

LN4.

17

B-Tech (1st year - 2-Sem)

Mathematics-II

(Unit-IV)

Partial Differential Equations

Syllabus :-

- Formation of PDE by elimination of arbitrary Constants and arbitrary functions
 - Method of Separation of Variables
 - Solutions of One Dimensional wave equation, heat equation and
 - Solutions of two Dimensional Laplace's equation Under Initial and boundary Conditions.
- * —————

(1)

Unit - 4.

Partial Differential Equations

→ An equation involving Partial derivatives is Called as

Partial Differential equation
(or)

→ An equation which Contains one or more Partial derivatives are Called as Partial differential equations

→ The PDE involves atleast two Independent variables and one dependent variable

→ Whenever we Consider the Case of two Independent Variables we shall usually take them to be x and y and take Z to be the dependent variable

→ The Partial differential Co-efficients $\frac{\partial Z}{\partial x}$, $\frac{\partial Z}{\partial y}$ will be denoted by p and q respectively.

$$\text{ie: } \frac{\partial Z}{\partial x} = p, \quad \frac{\partial Z}{\partial y} = q$$

→ The Second Order Partial derivatives

$\frac{\partial^2 Z}{\partial x^2}, \frac{\partial^2 Z}{\partial y^2}, \frac{\partial^2 Z}{\partial x \partial y}$ are denoted by r, s, t respectively.

$$\text{ie: } \frac{\partial^2 Z}{\partial x^2} = r, \quad \frac{\partial^2 Z}{\partial x \partial y} = s \text{ and } \frac{\partial^2 Z}{\partial y^2} = t$$

→ The Order of the PDE is the Order of the Highest derivative in the eqn.

→ The degree of an equation is the degree of the Highest Order derivative occurring in the eqn.

$$Z = f(x, y)$$

↓ ↓

Dependent Variable Independent Variable

For example :-

(1) $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = Z$ is of the first Order and first degree.

(2) $\left(\frac{\partial^m z}{\partial x^m} \right) + \left(\frac{\partial^m z}{\partial x \partial y} \right) + \left(\frac{\partial^m z}{\partial y^m} \right) = 0$ is of the Second Order and 1st degree.

Formation of Partial Differential Equations

Generally the Partial differential equation can be formed either by elimination of arbitrary Constants (or) by the elimination of arbitrary functions from a relation involving three (or) more variables.

(1) Elimination of arbitrary Constants

(2) Elimination of arbitrary functions.

(2)

i) Elimination of Arbitrary Constants :-

Let the eqn be $f(x, y, z, a, b) = 0 \rightarrow ①$

Here x, y are any two Independent variables and z be a dependent variable.

where a, b are two arbitrary Constants

We know that to eliminate two Constants we need atleast three equations.

From these ③ eqns we can eliminate the two Constants a and b .

now differentiating ① Partially w.r.t. x and y we get

$$\frac{\partial f}{\partial x} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial x} = \frac{\partial f}{\partial x} + p \frac{\partial f}{\partial z} = 0 \rightarrow ②$$

$$\frac{\partial f}{\partial y} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial y} = \frac{\partial f}{\partial y} + q \frac{\partial f}{\partial z} = 0 \rightarrow ③$$

now eliminating a and b from ① ② and ③ we get the Partial differential eqn of first Order.

in the form

$$F(x, y, z, p, q) = 0$$

→ Finally we can eliminate arbitrary Constants a and b from the given eqn.

→ For eliminating three Constants we need 4 eqns.

Problems

- 1) Form the Partial differential equation by eliminating the arbitrary Constants a and b from

$$Z = ax + by + a^x + b^y$$

Sol: given $Z = ax + by + a^x + b^y \rightarrow ①$

(Here we are having two arbitrary Constants a and b)
 \therefore we need two more equations to eliminate a and b)

differentiating eqn ① Partially w.r.t x and y we have

$$\frac{\partial Z}{\partial x} = a \Rightarrow p = a \rightarrow ②$$

$$\frac{\partial Z}{\partial y} = b \Rightarrow q = b \rightarrow ③$$

now substitute ② and ③ in ① we get

$Z = px + qy + p^x + q^y$ is the required Partial Differential

$$Z = px + qy + p^x + q^y \text{ is the required Partial Differential}$$

- (a) Form the Partial differential equation by eliminating the arbitrary Constants a and b from

