

Generalized Quadrature Domains

with connections to Hele-Shaw flow

Andrew Graven
Caltech Department of Mathematics
(joint work with Nikolai Makarov)

Random Matrices and Related Topics in Jeju
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With support from



Generalized
quadrature
domains

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Classical
quadrature
domains

Abelian
quadrature
domains

Weighted
quadrature
domains

Future work

- 1 Classical quadrature domains
- 2 Abelian quadrature domains
- 3 Weighted quadrature domains
- 4 Future work

Mean value property:

$$f \in L^1_a(\mathbb{D}_r(a)) \implies \frac{1}{\pi r^2} \int_{\mathbb{D}_r(a)} f dA = f(a).$$

¹bounded & simply connected

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The cardioid, $\Omega = \left\{ z + \frac{z^2}{2} : z \in \mathbb{D} \right\}$:



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These are examples of *quadrature identities*.

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Definition 1.1 (Quadrature domain)

We call a domain $\Omega \subset \widehat{\mathbb{C}}$ a *quadrature domain* if there exists $h \in \text{Rat}(\Omega)$ s.t.²

$$\frac{1}{\pi} \int_{\Omega} f dA = \frac{1}{2\pi i} \oint_{\partial\Omega} f(w)h(w)dw$$

$\forall f \in L^1_a(\Omega)$. This is denoted by $\Omega \in \text{QD}(h)$. (we also assume $\infty \notin \partial\Omega$)

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Residue theorem (Ω bounded) \rightarrow quadrature domain \iff quadrature identity:

$$\frac{1}{2\pi i} \oint_{\partial\Omega} f(w)h(w)dw = \sum_{\text{poles of } h, \{p_k\}} \text{Res}_{w=p_k} (f(w)h(w)) = \sum_{k,j} c_{k,j} f^{(n_j)}(p_k).$$

Unbounded case is similar.

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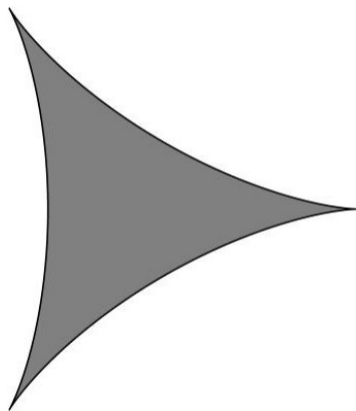
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Can also write $\frac{1}{\pi} \int_{\Omega} f dA = \mu(f)$, where $\mu = \bar{\partial}h = \sum_{k,j} c_{k,j} (-1)^{n_j+1} \delta_{p_k}^{(n_j)}$

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The complement of the deltoid is an unbounded quadrature domain,
 $\Omega = \left\{ z + \frac{1}{2z^2} : |z| > 1 \right\} \in \text{QD} \left(\frac{w^2}{2} \right)$:

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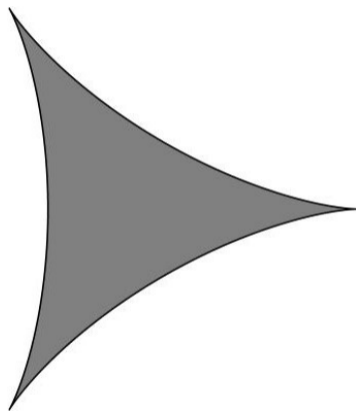


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$$\begin{aligned} \frac{1}{\pi} \int_{\Omega} f dA &= \frac{1}{2\pi i} \oint_{\partial\Omega} f(w) \frac{w^2}{2} dw \\ &= \frac{1}{2} f_3 \end{aligned}$$

$$f(w) = f_1 w^{-1} + f_2 w^{-2} + f_3 w^{-3} + \dots$$

$$(f \in L_a^1 \implies f_1 = f_2 = 0)$$



Definition 1.2 (Cauchy transform)

For a Borel set $\Omega \subset \mathbb{C}$, we denote the *Cauchy transform* of Ω by $C^\Omega : \mathbb{C} \rightarrow \mathbb{C}$,

$$C^\Omega(w) = \frac{1}{\pi} \int_{\Omega} \frac{dA(\xi)}{w - \xi}$$

$\overline{C^\Omega}$ corresponds to the electric field due to a uniform charge distribution on Ω .

