HEARING THE SHAPE OF MEMBRANES: FURTHER RESULTS

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ABSTRACT. The spectral function $\theta(t) = \sum_{m=1}^{\infty} \exp(-t\lambda_m)$, t > 0 where $\{\lambda_m\}_{m=1}^{\infty}$ are the

eigenvalues of the Laplacian in \mathbb{R}^n , n = 2 or 3, is studied for a variety of domains. Particular attention is given to circular and spherical domains with the impedance boundary conditions $\frac{\partial u}{\partial r} + \gamma_j u = 0$ on Γ_j (or S_j), $j = 1, \ldots, J$ where Γ_j and S_j , $j = 1, \ldots, J$ are parts of the boundaries of these domains respectively, while γ_j , $j = 1, \ldots, J$ are positive constants.

1. INTRODUCTION.

The underlying problems are to deduce the precise shape of membranes from the complete knowledge of the eigenvalues

$$0 < \lambda_1 < \lambda_2 < \lambda_3 < \ldots < \lambda_m < \ldots + \infty \quad \text{as } m + \infty, \tag{1.1}$$

for the Laplace operator Δ_n in \mathbb{R}^n , n = 2 or 3.

(P1): Let $\Omega = \{(\mathbf{r}, \theta): 0 < \mathbf{r} < \mathbf{a}, 0 < \theta < 2\pi\}$ be a circular domain of radius a and boundary Γ . Suppose that the eigenvalues (1.1) are given for the eigenvalue equation $(\Delta_2 + \lambda)$ u = 0 in Ω together with the impedance boundary conditions:

$$\left(\frac{\partial}{\partial r} + \gamma_{j}\right)u = 0 \quad \text{on } \Gamma_{j}, \ j = 1, \dots, J, \tag{1.2}$$

where γ_j , $j = 1, \dots, J$ are positive constants and the boundary Γ consists of parts Γ_j , $j = 1, \dots, J$ such that

$$\Gamma_{j} = \{(\mathbf{r}, \theta) : \mathbf{r} = \mathbf{a}, \alpha_{j} \leq \theta \leq \alpha_{j+1}, j = 1, \dots, J, \alpha_{l} = 0, \alpha_{J+1} = 2\pi\}.$$

(P2): Let $\Omega = \{(r, \theta, \phi): 0 < r < a, 0 < \theta < \pi, 0 < \phi < 2\pi\}$ be a spherical domain of radius a and surface S. Suppose that the eigenvalues (1.1) are given for the eigenvalue equation $(\Delta_3 + \lambda)u = 0$ in Ω together with the impedance boundary conditons:

$$\left(\frac{\partial}{\partial \mathbf{r}} + \gamma_j\right) \mathbf{u} = 0$$
 on \mathbf{S}_j , $j = 1, \dots, J$ (1.3)

where the surface S consists of parts S_j , j = 1, ..., J such that

$$S_{j} = \{(r, \theta, \phi): r = a, 0 \leq \theta \leq \pi, \alpha_{j} \leq \phi \leq \alpha_{j+1}, j = 1, \dots, J; \alpha_{l} = 0, \alpha_{J+l} = 2\pi\}.$$

The object of this paper is to determine the geometry of the domains in (Pl) and (P2) as well as the impedances γ_j , j = 1, ..., J from the asymptotic expansion of the spectral function

$$\theta(t) = \sum_{\substack{m=1}}^{\infty} \exp(-t\lambda_{m}), \qquad (1.4)$$

for small positive t.

Zayed [1] has recently investigated probems (P1) and (P2) in the special case when J = 2, that is, when the boundary Γ consists of two parts Γ_1 , Γ_2 and when the surface S consists of two parts S_1 , S_2 . Finally, we close this introduction with the remark that the author [2,3] has recently generalized the results of [1] to the case when $\Omega \subseteq \mathbb{R}^n$, n = 2 or 3 is a simply connected bounded domain with a smooth boundary.

