}_i(\mathbf{x}, \mathbf{x}; s^2) \{1 - k_2(\xi^1) \xi^2\} d\xi^1 d\xi^2 \\ (7.1) \quad &- \sum_{i=1}^2 \int_{\xi^3=0}^{h_i} \int_{\xi^1=0}^{L_i} \bar{\chi}_i(\mathbf{x}, \mathbf{x}; s^2) \{1 + k_1(\xi^1) \xi^2\} d\xi^1 d\xi^2 \\ &+ \sum_{i=1}^4 O\{e^{-2sA_i h_i}\} \quad \text{as } s \rightarrow \infty . \end{aligned}$$

If the e^λ -expansions of $\bar{\chi}_i(\mathbf{x}, \mathbf{x}; s^2)$ ($i = 1, 2, 3, 4$) are introduced into (7.1), one obtains an asymptotic series of the form

$$(7.2) \quad \bar{R}(s^2) = \sum_{n=1}^p a_n s^{-n} + O(s^{-p-1}) \quad \text{as } s \rightarrow \infty ,$$

where the coefficients a_n , for all sixteen cases, are calculated from the e^λ -expansions with the help of formula (10.3) of Section 10 in [9] (see also [4], [5]).

On inverting Laplace transforms and using (3.7), we arrive at our results (2.1)–(2.7).

REFERENCES

[1] GOTTlieb, H.P.W. – Eigenvalue of the Laplacian with Neumann boundary conditions, *J. Austral. Math. Soc. Ser. B*, 26 (1985), 293–309.

- [2] KAC, M. – Can one hear the shape of a drum?, *Amer. Math. Monthly*, 73 (1966), 1–23.
- [3] MCKEAN, H.P. and SINGER, I.M. – Curvature and the eigenvalues of the Laplacian, *J. Diff. Geom.*, 1 (1967), 43–69.
- [4] PLEIJEL, ØA. – A study of certain Green's functions with applications in the theory of vibrating membranes, *Arkiv für Math.*, 2 (1954), 553–569.
- [5] SLEEMAN, B.D. and ZAYED, E.M.E. – An inverse eigenvalue problem for a general convex domain, *J. Math. Anal. and Appl.*, 94 (1983), 78–95.
- [6] SMITH, L. – The asymptotics of the heat equation for a boundary value problem, *Invent. Math.*, 63 (1981), 467–493.
- [7] STEWARTSON, K. and WAECHTER, R.T. – On hearing the shape of a drum: further results, *Proc. Camb. Phil. Soc.*, 69 (1971), 353–363.
- [8] ZAYED, E.M.E. – Hearing the shape of a general convex domain, *J. Math. Anal. and Appl.*, 142 (1989), 170–187.
- [9] ZAYED, E.M.E. – Heat equation for an arbitrary doubly connected region in \mathbf{R}^2 with mixed boundary conditions, *ZAMP J. Appl. Math. Phys.*, 40 (1989), 339–355.
- [10] ZAYED, E.M.E. – On hearing the shape of an arbitrary doubly connected region in \mathbf{R}^2 , *J. Austral. Math. Soc. Ser. B*, 31 (1990), 472–483.
- [11] ZAYED, E.M.E. – Heat equation for an arbitrary multiply connected region in \mathbf{R}^2 with impedance boundary conditions, *IMA J. Appl. Math.*, 45 (1990), 233–241.

E.M.E. Zayed,
Mathematics Department, Faculty of Science,
Zagazig University, Zagazig – EGYPT