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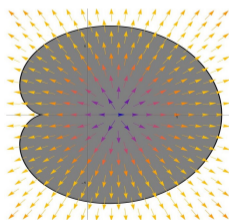
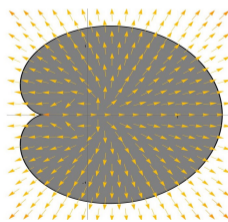
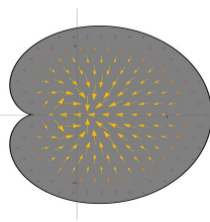
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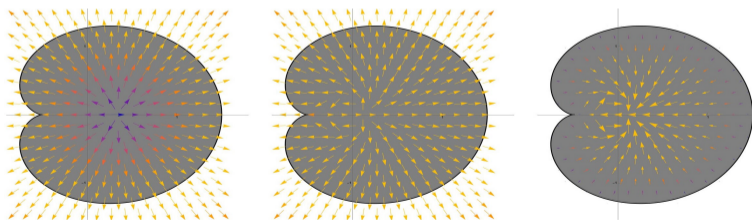
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$\mu = \overline{\partial}h$ corresponds to point charge distribution.

Remark: $\Omega \subset \widehat{\mathbb{C}}$ is a QD iff it admits a *Schwarz function* $S : \Omega \rightarrow \widehat{\mathbb{C}}$.

³ \doteq denotes equality on the boundary.

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$$C^{\Omega^c}(w) = \lim_{r \rightarrow \infty} \frac{1}{\pi} \int_{\Omega^c \cap \mathbb{D}_r} \frac{dA(\xi)}{w - \xi}$$

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A S -function is a continuous map

$$S : \text{Cl}(\Omega) \rightarrow \widehat{\mathbb{C}}$$

such that $S \in \mathcal{M}(\Omega)$ and³

$$S(w) \doteq \bar{w}$$

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Also,

$$S(w) = h(w) + C^{\Omega^c}(w), \quad w \in \Omega$$

(where C^{Ω^c} is understood in terms of its Cauchy principal value)⁴

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Let $\Omega \subset \mathbb{C}$ be bounded and simply connected with Riemann map $\varphi : \mathbb{D} \rightarrow \Omega$,

$$\varphi(z) = f_0 + f_1 z + f_2 z^2 + \dots$$

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⁵ $\mathcal{C}_A(X)$ = functions analytic in X , continuous up to ∂X , and = 0 at ∞ .

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Let $\Omega \subset \mathbb{C}$ be bounded and simply connected with Riemann map $\varphi : \mathbb{D} \rightarrow \Omega$,

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The associated *interior Faber transform* Φ_φ is a linear iso $\mathcal{C}_A(\mathbb{D}^c) \rightarrow \mathcal{C}_A(\Omega^c)$,⁵

$$\Phi_\varphi(f)(w) = \frac{1}{2\pi i} \oint_{\partial\mathbb{D}} \frac{f(z)\varphi'(z)}{\varphi(z) - w} dz = \frac{1}{2\pi i} \oint_{\partial\Omega} \frac{f \circ \psi(\xi)}{\xi - w} d\xi$$

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Note: the Faber transform preserves polynomials and rational functions, e.g.

$$\Phi_\varphi\left(\frac{1}{z - z_0}\right)(w) = \frac{\varphi'(z_0)}{w - \varphi(z_0)}, \quad F_n = \Phi_\varphi(z^n) \quad (n\text{th Faber polynomial})$$

Logarithms are also preserved.