$$Z = ax + by + \frac{a}{b} - b$$

Sol: given $Z = ax + by + \frac{a}{b} - b \rightarrow ①$

differentiating eqn ① Partially w.r.t x and y we have

$$\frac{\partial Z}{\partial x} = a \Rightarrow p = a \rightarrow ②$$

$$\frac{\partial Z}{\partial y} = b \Rightarrow q = b \rightarrow ③$$

now Substitute a and b values in eqn ① we have (3)

$$Z = px + qy + \frac{P}{q} - q \text{ is the required PDE.}$$

(3) Form the PDE by eliminating arbitrary Constants a and b from $Z = (x-a)^{\alpha} + (y-b)^{\beta} + 1$

Sol :- given $Z = (x-a)^{\alpha} + (y-b)^{\beta} + 1 \rightarrow ①$

Differentiating eqn ① Partially wrt x and y we have

$$\frac{\partial Z}{\partial x} = \alpha(x-a) \Rightarrow p = \alpha(x-a) \quad (\text{or}) \quad (x-a) = \frac{p}{\alpha} \rightarrow ②$$

$$\frac{\partial Z}{\partial y} = \beta(y-b) \Rightarrow q = \beta(y-b) \quad (\text{or}) \quad (y-b) = \frac{q}{\beta} \rightarrow ③$$

now on Substituting these values of $(x-a)$ and $(y-b)$ in ① we get

$$Z = \left(\frac{p}{\alpha}\right)^{\alpha} + \left(\frac{q}{\beta}\right)^{\beta} + 1 \quad (\text{or}) \quad Z = \frac{p^{\alpha}}{\alpha} + \frac{q^{\beta}}{\beta} + 1$$

$$(\text{or}) \quad 4Z = p^{\alpha} + q^{\beta} + 4 \quad \cancel{\cancel{}}$$

(4) Eliminate h, k from $(x-h)^{\alpha} + (y-k)^{\beta} + z^{\gamma} = a^{\alpha}$

Sol :- Given $(x-h)^{\alpha} + (y-k)^{\beta} + z^{\gamma} = a^{\alpha} \rightarrow ①$

Differentiate eqn ① Partially wrt x and y we have

$$\alpha(x-h) + \gamma \frac{\partial Z}{\partial x} = 0$$

$$\Rightarrow (x-h) + Pz = 0 \rightarrow ②$$

$$2(y-k) + 2g \frac{\partial z}{\partial y} = 0$$

$$\Rightarrow (y-k) + g = 0 \quad \rightarrow \textcircled{3}$$

from $\textcircled{2}$ we have $x-h = -pg$ and

from $\textcircled{3}$ we have $y-k = -g$

now substituting these values of $(x-h)$ and $(y-k)$ in $\textcircled{1}$ we get

$$(-pg)^n + (-g)^n + g^n = a^n$$

$$\Rightarrow p^n g^n + g^n g^n + g^n = a^n$$

$$\Rightarrow g^n (p^n + g^n + 1) = a^n \text{ is the required P.D.E.}$$

(5) Form the PDE by eliminating arbitrary Constants a, b from

$$\partial z = (x+a)^{1/2} + (y-a)^{1/2} + b. \quad \left(\frac{\partial}{\partial x} \sqrt{x} = \frac{1}{2\sqrt{x}} \right)$$

