FI

1

$$= \frac{1}{13440} [112 x^2 y^6 - y^8]$$
The complete solution = C.F. + P.I.
= $f_1(y + 2ix) + f_2(y - 2ix) + \frac{1}{13440} (112 x^2 y^6 - y^8)$ Ans.

EXERCISE 14.5

Solve the following equations:

olve the following equations:

1.
$$\frac{\partial^2 z}{\partial x^2} + 3 \frac{\partial^2 z}{\partial x \partial y} + 2 \frac{\partial^2 z}{\partial y^2} = 12xy$$

(A.M.I.E., Winter 2001)

Ans. $z = f_1(y - x) + f_2(y - 2x) + 2x^3y - \frac{3x^4}{2}$

2. $\frac{\partial^2 z}{\partial x^2} - \frac{\partial^2 z}{\partial x \partial y} - 6 \frac{\partial^2 z}{\partial y^2} = xy$

Ans. $z = f_1(y - 2x) + f_2(y + 3x) + \frac{x^3y}{6} + \frac{x^4}{24}$

3. $(D^3 - 3D^2D')z = x^2y$

Ans. $z = \phi_1(y + x) + \phi_2(y - x) + \frac{1}{12}e^{2x - y} - xe^{x + y} - \frac{1}{3}\cos(x + 2y)$

4. $\frac{\partial^3 z}{\partial x^3} - 2 \frac{\partial^3 z}{\partial x^2 \partial y} = 2e^{2x} + 3x^2y$

Ans. $z = f_1(y) + xf_2(y) + f_3(y + 2x) + \frac{1}{60}(15e^{2x} + 3x^5y + x^6)$

5. $(D^2 - 6DD' + 9D'^2)z = 12x^2 + 36xy$

Ans. $z = f_1(y + 3x) + xf_2(y + 3x) + 6x^3y + 10x^4$

6. $(D^2 - D'^2 + D + 3D' - 2)z = e^{x - y} - x^2y$

Ans. $z = e^{-2x}f_1(y + x) + e^xf_2(y - x) - \frac{1}{4}e^{x - y} + \frac{1}{2}\left(x^2y + xy + \frac{3}{2}x^2 + \frac{3y}{2} + 3x + \frac{21}{4}\right)$

14.5 P.I. OF ANY FUNCTION

If the function on the R.H.S. of the P.D.E. is not of the form, given in previous cases. Then

$$P.I. = \frac{1}{F(D, D')} \phi(x, y)$$

F(D, D') is factorized to get

$$F(D, D') = (D - m_1 D') (D - m_2 D') \dots (D - m_n D')$$

$$P.I. = \frac{1}{(D - m_1 D) (D - m_2 D') \dots (D - m_n D')} \phi(x, y)$$

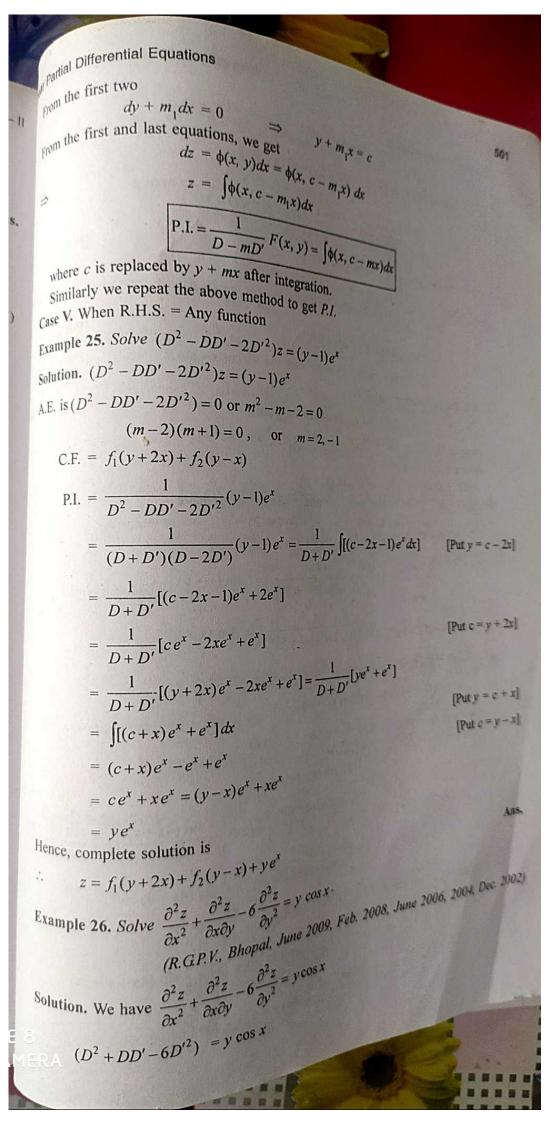
Let us consider

P.I. =
$$\frac{1}{D - m_1 D'} \phi(x, y)$$
 (Taking only one term)