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If $\Omega \in \text{QD}(h)$ is s.c, with Riemann map φ , then φ is **rational** and⁶

$$h = \Phi_{\varphi}(\varphi^{\#})$$

Chang & Makarov (2013)

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Definition 2.1 (Abelian quadrature domain)

We call a bounded domain $\Omega \subset \mathbb{C}$ an *Abelian quadrature domain* if there exists $h \in \widetilde{\text{Rat}}(\Omega)$,⁷ ($h = r + L$ for some $r \in \text{Rat}(\Omega)$ and $e^L \in \text{Rat}(\Omega)$) such that

$$\frac{1}{\pi} \int_{\Omega} f dA = \frac{1}{2\pi i} \oint_{\partial\Omega} f(w) h(w) dw.$$

$\forall f \in L^1_a(\Omega)$. This is denoted by $\Omega \in \widetilde{\text{QD}}(h)$.

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Residue theorem:

$$\frac{1}{2\pi i} \oint_{\partial\Omega} f(w) h(w) dw = \sum_{k,j} c_{k,j} f^{(n_j)}(p_k) - \sum_j \alpha_j \int_{a_j}^{b_j} f(w) dw$$

(where the a_j, b_j are the pairs of branch points of L)

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Remark: The Faber transform formula also applies to Abelian QDs.

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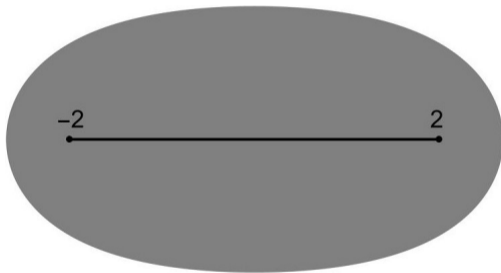
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The following ellipse-like region is an AQD:

$$\Omega = \left\{ w \in \mathbb{C} : \left| \tanh \left(\frac{w}{2} \right) \right|^2 < \tanh(1) \right\} \in \widetilde{\text{QD}} \left(\ln \left(\frac{w+2}{w-2} \right) \right)$$



$$\frac{1}{\pi} \int_{\Omega} f dA = \frac{1}{2\pi i} \oint_{\partial\Omega} f(w) \ln \left(\frac{w+2}{w-2} \right) dw = \int_{-2}^2 f(w) dw$$

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Definition 3.1 (Weighted quadrature domain)

We call a domain $\Omega \subset \widehat{\mathbb{C}}$ a *weighted quadrature domain* wrt the weight $\rho : \Omega \rightarrow \mathbb{R}_{\geq 0}$ if $\exists h \in \text{Rat}(\Omega)$ s.t

$$\frac{1}{\pi} \int_{\Omega} f \rho dA = \frac{1}{2\pi i} \oint_{\partial\Omega} f(w) h(w) dw$$

$\forall f \in L^1_a(\Omega; \rho)$. This is denoted by $\Omega \in \text{QD}_{\rho}(h)$.

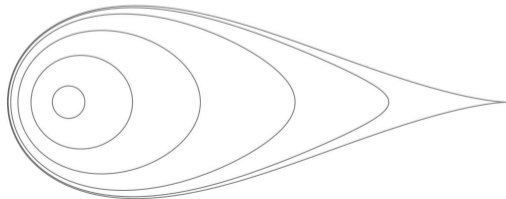
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Example: if $\varphi(z) = aze^{az^{-1}}$ ($0 < a \leq 1$), then $\Omega = \varphi(\mathbb{D}^-) \in \text{QD}_{|w|^{-2}}(1)$



(Ω is unbounded component)

Recall that if $\Omega \in \text{QD}(h)$ (bounded, s.c.), then $h = \Phi_\varphi(\varphi^\#)$.⁸ This generalizes to certain classes of weighted QDs.

⁸ $\varphi^\#(z) = \overline{\varphi(\bar{z}^{-1})}$

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If $\Omega \in \text{QD}_\rho(h)$ is bounded and s.c, with $\rho = |R'|^2 = \frac{\Delta|R|^2}{4}$, for $R \in \widetilde{\text{Rat}}$ and $\infty, 0 \notin R'(\Omega)$, then

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Remark 2: generalizes nicely to unbounded domains and those with $0, \infty \in R'(\Omega)$.