2. CONSTRUCTION OF $\theta(t)$ FOR PROBLEM (P1).

Following the method of Kac [4] and following closely the procedure of section 2 in Zayed [1], it is easy to show that the spectral function (1.4) associated with problem (P1) is given by:

$$\Theta(t) = \iint_{\Omega} G(\mathbf{x}, \mathbf{x}; t) d\mathbf{x}, \qquad (2.1)$$

where G(x,x';t) is the Green's function for the heat equation

$$(\Delta_2 - \frac{\partial}{\partial t}) u = 0,$$
 (2.2)

subject to the impedance boundary conditions (1.2) and the initial condition

$$\lim_{t \to 0} G(x, x'; t) = \delta(x - x'), \qquad (2.3)$$

where $\delta(x - x')$ is the Dirac delta function located at the source point x = x'. Let us write

$$G(x,x';t) = G_0(x;x';t) + x(x,x';t), \qquad (2.4)$$

where

$$G_0(\mathbf{x},\mathbf{x}';t) = (4\pi t)^{-1} \exp\{-\frac{|\mathbf{x} - \mathbf{x}'|^2}{4t}\}, \qquad (2.5)$$

is the "fundamental solution" of the heat equation (2.2), while x(x,x';t) is the "regular solution" chosen so that G(x,x';t) satisfies the impedance boundary conditions (1.2).

On setting x = x' we find that

$$\Theta(t) = \frac{area \Omega}{4\pi t} + K(t), \qquad (2.6)$$

$$K(t) = \iint_{\Omega} x(x, x; t) dx.$$
(2.7)

where

The problem now is to determine the asymptotic expansion of K(t) for small positive t. In what follows we shall use Laplace transform with respect to "t" and use "s²" as the Laplace transform parameter; thus

$$\overline{G}(x, x's^2) = \int_{0}^{+\infty} e^{-s^2 t} G(x, x'; t) dt.$$
(2.8)

An application of the Laplace transform to the heat equation (2.2) shows that $\overline{G}(x,x';s^2)$ satisfies the two-dimensional membrane equation

$$(\Delta_2 - s^2) \overline{G}(\underline{x}, \underline{x}'; s^2) = -\delta(\underline{x} - \underline{x}') \quad \text{in } \Omega, \qquad (2.9)$$

together with the impedance boundary conditions (1.2). The asymptotic expansion of K(t) as $t \to 0$, may then be deduced directly from the asymptotic expansion of $\overline{K(s}^2)$ for $s \to \infty$, where

$$\overline{K}(s^2) = \iint_{\Omega} \overline{x}(x, x; s^2) dx.$$
(2.10)

With reference to section 3 in Stewartson and Waechter [5], it can readily be shown after some reduction that the impedance boundary conditions (1.2) give

$$\overline{K}(s^2) = -\frac{a^2}{4\pi} \sum_{m=-\infty}^{\infty} \{\sum_{j=1}^{J} (\alpha_{j+1} - \alpha_j) f_j(m;s)\}, \qquad (2.11)$$

where

$$f_{j}(m;s) = (1 + \frac{m^{2}}{s^{2}a^{2}}) \{I_{m}(sa)K_{m}(sa) - \frac{I_{m}(sa)}{a[sI_{m}'(sa) + \gamma_{j} I_{m}(sa)]}\} - I_{m}'(sa)K_{m}'(sa) - \frac{\gamma_{j} I_{m}'(sa)}{sa[s I_{m}'(sa) + \gamma_{j} I_{m}(sa)]},$$
(2.12)

in which I_m and K_m are modified Bessel functions. The series (2.11) is slowly convergent for large positive s and it is therefore, expedient to apply a Watson transformation [5] to obtain

$$\overline{K}(s^2) \sim -\frac{a^2}{2\pi} \int_{j=1}^{J} (\alpha_{j+1} - \alpha_j) \int_{0}^{+\infty} f_j(\nu;s) d\nu \quad \text{as } s \neq \infty, \qquad (2.13)$$

It now follows that the functions $f_j(v;s)$, j = 1,...,J may be expressed in terms of the asymptotic expansions of the modified Bessel functions and their derivatives due to Olver [6]. These expansions for $s + \infty$ are uniformly valid in v for $\left|\arg v\right| < \frac{\pi}{2}$.