$$\Rightarrow \qquad p - m_1 q = \phi(x, y)$$

Subsidiary equations are (Lagrange's equations)

REDMINOTE 8
$$\frac{dx}{1} = \frac{dy}{-m_1} = \frac{dz}{\phi(x, y)}$$
Al QUAD CAMERA



Its auxiliary equation is

$$m^{2} + m - 6 = 0 \implies (m+3)(m-2) = 0 \implies m = 2, -3$$

$$C.F. = f_{1}(y+2x) + f_{2}(y-3x)$$

$$P.I. = \frac{1}{D^{2} + DD' - 6D'^{2}} y \cos x = \frac{1}{(D-2D')(D+3D')} y \cos x$$

$$= \frac{1}{D-2D'} \int (c+3x)\cos x \, dx \qquad [Put \ y = c+3x]$$

$$= \frac{1}{D-2D'} [(c+3x)\sin x + 3\cos x] = \frac{1}{D-2D'} [y \sin x + 3\cos x] \quad [Put \ c+3x = y]$$

$$= \int [(c-2x)\sin x + 3\cos x] \, dx \qquad [Put \ y = c-2x]$$

$$= (c-2x)(-\cos x) - 2\sin x + 3\sin x = -y\cos x + \sin x \qquad [Put \ c-2x = y]$$

Hence, the complete solution is

$$z = f_1(y+2x) + f_2(y-3x) + \sin x - y \cos x$$
ample. 27. Solve: $(D^2 + D D' - 6 D'^2) z = x^2 \sin (x + y)$
lution. Here, we have
$$(D^2 + D D' - 6 D') z = x^2 \sin (x + y)$$
Putting
$$D = m \qquad \text{and} \qquad D' = 1, \text{ we have}$$
A.E. is
$$m^2 + m - 6 = 0 \implies (m+3)(m-2) = 0 \implies m = 2, -3$$

$$m^{2} + m - 6 = 0 \implies (m+3) (m-2) = 0 \implies m = 2, -3$$

$$C.F. = f_{1} (y + 2x) + f_{2} (y - 3x)$$

$$P.I. = \frac{1}{D^{2} + D D' - 6 D'^{2}} \left[x^{2} \sin (x + y) \right]$$

$$= \frac{1}{(D-2D') (D+3D')} \left[x^{2} \sin (x + y) \right]$$

Let
$$\frac{1}{D+3D'}[x^2 \sin{(x+y)}] = u$$

 $\Rightarrow (D+3D') u = x^2 \sin{(x+y)}$
 $u = \int x^2 \sin{(x+c+3x)} dx$
 $= \int x^2 \sin{(4x+c)} dx$ [$y = c + 3x$]
 $= x^2 \left(\frac{-\cos{(4x+c)}}{4}\right) - (2x) \left(\frac{-\sin{(4x+c)}}{16}\right) + 2 \frac{\cos{(4x+c)}}{64}$
 $= \left[\frac{-x^2}{4} + \frac{1}{32}\right] \cos{(4x+c)} + \frac{x}{8} \sin{(4x+c)}$...(1)

On eliminating c, we put c = y - 3x in (1) and get

$$u = \left(\frac{-x^2}{4} + \frac{1}{32}\right) \cos(4x + y - 3x) + \frac{x}{8} \sin(4x + y - 3x)$$
$$= \left(\frac{-x^2}{4} + \frac{1}{32}\right) \cos(x + y) + \frac{x}{8} \sin(x + y)$$