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If $\Omega \in \text{QD}_{|R'|^2} \left(\frac{c}{w-w_0} \right)$ is bounded and s.c. with, $c > 0$, $w_0 \in \mathbb{C}$ “nice”, then⁹

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¹⁰see [Dragnev, Legg & Saff (2022)] for a similar result

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So Ω is a preimage of a disk under R .

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$$c = \frac{1}{2\pi i} \oint_{\partial\Omega} 1 \cdot \frac{c}{w-w_0} dw = \frac{1}{\pi} \int_{\Omega} 1 \cdot |R'|^2 dA$$

can show that $\alpha = \sqrt{c}$.

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can show that $\alpha = \sqrt{c}$. \longrightarrow Ω is a preimage of $\mathbb{D}_{\sqrt{c}}(R(w_0))$ under R .¹⁰

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Classical Hele-Shaw flow:

- family of domains $\{\Omega_t\}_t$ in plane with smooth boundary

Generalized
quadrature
domains

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Classical
quadrature
domains

Abelian
quadrature
domains

Weighted
quadrature
domains

Future work

Classical Hele-Shaw flow:

- family of domains $\{\Omega_t\}_t$ in plane with smooth boundary
- boundary evolves with $v_n \propto \nabla G_\infty$ (v_n = normal velocity, G_∞ = Green function wrt ∞)

Generalized
quadrature
domains

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Classical
quadrature
domains

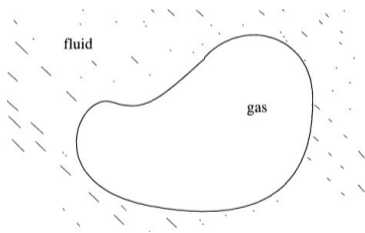
Abelian
quadrature
domains

Weighted
quadrature
domains

Future work

Classical Hele-Shaw flow:

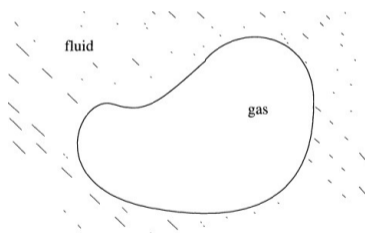
- family of domains $\{\Omega_t\}_t$ in plane with smooth boundary
- boundary evolves with $v_n \propto \nabla G_\infty$ (v_n = normal velocity, G_∞ = Green function wrt ∞)
- e.g. gas bubbles $\{\Omega_t\}_t$ in fluid with steady injection/extraction:



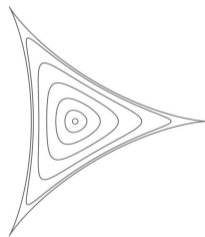
Varchenko & Etingof (1992)

Classical Hele-Shaw flow:

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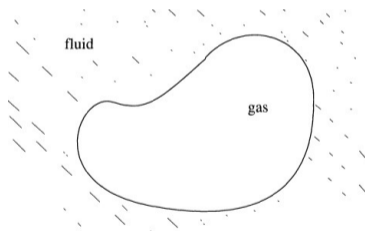
Varchenko & Etingof (1992)



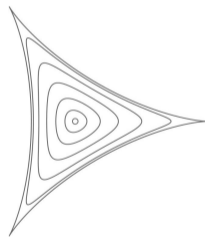
Deltoid

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Varchenko & Etingof (1992)



Deltoid

Remark: $\Omega_{t_0} \in \text{QD}(h) \implies \Omega_{t_0+\delta t} \in \text{QD}\left(h(w) + \frac{\delta t}{w-w_0}\right)$, where w_0 is the injection point.

Caltech Saffman-Taylor fingers

Generalized
quadrature
domains

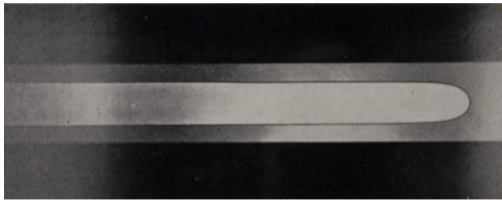
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Classical
quadrature
domains

Abelian
quadrature
domains

Weighted
quadrature
domains

Future work



Finger of water penetrating oil¹¹

¹¹Saffman & Taylor (1958)