Sol :- given $\partial z = (x+a)^{1/2} + (y-a)^{1/2} + b$

$$\partial z = \sqrt{x+a} + \sqrt{y-a} + b \rightarrow \textcircled{1}$$

Differentiate $\textcircled{1}$ Partially, w.r.t x and y we get

$$2 \frac{\partial \frac{\partial z}{\partial x}}{\partial x} = 2p = \frac{1}{2\sqrt{x+a}} \Rightarrow \sqrt{x+a} = \frac{1}{4p} \rightarrow \textcircled{2}$$

$$2 \frac{\partial \frac{\partial z}{\partial y}}{\partial y} = 2q = \frac{1}{2\sqrt{y-a}} \Rightarrow \sqrt{y-a} = \frac{1}{4q} \rightarrow \textcircled{3}$$

from $\textcircled{2} \Rightarrow \sqrt{x+a} = \frac{1}{4p} \Rightarrow x+a = \frac{1}{16p^2}$ (S.Q.B.S)

$$\Rightarrow a = \frac{1}{16p^2} - x \rightarrow \textcircled{4}$$

$$\text{from } \textcircled{3} \Rightarrow \sqrt{y-a} = \frac{1}{4q^r} \Rightarrow y-a = \frac{1}{16q^{2r}} \quad \textcircled{4}$$

$$\Rightarrow a = y - \frac{1}{16q^{2r}} \longrightarrow \textcircled{5}$$

from $\textcircled{4}$ & $\textcircled{5}$

$$\frac{1}{16p^r} - x = y - \frac{1}{16q^{2r}}$$

$$\Rightarrow \frac{1}{p^r} + \frac{1}{q^{2r}} = 16(x+y) // \text{ which is the required PDE.}$$

(6) Eliminate a, b from $(x-a)^r + (y-b)^r + z^r = r^r$

where r be Parameter.

Sol :- Given $(x-a)^r + (y-b)^r + z^r = r^r \longrightarrow \textcircled{1}$

differentiate eqn $\textcircled{1}$ Partially wrt to 'x' we get

$$r(x-a)^{r-1} + 2z \frac{\partial z}{\partial x} = 0$$

$$\Rightarrow (x-a) + zp = 0 \Rightarrow (x-a) = -zp \longrightarrow \textcircled{2}$$

differentiate eqn $\textcircled{1}$ Partially wrt to 'y' we get

$$r(y-b)^{r-1} + 2z \frac{\partial z}{\partial y} = 0$$

$$\Rightarrow (y-b) + zq = 0 \Rightarrow (y-b) = -zq \longrightarrow \textcircled{3}$$

now substitute $\textcircled{2}$ and $\textcircled{3}$ in $\textcircled{1}$ we get.

$$(-zp)^r + (-zq)^r + z^r = r^r$$

$$\Rightarrow z^r p^r + z^r q^r + z^r = r^r$$

$$\Rightarrow z^r [p^r + q^r + 1] = r^r \Rightarrow z^r = \frac{r^r}{p^r + q^r + 1} //$$

(7) Eliminate a, b from $Z = ax^3 + by^3$

Sol :- given $Z = ax^3 + by^3 \rightarrow ①$

diff egn ① Partially w.r.t 'x' we get

$$\frac{\partial Z}{\partial x} = 3ax^2 \Rightarrow P = 3ax^2 \Rightarrow a = \frac{P}{3x^2} \rightarrow ②$$

diff egn ① Partially w.r.t 'y' we get

$$\frac{\partial Z}{\partial y} = 3by^2 \Rightarrow Q = 3by^2 \Rightarrow b = \frac{Q}{3y^2} \rightarrow ③$$

now substitute ② and ③ in ① we get

$$Z = \left(\frac{P}{3x^2}\right)x^3 + \left(\frac{Q}{3y^2}\right)y^3$$

$Z = \frac{1}{3}[px + qy]$ is the required PDE

(8) Eliminate a, b from

$$(x-a)^n + (y-b)^n = Z^n \operatorname{Cot}^n \alpha$$

where α is a Parameter.

Sol :- given $(x-a)^n + (y-b)^n = Z^n \operatorname{Cot}^n \alpha \rightarrow ①$

P.D. w.r.t 'x' on b.s

$$n(x-a)^{n-1} = 2Z \frac{\partial Z}{\partial x} \operatorname{Cot}^n \alpha$$

$$(x-a) = Z P \operatorname{Cot}^n \alpha \rightarrow ②$$

P.D. w.r.t 'y' on b.s

$$n(y-b)^{n-1} = 2Z \frac{\partial Z}{\partial y} \operatorname{Cot}^n \alpha$$

$$(y-b) = Z Q \operatorname{Cot}^n \alpha \rightarrow ③$$

Substitute ② & ③ in ① we get

(5)