P.I. =
$$\frac{1}{(D-2D')} \frac{1}{(D-2D')} u$$
=
$$\frac{1}{D-2D'} \left[\left(\frac{-x^2}{4} + \frac{1}{32} \right) \cos(x+y) + \frac{x}{8} \sin(x+y) \right]$$
=
$$\int \left[\left(\frac{-x^2}{4} + \frac{1}{32} \right) \cos(x+c-2x) + \frac{x}{8} \sin(x+c-2x) \right] dx$$
=
$$\int \left[\left(\frac{-x^2}{4} + \frac{1}{32} \right) \cos(c-x) + \frac{x}{8} \sin(c-x) \right] dx$$
=
$$\left(\frac{-x^2}{4} + \frac{1}{32} \right) \left\{ -\sin(c-x) \right\} - \left(\frac{-x}{2} \right) \left\{ -\cos(c-x) \right\}$$
+
$$\left(\frac{-1}{2} \right) \sin(c-x) + \frac{x}{8} \cos(c-x) - \frac{1}{8} \left[-\sin(c-x) \right]$$
=
$$\left(\frac{x^2}{4} - \frac{1}{32} - \frac{1}{2} + \frac{1}{8} \right) \sin(c-x) + \left(\frac{-x}{2} + \frac{x}{8} \right) \cos(c-x)$$
=
$$\left(\frac{x^2}{4} - \frac{13}{32} \right) \sin(c-x) - \frac{3x}{8} \cos(c-x)$$
 ...(2)(c = 2x + y)

On eliminating c, we put c = 2x + y in (2) and get

P.I. =
$$\left(\frac{x^2}{4} - \frac{13}{32}\right) \sin(2x + y - x) - \frac{3x}{8} \cos(2x + y - x)$$

= $\left(\frac{x^2}{4} - \frac{13}{32}\right) \sin(x + y) - \frac{3x}{8} \cos(x + y)$

The complete solution = C.F. + P.I.

Dution = C.F. + P.I.

$$z = f_1(y + 2x) + f_2(y - 3x) + \left(\frac{x^2}{4} - \frac{13}{32}\right) \sin(x+y) - \frac{3x}{8} \cos(x+y) \text{ Ans.}$$

Example 28. Solve:
$$(r-4 t) = \frac{4x}{y^2} - \frac{y}{x^2}$$

Solution. Here, we have

A.E. is
$$(D^{2} - 4 D^{2}) z = \frac{4x}{y^{2}} - \frac{y}{x^{2}}$$

$$m^{2} - 4 = 0 \implies (m+2) (m-2) = 0 \implies m = 2, -2$$

$$C.F. = f_{1} (y + 2x) + f_{2} (y - 2x)$$

$$P.I. = \frac{1}{D^{2} - 4 D^{2}} \left(\frac{4x}{y^{2}} - \frac{y}{x^{2}} \right)$$

$$= \frac{1}{(D+2 D^{2}) (D-2 D^{2})} \left(\frac{4x}{y^{2}} - \frac{y}{x^{2}} \right)$$

$$= \frac{1}{(D+2 D^{2}) (D-2 D^{2})} \left(\frac{4x}{y^{2}} - \frac{y}{x^{2}} \right)$$

Let
$$u = \frac{1}{D-2D'} \left(\frac{4x}{y^2} - \frac{y}{x^2} \right)$$

$$\Rightarrow \qquad (D-2D') \ u = \left(\frac{4x}{y^2} - \frac{y}{x^2} \right)$$

$$\Rightarrow \qquad u = \int \left[\frac{4x}{(c-2x)^2} - \frac{c-2x}{x^2} \right] dx$$

$$= \int \left[\frac{-2(c-2x) + 2c}{(c-2x)^2} - \frac{c}{x^2} + \frac{2}{x} \right] dx$$

$$= \int \left[\frac{-2}{(c-2x)} + \frac{2c}{(c-2x)^2} - \frac{c}{x^2} + \frac{2}{x} \right] dx$$

$$= \log(c-2x) + \frac{c}{c-2x} + \frac{c}{x} + 2\log x$$

On eliminating c, replace c by 2x + y and have

$$u = \log(2x + y - 2x) + \frac{2x + y}{2x + y - 2x} + \frac{2x + y}{x} + 2\log x$$

$$= \log y + \frac{2x + y}{y} + 2 + \frac{y}{x} + 2\log x$$

$$P.1. = \frac{1}{(D + 2D')(D - 2D')} \left(\frac{4x}{y^2} - \frac{y}{x^2}\right)$$

$$= \frac{1}{(D + 2D')} u$$

$$= \frac{1}{D + 2D'} \left[\log y + \frac{2x + y}{y} + 2 + \frac{y}{x} + 2\log x\right]$$