Caltech Saffman-Taylor fingers

Generalized
quadrature
domains

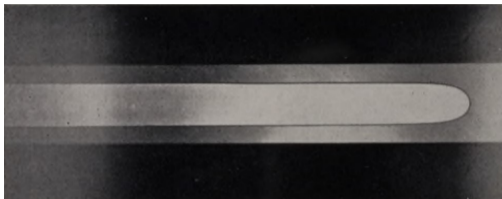
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Classical
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domains

Abelian
quadrature
domains

Weighted
quadrature
domains

Future work



Finger of water penetrating oil¹¹

Saffman-Taylor finger \longleftrightarrow Hele-Shaw cell in channel

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Caltech Saffman-Taylor fingers

Generalized
quadrature
domains

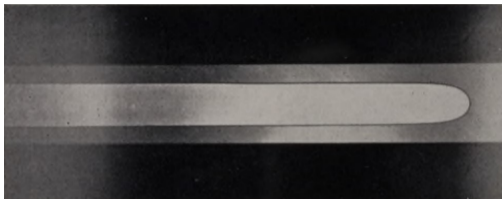
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Classical
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Abelian
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Future work



Finger of water penetrating oil¹¹

Saffman-Taylor finger \longleftrightarrow Hele-Shaw cell in channel

Recall:

quadrature domain \longleftrightarrow Hele-Shaw cell

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Caltech Saffman-Taylor fingers

Generalized quadrature domains

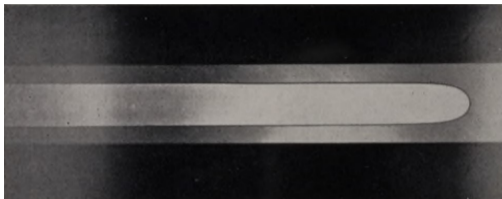
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Classical quadrature domains

Abelian quadrature domains

Weighted quadrature domains

Future work



Finger of water penetrating oil¹¹

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Caltech Saffman-Taylor fingers

Generalized quadrature domains

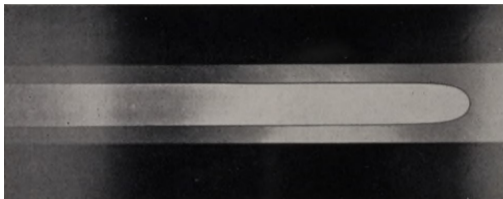
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Classical quadrature domains

Abelian quadrature domains

Weighted quadrature domains

Future work



Finger of water penetrating oil¹¹

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Problem: ∞ in boundary

¹¹Saffman & Taylor (1958)

Definition 3.2 (Weighted Abelian QD)

We call a bounded domain $\Omega \subset \mathbb{C}$ a weighted *Abelian quadrature domain* wrt the weights $\rho : \Omega \rightarrow \mathbb{R}_{\geq 0}$ and $\Lambda \in \text{Rat}(\Omega^c)$ if $\exists h = r + \Lambda L$ for $r, e^L \in \text{Rat}(\Omega)$, such that

$$\frac{1}{\pi} \int_{\Omega} f \rho dA = \frac{1}{2\pi i} \oint_{\partial\Omega} f(w) h(w) dw$$

$\forall f \in L^1_a(\Omega; \rho)$. This is denoted by $\Omega \in \widetilde{\text{QD}}_{\rho}(h)$.

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Residue theorem:

$$\frac{1}{2\pi i} \oint_{\partial\Omega} f(w) h(w) dw = \sum_{k,j} c_{k,j} f^{(n_j)}(p_k) - \sum_j \alpha_j \int_{a_j}^{b_j} f(w) \Lambda(w) dw$$

(where the a_j, b_j are the pairs of branch points of L)

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Unbounded case is similar.

Generalized
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Classical
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Abelian
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domains

Weighted
quadrature
domains

Future work

If $0 \notin \Omega \in \widetilde{\text{QD}}_{|w|^{-2}}(h)$ is s.c, can still obtain a Faber transform formula

$$h(w) = \frac{1}{w} \Phi_{\varphi} \left(\ln \left(\frac{\varphi(z)}{\varphi(0)} \right)^{\#} \right) (w)$$

¹²pay no attention to the singularity on the boundary...