Now, the following cases can be considered: CASE 1. (0 < $r_j \ll 1, j = 1,...,J$)

In this case, it can be shown for $s \rightarrow \infty$ that

$$f_{j}(v;s) \sim \frac{(v^{2}+s^{2}a^{2})^{1/2}}{s^{2}a^{2}} \sum_{n=0}^{\infty} \frac{A_{j,n}(\tau)}{v^{n}}, \qquad (2.14)$$

where $\tau = \frac{v}{(v^2 + s^2 a^2)^{1/2}}$. For n = 0,1,2,3 we deduce that

$$A_{j,0} = 0, A_{j,1} = -\frac{1}{2}(\tau - \tau^{3}), A_{j,2} = \tau^{2}(a\gamma_{j} - \frac{1}{2}) - \tau^{4}(a\gamma_{j} - \frac{3}{2}) - \tau^{6},$$

and
$$A_{j,3} = -\tau^{3}(\frac{3}{8} - a\gamma_{j} + a^{2}\gamma_{j}^{2}) - \tau^{5}(-\frac{23}{8} + 3a\gamma_{j} - a^{2}\gamma_{j}^{2}) - \tau^{7}(\frac{41}{8} - 2a\gamma_{j}) + \frac{21}{8}\tau^{9}.$$
 (2.15)

On inserting (2.14) into (2.13) we deduce after some simplification that

$$\bar{K}(s^{2}) = \frac{\text{length}}{8s} \bar{\Gamma} + \{1 - \frac{3a}{\pi} \sum_{j=1}^{J} (\alpha_{j+1} - \alpha_{j})\gamma_{j}\} \frac{1}{6s^{2}} + 0(\frac{1}{3}) \text{ as } s \to \infty$$
(2.16)

On inverting Laplace transforms and using (2.6) we have the formula:

$$\theta(t) = \frac{\operatorname{area} \Omega}{4\pi t} + \frac{\operatorname{length} \Gamma}{8(\pi t)^{1/2}} + \left\{1 - \frac{3a}{\pi} \sum_{j=1}^{J} (\alpha_{j+1} - \alpha_j)\gamma_j\right\} \frac{1}{6} + O(t^{1/2}) \text{ as } t + 0. \quad (2.17)$$

CASE 2. $(0 < \gamma_j \ll 1, j = 1, \dots, k \text{ and } \gamma_j \gg 1, j = k+1, \dots, J)$ In this case $f_j(v;s)$, $j = 1, \dots, k$ have the same forms (2.14) and (2.15) while $f_{i}(v;s), j = k+1, \dots, J$ have the form (2.14) where

$$A_{j,0} = 0, A_{j,1} = \frac{\tau}{2} + \tau^3 (\frac{1}{a\gamma_j} - \frac{1}{2}) - \frac{\tau^5}{a\gamma_j},$$

$$A_{j,2} = -\frac{\tau^2}{8a\gamma_j} + \tau^4 (\frac{19}{8a\gamma_j} - \frac{1}{2}) - \tau^6 (\frac{43}{8a\gamma_j} - \frac{1}{2}) + \frac{25}{8a\gamma_j} \tau^8$$

and

$$A_{j,3} = -\tau^{3} \left(\frac{1}{4a\gamma_{j}} - \frac{1}{8}\right) + \tau^{5} \left(\frac{27}{4a\gamma_{j}} - \frac{13}{8}\right) - \tau^{7} \left(\frac{107}{4a\gamma_{j}} - \frac{27}{8}\right) + \tau^{9} \left(\frac{141}{4a\gamma_{j}} - \frac{15}{8}\right) - \frac{15}{a\gamma_{j}} \tau^{11}.$$
 (2.18)

Consequently, we deduce after some reduction that

$$\theta(t) = \frac{\operatorname{area} \Omega}{4\pi t} + \frac{1}{8(\pi t)^{1/2}} \left\{ a \sum_{j=1}^{k} (\alpha_{j+1} - \alpha_{j}) - \sum_{j=k+1}^{J} (\alpha_{j+1} - \alpha_{j}) (a + \gamma_{j}^{-1}) \right\} \\ + \left\{ 1 - \frac{3a}{\pi} \sum_{j=1}^{k} (\alpha_{j+1} - \alpha_{j}) \gamma_{j} \right\} \frac{1}{6} + O(t^{1/2}) \quad \text{as } t \neq 0.$$
(2.19)