$$= \int \left[\log(c + 2x) + \frac{2x + c + 2x}{c + 2x} + 2 + \frac{c + 2x}{x} + 2\log x\right] dx \qquad [y = c + 2x]$$

$$= \int \left[\log(c + 2x) + \frac{2x}{c + 2x} + 1 + 2 + \frac{c}{x} + 2 + 2\log x\right] dx$$

$$= \int \left[\log(c + 2x) + \frac{2x + c - c}{2x + c} + 5 + \frac{c}{x} + 2\log x\right] dx$$

$$= \int \left[\log(c + 2x) + \frac{2x + c - c}{2x + c} + 5 + \frac{c}{x} + 1 \cdot \log x^2\right] dx$$

$$= \left[x \log(c + 2x) - \int x + \frac{1}{c + 2x} + 2 \cdot \frac{$$

O REDMI NOTE 8

AI QUAD CAMERA

$$= x \log (c + 2x) - x + \frac{c}{2} \log (c + 2x) + 6x - \frac{c}{2} \log (c + 2x)$$

$$= x \log (c + 2x) + 3x + c \log x + x \log x^{2} - 2x$$

$$= x \log (y - 2x + 2x) + 3x + c \log x + x \log x^{2} - 2x$$

$$= x \log (y - 2x + 2x) + 3x + (y - 2x) \log x + x \log x^{2}$$

$$= x \log y + 3x + y \log x - 2x \log x + x \log x^{2}$$

$$= x \log y + 3x + y \log x - x \log x + x \log x^{2}$$

$$= x \log y + 3x + y \log x - x \log x^{2} + x \log x^{2}$$
Hence, the complete solution is

Hence, the complete solution is

Let

Solution. We have
$$[D^{3} + D^{2} D' - D D'^{2} - D'^{3}] z = e^{x} \cos 2y$$

$$[D^{3} + D^{2} D' - D D'^{2} - D'^{3}] z = e^{x} \cos 2y$$

$$[D^{3} + M^{2} - M - 1] = 0 \implies (M + 1)^{2} (M - 1) = 0, \quad M = 1, -1, -1$$

$$[D^{3} + M^{2} - M - 1] = 0 \implies (M + 1)^{2} (M - 1) = 0, \quad M = 1, -1, -1$$

$$[D^{3} + D^{2} D' - D D'^{2} - D'^{3}] e^{x} \cos 2y$$

$$[D^{3} + D^{2} D' - D D'^{2} - D'^{3}] e^{x} \cos 2y$$

$$[D^{3} + D^{2} D' - D D'^{2} - D'^{3}] e^{x} \cos 2y$$

$$[D^{3} + D^{2} D' - D D'^{2} - D'^{3}] e^{x} \cos 2y$$

$$(D+D')^{2} (D-D')^{e^{x}} \cos 2y$$

$$u = \frac{1}{D-D'} e^{x} \cos 2y \qquad (y=c-x)$$

$$= \int e^{x} \cos 2(c-x) dx$$

$$= \frac{e^x}{1+4} [\cos 2(c-x) - 2\sin(c-x)]$$

On eliminating c, replace c by x + y in (1), and have

$$u = \frac{e^x}{5} \left[\cos 2(x + y - x) - 2\sin(x + y - x) \right]$$
$$= \frac{e^x}{5} \left[\cos 2y - 2\sin 2y \right]$$

Now
$$\left[\frac{1}{(D+D')}\frac{1}{(D-D')}\right]e^{x}\cos 2y = \frac{1}{(D+D')}u$$

 $=\frac{1}{D+D'}\left[\frac{e^{x}}{5}(\cos 2y - 2\sin 2y)\right]$
 $=\int \left[\frac{e^{x}}{5}\{\cos (2c+2x) - 2\sin (2c+2x)\}\right]dx$
 $=\int \left[\frac{e^{x}}{5}\cos (2c+2x) - 2\sin (2c+2x)dx\right]$
ANOTE 8
DAD CAMERA $=\int \frac{e^{x}}{5}\cos (2c+2x) dx - 2\int \frac{e^{x}}{5}\sin (2c+2x) dx$