Weighted Abelian QD Example

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Classical
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Abelian
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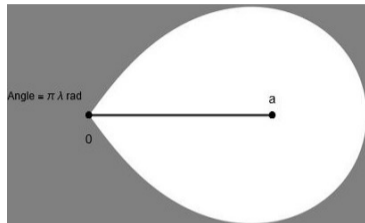
Weighted
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Future work

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Weighted Abelian QD Example

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Classical
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Abelian
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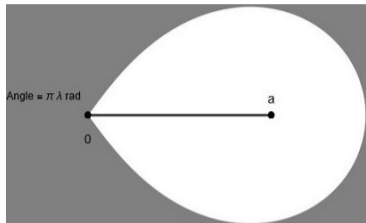
Weighted
quadrature
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Future work

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Weighted Abelian QD Example

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Classical
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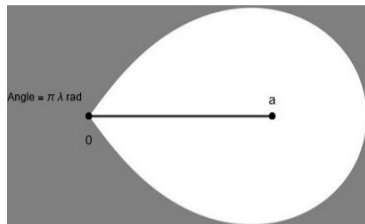
Weighted
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Future work

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Weighted Abelian QD Example

Generalized
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Classical
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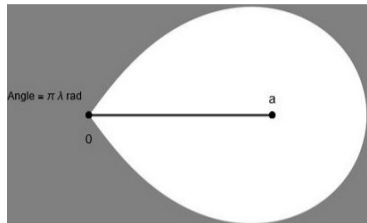
Weighted
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Future work

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Weighted Abelian QD Example

Generalized
quadrature
domains

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Classical
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Abelian
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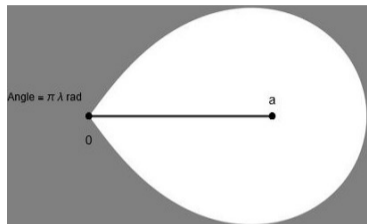
Weighted
quadrature
domains

Future work

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So if $f \in L_a^1(a\mathbb{D}(1)^{\lambda}; |w|^{-2})$,

$$\frac{1}{\pi} \int_{a\mathbb{D}(1)^{\lambda}} \frac{f(w)}{|w|^2} dA(w) = \lambda \int_0^a \frac{f(w)}{w} dw$$

¹²pay no attention to the singularity on the boundary...

Weighted Abelian QD Example (cont.)

Generalized quadrature domains

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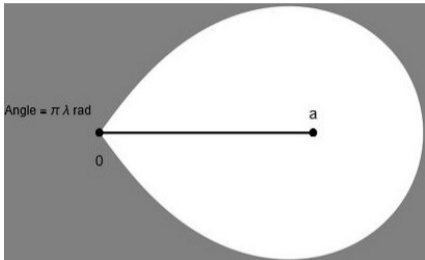
Classical quadrature domains

Abelian quadrature domains

Weighted quadrature domains

Future work

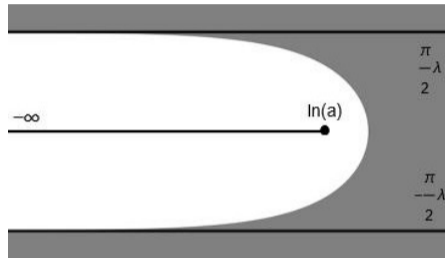
Changing variables $w \mapsto \ln(w)$:



$$a\mathbb{D}(1)^\lambda$$

$$\begin{matrix} w \mapsto \ln(w) \\ \frac{dA}{|w|^2} \mapsto dA \end{matrix} \rightarrow$$

(Saffman-Taylor finger)



$$\ln(a) + \lambda \ln(\mathbb{D}(1))$$

Weighted Abelian QD Example (cont.)