CASE 3. ($\gamma_i >> 1$, j = 1,...,k and 0 < $\gamma_i << 1$, j = k+1,...,J) This case can be deduced from the previous one and yields:

$$\theta(t) = \frac{\operatorname{area} \Omega}{4\pi t} + \frac{1}{8(\pi t)^{1/2}} \left\{ a \int_{j=k+1}^{J} (\alpha_{j+1} - \alpha_{j}) - \sum_{j=1}^{k} (\alpha_{j+1} - \alpha_{j}) (a + \gamma_{j}^{-1}) \right\} \\ + \left\{ 1 - \frac{3a}{\pi} \sum_{j=k+1}^{J} (\alpha_{j+1} - \alpha_{j}) \gamma_{j} \right\} \frac{1}{6} + O(t^{1/2}) \text{ as } t + 0.$$
 (2.20)

CASE 4. $(\gamma_{j} >> 1, j = 1,...,J)$

In this case $f_j(v;s)$, j = 1,...,J have the same forms (2.14) and (2.18). Consequently we have the formula:

$$\theta(t) = \frac{\operatorname{area} \Omega}{4\pi t} - \frac{1}{8(\pi t)^{1/2}} \left\{ \sum_{j=1}^{J} (\alpha_{j+1} - \alpha_j) (a + \gamma_j^{-1}) \right\} + \frac{1}{6} + O(t^{1/2}) \quad \text{as } t \neq 0. \quad (2.21)$$

With reference to section 1 in Zayed [1] and the articles by Kac [4], Gottlieb

[7], Pleijel [8], and Sleeman and Zayed [9], the asymptotic expansions (2.17), (2.19),(2.20) and (2.21) may be interpreted as:

(i) Ω is a circular domain of radius a and we have the impedance boundary conditions (1.2) with small/large impedances γ_j , $j = 1, \ldots, J$ as indicated in the specifications of the four respective cases, or (ii) for the first three terms, Ω is a bounded domain in \mathbb{R}^2 of area πa^2 . Let $h < \infty$ be the number of smooth convex holes in Ω .

In case 1, it has
$$n = \frac{3a}{\pi} \sum_{j=1}^{J} (\alpha_{j+1} - \alpha_j) \gamma_j$$
 holes and a boundary length of

 $2\pi a$ together with Neumann boundary conditions, provided h is an integer.

In case 2, it has $h = \frac{\lambda_a}{\pi} \sum_{j=1}^{k} (\alpha_{j+1} - \alpha_j) \gamma_j$ holes, the parts Γ_j , $j = 1, \dots, k$ of the boundary Γ have lengths a $\sum_{j=1}^{k} (\alpha_{j+1} - \alpha_j)$ together with Neumann boundary conditions while the other parts Γ_j , $j = k+1, \dots, J$ have lengths $\sum_{j=k+1}^{J} (\alpha_{j+1} - \alpha_j) (a + \gamma_j^{-1})$ together with Dirichlet boundary conditions.

In case 4, it has no holes (h = 0) and a boundary length of $\sum_{j=1}^{J} (\alpha_{j+1} - \alpha_j)$ (a + γ_j^{-1}) together with Dirichlet boundary conditions.

We close this section with the remark that when J = 2 the results (2.17), (2.19), (2.20) and (2.21) are in agreement with the results of [1].

3. CONSTRUCTION OF $\theta(t)$ FOR PROBLEM (P2).

In analogy with the two dimensional membrane problem, it is clear that $\theta(t)$ associated with problem (P2) is given by:

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

where G(x,x';t) is the Green's function for the heat equation

$$(\Delta_3 - \frac{\partial}{\partial t}) u = 0,$$
 (3.2)

subject to the impedance boundary conditions (1.3) and the initial condition of the form (2.3). As we have done in section 2, we can write G(x,x';t) for problem (P2) in a form similar to (2.4), where

$$G_0(x,x';t) = (4\pi t)^{-3/2} \exp\{-\frac{|x-x'|^2}{4t}\}.$$
 (3.3)

From (2.4), (3.1) and (3.3) we find that

$$\theta(t) = \frac{\text{volume }\Omega}{(4\pi t)^{3/2}} + K(t)$$
(3.4)

where

$$K(t) = \iiint_{\Omega} x(x, x; t) dx.$$
(3.5)