PAINOTE 3

UAD CAMERA =
$$\int \frac{e^x}{5} \cos(2c + 2x) dx - 2 \int \frac{e^x}{5} \sin(2c + 2x) dx$$

$$= \frac{e^x}{5(1+4)} [\cos(2c+2x) + 2\sin(2c+2x)] - \frac{2e^x}{5(1+4)} [\sin(2c+2x) - 2\cos(2c+2x)]$$

$$= \frac{e^x}{25} [\cos(2c+2x) + 2\sin(2c+2x) - 2\sin(2c+2x) + 4\cos(2c+2x)]$$

$$= \frac{e^x}{25} [5\cos(2c+2x)] = \frac{e^x}{5} \cos(2c+2x)$$

On eliminating c, replace c by y - x and have

$$= \frac{e^x}{5}\cos(2y - 2x + 2x) = \frac{e^x}{5}\cos 2y$$

$$P.I. = \frac{1}{(D+D')} \left(\frac{1}{D+D'} \frac{1}{D-D'}\right) (e^x \cos 2y)$$

$$= \frac{1}{D+D'} \frac{e^x}{5}\cos 2y \qquad (y = c + x)$$

$$= \int \frac{e^x}{5}\cos 2(c + x) dx$$

$$= \frac{e^x}{5(1+4)} \left[\cos 2(c + x) + 2\sin 2(c + x)\right]$$

On eliminating c, replace c by (y - x) and get

$$= \frac{e^x}{25} \left[\cos 2 (y - x + x) + 2 \sin 2 (y - x + x) \right]$$
$$= \frac{e^x}{25} \left[\cos 2y + 2 \sin 2y \right]$$

The complete solution is z = C.F. + P.I.

$$= f_1(y+x) + f_2(y-x) + x f_3(y-x) + \frac{e^x}{25}(\cos 2y + 2\sin 2y)] \text{ Ans.}$$
EXERCISE 14.6

Solve the following equations:

1.
$$(D-D')(D+2D')z=(y+1)e^x$$

2.
$$\frac{\partial^2 z}{\partial x^2} - \frac{\partial^2 z}{\partial y^2} = \tan^3 x \tan y - \tan x \tan^3 y$$

Ans.
$$z = f_1(y+x) + f_2(y-2x) + ye^x$$

Ans.
$$z = f_1(y+x) + f_2(x-y) + \frac{1}{2} \tan x \tan y$$

3.
$$(D^2 - DD' - 2D'^2)z = (2x^2 + xy - y^2)\sin xy - \cos xy$$
 Ans. $z = f_1(y + 2x) + f_2(y - x) + \sin xy$

4.
$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial x \partial y} - 2 \frac{\partial^2 z}{\partial y^2} = (y - 1) e^x$$

5.
$$r-t=\tan^3 x \tan y - \tan x \tan^3 y$$

6.
$$(D^2 - 6DD' + 9D'^2)z = 12x^2 + 36xy$$

Ans.
$$z = f_1(y+x) + f_2(y-2x) + (y-2)e^x$$

Ans. $z = f_1(y+x) + f_2(y-x) + \frac{1}{2}\tan x \tan y$

Ans.
$$z = f_1 (y + 3x) + x f_2 (y + 3x) + 10x^4 + 6x^3 y$$

partial Differential Equations

NON-HOMOGENEOUS LINEAR EQUATIONS

Equations.

Its solution,

$$z = C.F. + P.I.$$

Its solution,
$$z = C.F. + P.I.$$
Complementary Function: Let the non-homogeneous equation be
$$(D-mD'-a)z = 0 or \frac{\partial z}{\partial x} - m\frac{\partial z}{\partial y} - az = 0$$

$$p - mq = az$$

The Lagrange's subsidiary equations are $\frac{dx}{1} = \frac{dy}{-m} = \frac{dz}{az}$

From first two relations, we have -mdx = dy

$$dy + mdx = 0 \implies y + mx = c_1$$

and from first and third relation, we have

$$dx = \frac{dz}{az} \Rightarrow x = \frac{1}{a} \log z + c_2 \Rightarrow z = c_3 e^{ax}$$
...(2)

From (1) and (2), we have $z = e^{ax}\phi(y+mx)$

Similarly the solution of $(D-mD'-a)^2z=0$ is

$$z = e^{ax}\phi_1(y + mx) + xe^{ax}\phi_2(y + mx)$$

THE EQUATION IS OF THE FORM

$$(\alpha D + \beta D' + \gamma) z = 0$$

$$\alpha p + \beta q = -\gamma z$$

It is of Lagrange's form.