$$(Z' p \cot^n \alpha)'' + (Z' q \cot^n \alpha)' = Z'' \cot^n \alpha$$

$$\Rightarrow Z'' p'' \cot^4 \alpha + Z'' q'' \cot^4 \alpha = Z'' \cot^n \alpha$$

$$\Rightarrow Z'' \cot^4 \alpha (p'' + q'') = Z'' \cot^n \alpha$$

$$p'' + q'' = \frac{1}{\cot^n \alpha} \quad (\text{cos}) \quad \underline{\underline{p'' + q'' = \tan^n \alpha}}$$

9) Eliminate a, b from

$$Z = ax e^y + \frac{1}{2} a^n e^{2y} + b$$

Sol : given $Z = ax e^y + \frac{1}{2} a^n e^{2y} + b \rightarrow ①$

Partially diff ① w.r.t 'x' we get :

$$\frac{\partial Z}{\partial x} = p = ae^y$$

$$\Rightarrow e^y = \frac{p}{a} \rightarrow ②$$

Partially diff ① w.r.t 'y' we get :

$$\frac{\partial Z}{\partial y} = q = ax e^y + \frac{a^n}{2} \cdot 2x e^{2y}$$

$$q = ax e^y + a^n e^{2y} \rightarrow ③$$

Now substitute ② in ③ we get :

$$q = q(x) \left(\frac{p}{a} \right) + q(x) \left(\frac{p^n}{a^n} \right) \quad \left(\because (e^y)'' = e^{2y} \right)$$

$$q = px + p^n$$

is the required PDE

*10) Form the Differential eqn by eliminating $a \& b$

from $\log(az-1) = x + ay + b$

Sol: given $\log(az-1) = x + ay + b \rightarrow \textcircled{1}$
 diff Partially wrt x on L.H.S

$$\frac{1}{az-1} \cdot a \frac{\partial z}{\partial x} = 1$$

$$\Rightarrow \frac{1}{az-1} \cdot ap = 1 \Rightarrow ap = (az-1) \rightarrow \textcircled{2}$$

diff Partially wrt y on R.H.S

$$\Rightarrow \frac{1}{az-1} \cdot a \frac{\partial z}{\partial y} = a$$

$$\frac{1}{az-1} \cdot aq = a \Rightarrow aq = a(az-1)$$

$$q = (az-1) \rightarrow \textcircled{3}$$

$$\frac{\textcircled{3}}{\textcircled{2}} \Rightarrow \frac{q}{ap} = \frac{(az-1)}{(az-1)} \quad (\text{or } \textcircled{2} = \textcircled{3} \Rightarrow ap = q)$$

$$\frac{q}{ap} = 1 \Rightarrow \frac{q}{p} = a \Rightarrow ap = q \rightarrow \textcircled{4}$$

now Substitute $\textcircled{4}$ in $\textcircled{2}$ we get.

$$ap = q$$

$$a = \frac{q}{p}$$

$$q = (az-1) \quad \left(a = \frac{q}{p} \right)$$

$$q = \frac{q}{p} \cdot z - 1$$

$$\Rightarrow pq = qz - p \quad (\text{so}) \quad \cancel{P(q+1) = qz} //$$

$$\Rightarrow \cancel{pq + p = qz}$$

$$pq + p = qz$$

$$\cancel{p(q+1) = qz} //$$

11) Find the differential equation of all planes passing through the origin (6)

Sol : The required eqn of the plane passing through the origin

$$\text{is } ax + by + cz = 0 \rightarrow (1)$$

P.D w.r.t 'x' on b.s

where

a, b, c are arbitrary
constants

$$a + c \frac{\partial z}{\partial x} = 0 \Rightarrow a + cp = 0 \Rightarrow a = -cp \rightarrow (2)$$

P.D w.r.t 'y' on b.s

$$b + c \frac{\partial z}{\partial y} = 0 \Rightarrow b + cq = 0 \Rightarrow b = -cq \rightarrow (3)$$