An application of the Laplace transform to the heat equation (3.2) shows that $\overline{G}(x, x'; t)$ satisfies the three-dimensional membrane equation

$$(\Delta_3 - s^2)\overline{G}(\underline{x}, \underline{x}'; s^2) = -\delta(\underline{x} - \underline{x}') \quad \text{in } \Omega, \qquad (3.6)$$

together with the impedance boundary conditions (1.3), where

$$\overline{K}(s^2) = \iiint \overline{x}(x, x; s^2) dx.$$
(3.7)

With reference to section 2 in Waechter [10], it can readily be shown after some reduction that the impedance boundary conditions (1.3) give

$$\overline{K}(s^{2}) = -\frac{a^{2}}{2\pi} \sum_{m=0}^{\infty} (m + \frac{1}{2}) \{ \sum_{j=1}^{J} (\alpha_{j+1} - \alpha_{j}) f_{j}(m;s) \}, \qquad (3.8)$$

where $f_{i}(m;s)$ have the same form (2.12) with m replaced by $m + \frac{1}{2}$.

The series (3.8) if fact diverges since $K(t) \sim \frac{1}{t}$ for small positive t; however, this difficulty may be easily removed by considering the asymptotic expansion for large positive s of

$$\overline{K}_{N}(s^{2}) = -\frac{a^{2}}{2\pi} \sum_{m=0}^{N} (m + \frac{1}{2}) \{ \sum_{j=1}^{J} (\alpha_{j+1} - \alpha_{j}) f_{j}(m;s) \}.$$
(3.9)

Inversion of the Laplace transform gives $K_N(t)$ and we may then write

$$K(t) = \lim_{N \to \infty} K_{N}(t).$$
(3.10)

On applying a Watson transformation [10] to (3.9), we find that

$$\overline{K}_{N}(s^{2}) \sim -\frac{a^{2}}{2\pi} \int_{j=1}^{J} (\alpha_{j+1} - \alpha_{j}) \int_{0}^{N} \nu f_{j}(\nu; s) d\nu \quad \text{as } s \neq \infty.$$
(3.11)

Now, the four respective cases considered in section 2, can be applied as follows:

CASE 1. $(0 < \gamma_{j} << 1, j = 1,...,J)$

On inserting (2.14) and (2.15) into (3.11) and integrating and letting N + ∞ , we deduce after some simplification that

$$K(t) = \frac{\text{surface area S}}{16\pi t} + \frac{1}{12\pi^{3/2}t^{1/2}} \left\{ 2a^2 \sum_{j=1}^{J} (\alpha_{j+1} - \alpha_j) \left(\frac{1}{a} - 3\gamma_j \right) \right\} \\ + 0(t^{1/2}) \text{ as } t \neq 0.$$
(3.12)

From (3.4) and (3.12) we have the formula

$$\theta(t) = \frac{\text{volume } \Omega}{(4\pi t)^{3/2}} + \frac{\text{surface area } S}{16\pi t} + \frac{1}{12\pi^{3/2}t^{1/2}} \left\{ 2a^2 \sum_{j=1}^{J} (\alpha_{j+1} - \alpha_j)(\frac{1}{a} - 3\gamma_j) \right\} \\ + O(t^{1/2}) \quad \text{as } t \neq 0.$$
(3.13)

CASE 2. $(0 < \gamma_j \iff 1, j = 1, \dots, k \text{ and } \gamma_j >> 1, j = k+1, \dots, J)$

On inserting (2.14), (2.15) and (2.18) into (3.11) and integrating and letting N + ∞ we have the formula

$$\theta(t) = \frac{\text{volume } \Omega}{(4\pi t)^{3/2}} + \frac{1}{16\pi t} \left\{ 2a^2 \sum_{j=1}^{k} (\alpha_{j+1} - \alpha_j) - 2a \sum_{j=k+1}^{J} (\alpha_{j+1} - \alpha_j)(a - 2\gamma_j^{-1}) \right\}$$

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$$+ \frac{1}{12\pi^{3/2}t^{1/2}} \{2a^{2}\sum_{j=1}^{k} (\alpha_{j+1} - \alpha_{j})(\frac{1}{a} - 3\gamma_{j}) + 2a\sum_{j=k+1}^{J} (\alpha_{j+1} - \alpha_{j})\} + 0(t^{1/2}) \quad \text{as } t + 0.$$
(3.14)