Generalized quadrature domains

Andrew Graven

Classical quadrature domains

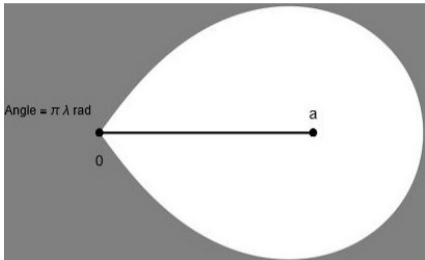
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Future work

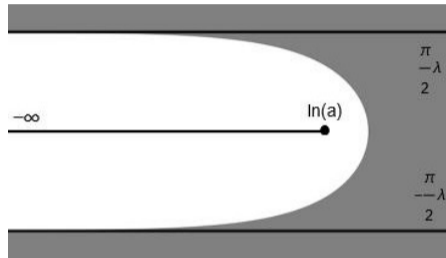
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Gives

$$\frac{1}{\pi} \int_{\ln(a) + \lambda \ln(\mathbb{D})} f dA = \lambda \int_{-\infty}^{\ln(a)} f(w) dw$$

For $f \in L^1_a(\ln(a) + \lambda \ln(\mathbb{D}(1)))$

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 - Classical case: Lee & Makarov (2016)

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Future work

Thank you!

Upcoming: Characterization of simply connected 1 pt UQDs,

$$\Omega \in \text{QD} \left(\frac{c}{w - w_0} \right), \quad c, w_0 \in \mathbb{C}$$

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- Riemann map:

$$\varphi(z) = az \frac{z - z_1}{z - \bar{z}_0^{-1}}, \quad (\varphi(z_0) = w_0)$$

Generalized
quadrature
domains

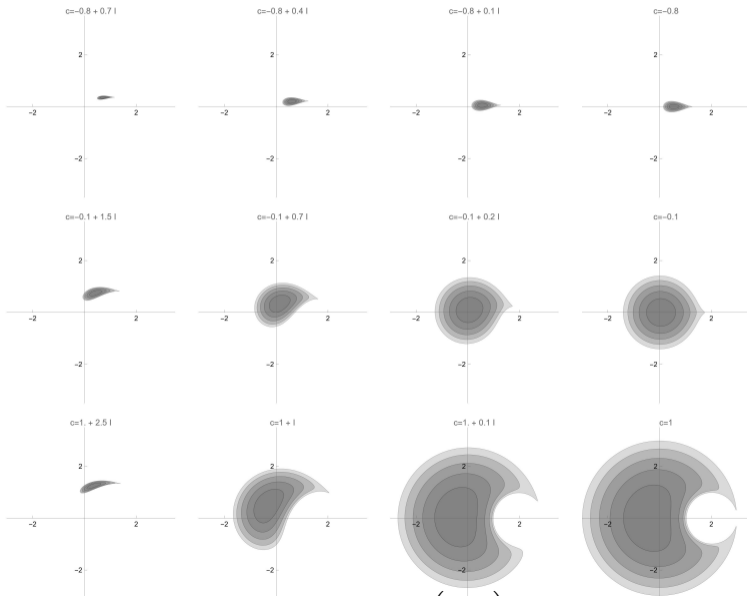
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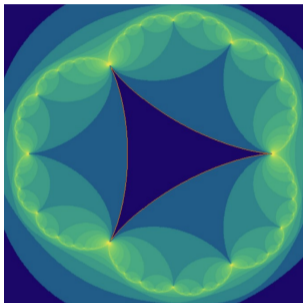
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Future work

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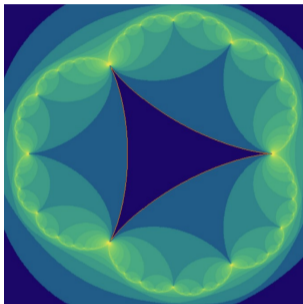
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13

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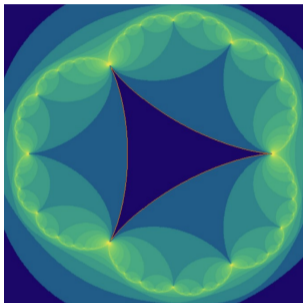
13

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Lee & Makarov (2016): dynamics of S-reflection \rightarrow sharp QD connectivity bounds

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