Lagrange's subsidiary equations are $\frac{dx}{\alpha} = \frac{dy}{\beta} = \frac{dz}{-\gamma z}$

From first two, we have $\alpha y - \beta x = C$

From first and last, we have $\frac{dz}{z} = -\frac{\gamma}{\alpha} dx$

have
$$\frac{dz}{z} = -\frac{\gamma}{\alpha} dx$$

 $\log z = -\frac{\gamma}{\alpha} x + \log c_2$ $\Rightarrow z = c_2 e^{-\frac{\gamma}{\alpha} x} = \phi(C_1) e^{-\frac{\gamma}{\alpha} x}$

$$z = C_2 e^{-\frac{\gamma}{\alpha}x} = \varphi(\alpha y - \beta x)$$

where ϕ is an arbitrary function.

Example 30. Solve
$$(D+D'-2)(D+4D'-3)z=0$$
Solution. The equation can be rewritten as $\{D-(-D')-2\}$ $\{D-(-4D')-3\}z=0$
Henc: the solution is

Hence the solution is

$$z = e^{2x}\phi_1(y - mx) + e^{3x}\phi_2(y - 4mx)$$

Ans.

Example 31. Solve $(D+3D'+4)^2z=0$

Solution. The equation is rewritten as

$$[D - (-3D') - (-4^2)]z = 0$$

Hence the solution is $z = e^{-4x}\phi_1(y-3x) + xe^{-4x}\phi_2(y-3x)$

Ans.

Example 32. Solve r + 2s + t + 2p + 2q + z = 0

Solution. The equation is rewritten as

$$(D^2 + 2DD' + D'^2 + 2D + 2D' + 1)/z = 0$$

$$\Rightarrow [(D+D')^2 + 2(D+D') + 1]z = 0$$

$$\Rightarrow (D+D'+1)^2 z = 0$$

$$\Rightarrow \qquad [D - (-D') - (-1)]^2 z = 0$$

Hence the solution is

$$z = e^{-x}\phi_1 y(y-x) + xe^{-x}\phi_2 (y-x)$$

Ans.

Example 33. Solve r-t+p-q=0

Solution. The equation is rewritten as

$$(D^2 - D'^2 + D - D')z = 0$$

$$\Rightarrow \qquad [(D-D')(D+D')+l(D-D')]z=0$$

$$\Rightarrow \qquad (D-D')(D+D'+1)z=0$$

Hence the solution is

$$z = \phi_1(y+x) + e^{-x}\phi_2(y-x)$$

Ans.

EXERCISE 14.7

Solve the following equations

1.
$$(D-D')(D+D'-3)z=0$$

2.
$$(D-D'-1)(D-D'-2)z=0$$

3.
$$(D+D'-1)(D+2D'-2)z=0$$

4.
$$(D^2 + DD' + D' - 1)z = 0$$

5.
$$(D^2 - DD' - 2D'^2 + 2D + 2D')z = 0$$

6.
$$[D^2-D^2+D+3D-2]z=0$$

7.
$$(D^2 - a^2 D'^2 + 2ab D + 2ab D')z = 0$$

8.
$$t+s+q=0$$

9.
$$(D+D'-1)(D+2D'-3)z=0$$

10.
$$(D-2D'+5)^2 z = 0$$

Ans.
$$z = \phi (y+x) + e^{3x} \phi_2 (y-x)$$

Ans.
$$z = e^x \phi_1 (y+x) + e^{2x} \phi_2 (y+x)$$

Ans.
$$z=e^x \phi_1 (y-x)+e^{2x} \phi_2 (y-2x)$$

Ans.
$$z=e^{-x}\phi_1(y) + e^x\phi_2(y-x)$$

Ans.
$$z = \phi_1(y-x) + e^{-2x} \phi_2(y+2x)$$

Ans.
$$z = e^{-2x} \phi_1 (y+x) + e^x \phi_2 (y-x)$$

Ans.
$$z = \phi_1 (y - ax) + e^{-2abx} \phi_2 (y + ax)$$

Ans.
$$z = \phi_1(x) + e^{-x}\phi_2(y-x)$$

Ans.
$$z = e^x \phi_1 (y-x) + e^{3x} \phi_2 (y-2x)$$

Ans.
$$z = e^{-5x} \phi_1 (y+2x) + xe^{-5x} \phi_2 (y+2x)$$

- Particular Integral