CASE 3. $(\gamma_j >> 1, j = 1, ..., k \text{ and } 0 < \gamma_j << 1, j = k+1, ..., J)$

This case can be deduced from the previous one and yields

$$\theta(t) = \frac{\text{volume } \Omega}{(4\pi t)^{3/2}} + \frac{1}{16\pi t} \left\{ 2a^2 \sum_{j=k+1}^{J} (\alpha_{j+1} - \alpha_j) - 2a \sum_{j=1}^{k} (\alpha_{j+1} - \alpha_j)(a - 2\gamma_j^{-1}) \right\} \\ + \frac{1}{12\pi^{3/2}t^{1/2}} \left\{ 2a^2 \sum_{j=k+1}^{J} (\alpha_{j+1} - \alpha_j)(\frac{1}{a} - 3\gamma_j) + 2a \sum_{j=1}^{k} (\alpha_{j+1} - \alpha_j) \right\}$$

+
$$0(t^{1/2})$$
 as $t \neq 0$. (3.15)
CASE 4. $(\gamma_j >> 1, j = 1,...,J)$

On inserting (2.14) and (2.18) into (3.11) and integrating and letting N + ∞ we have the formula

$$\theta(t) = \frac{\text{volume }\Omega}{(4\pi t)^{3/2}} - \frac{1}{16\pi t} \left\{ 2a \sum_{j=1}^{J} (\alpha_{j+1} - \alpha_j)(a - 2\gamma_j^{-1}) \right\} + \frac{a}{3(\pi t)^{1/2}} + 0(t^{1/2})$$

as t + 0. (3.16)

With reference to section 1 in [1] and the articles by Gottlieb [7], Waechter [10], Pleijel [11], and Zayed [12] the asymptotic expansions (3.13) - (3.16) may be interpreted as (i) Ω is a spherical domain of radius a and we have the impedance boundary conditions (1.3) with small/large impedances γ_j , $j = 1, \ldots, J$ as indicated in the specifications of the four respective cases, or (ii) for the first three terms, Ω is a bounded domain in R³ of volume $\frac{4}{3}$ ma³.

In case 1, it has a surface S of area $4\pi a^2$, the parts S_j , j = 1, ..., J of the

surface S have areas
$$2a^2 \sum_{j=1}^{J} (\alpha_{j+1} - \alpha_j)$$
 and mean curvatures $(\frac{1}{a} - 3\gamma_j)$, j=1,...,J

together with Neumann boundary conditions.

In case 2, the parts S_j , j = 1, ..., k of the surface S have areas

$$2a^{2}\sum_{j=1}^{k} (\alpha_{j+1} - \alpha_{j})$$
 and mean curvatures $(\frac{1}{a} - 3\gamma_{j}) = 1, \dots, k$ together with Neumann

boundary conditions, while the other parts S_j , j = k+1, ..., J have areas

$$J_{j=k+1}^{J} (\alpha_{j+1} - \alpha_j)(a - 2\gamma_j^{-1})$$
 and mean curvature $\frac{1}{a}$ together with Dirichlet boundary $j=k+1$

conditions.

In case 4, it has a surface of area 2a $\sum_{j=1}^{J} (\alpha_{j+1} - \alpha_j)(a - 2\gamma_j^{-1})$ and mean curvature

 $\frac{1}{a}$ together with Dirichlet boundary conditions.

Finally, we note that when J = 2 the results (3.13) - (3.16) are in agreement with the results of [1].

4. DISCUSSIONS.

This paper represents a sensible extension of the author's previous publication [1] when the boundary Γ in \mathbb{R}^2 or the surface S in \mathbb{R}^3 consists of two parts (J = 2) to the case when Γ or S consists of J parts, where J is a finite positive integer, in which a great deal of technical analysis has gone into obtaining the results. Zayed [2,3] has recently generalized the results of [1] to the case when $\Omega \subseteq \mathbb{R}^n$, n = 2 or 3 is a simply connected bounded domain, where a considerable amount of mathematical work has gone into obtaining the results. With reference to the previous work (See [2], [3], [11], [12]), we conclude that, there are technical difficulties and a considerable amount of mathematical work in extending the results of the present paper to the type of domains considered in [2] and [3]. This extension is still an open problem which will be discussed in a forthcoming paper.

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