Substitute (2) & (3) in (1) we get

$$\begin{aligned} -cpx - cqy + cz &= 0 \\ cpz + cqy - cz &= 0 \Rightarrow px + qy = z \end{aligned}$$

$$\Rightarrow px + qy = z$$

$\therefore z = px + qy$ which is the required PDE

12) Form the differential eqn of all planes having equal intercepts on x and y axis (passing through)

Sol : The required eqn of the planes having equal intercepts on x and y axis is

$$\frac{x}{a} + \frac{y}{a} + \frac{z}{c} = 1 \rightarrow (1)$$

Diff part w.r.t 'x' we get

$$\frac{1}{a} + \frac{1}{c} \frac{\partial z}{\partial x} = 0 \Rightarrow \frac{1}{a} + \frac{1}{c} p = 0 \Rightarrow \frac{1}{a} = -\frac{1}{c} p \rightarrow (2)$$

Diff part w.r.t 'y' we get

$$\frac{1}{a} + \frac{1}{c} \frac{\partial z}{\partial y} = 0 \Rightarrow \frac{1}{a} + \frac{1}{c} q = 0 \Rightarrow \frac{1}{a} = -\frac{1}{c} q \rightarrow (3)$$

now from (2) and (3) we have

$$-\frac{1}{c} p = -\frac{1}{c} q \Rightarrow p = q$$

$\therefore p = q$ is the required.



13) Find the differential eqn of all spheres of radius 5 having their Centres in the xy plane.

Sol: The eqn of the family of spheres having their Centres in the xy plane and having radius 5 is

$$(x-a)^2 + (y-b)^2 + z^2 = 25 \rightarrow (1)$$

now Diff Partially w.r.t 'x' we get:

$$\begin{aligned} \frac{\partial(x-a)}{\partial x} + 2z \frac{\partial z}{\partial x} &= 0 \Rightarrow \frac{\partial(x-a)}{\partial x} + 2zp = 0 \\ \Rightarrow (x-a) + 2xp &= 0 \\ \Rightarrow (x-a) &= -2xp \rightarrow (2) \end{aligned}$$

again Diff Partially w.r.t 'y' we get:

$$\begin{aligned} \frac{\partial(y-b)}{\partial y} + 2z \frac{\partial z}{\partial y} &= 0 \Rightarrow \frac{\partial(y-b)}{\partial y} + 2zq = 0 \\ \Rightarrow (y-b) + 2zq &= 0 \\ \Rightarrow (y-b) &= -2zq \rightarrow (3) \end{aligned}$$

now substituting these values of $(x-a)$ & $(y-b)$ in (1) we get.

$$z^2 p^2 + z^2 q^2 + z^2 = 25 \quad (or)$$

$$z^2 (p^2 + q^2 + 1) = 25 \quad \text{This is the required DE}$$

14) Form the PDE by eliminating the arbitrary Constants

$$\text{from } 2z = \sqrt{x+a} + \sqrt{y+b}$$

Sol: given $2z = \sqrt{x+a} + \sqrt{y+b} \rightarrow (1)$ $\left(\cancel{\sqrt{x+a}} \right) \sqrt{x} = \frac{1}{2\sqrt{x}}$

Diff Partially (1) w.r.t 'x' we get.

$$2 \frac{\partial z}{\partial x} = 2p = \frac{1}{2\sqrt{x+a}} \Rightarrow \sqrt{x+a} = \frac{1}{4p} \rightarrow (2)$$

Diff Partially (1) w.r.t 'y' we get

$$2 \frac{\partial z}{\partial y} = 2q = \frac{1}{2\sqrt{y+b}} \Rightarrow \sqrt{y+b} = \frac{1}{4q} \rightarrow (3)$$

now substituting (2) and (3) in (1) we get.

(7)

$$\frac{\partial Z}{\partial P} = \frac{1}{4P} + \frac{1}{4Q}$$

$$\Rightarrow 8Z = \frac{1}{P} + \frac{1}{Q}$$

$$8Z = \frac{P+Q}{PQ} \Rightarrow 8PQZ = P+Q //$$

which is the required Partial differential eqn

- 15) Form the Partial Differential eqn by eliminating the arbitrary Constants

$$Z = (x^n + a)(y^m + b)$$

Sol :- given $Z = (x^n + a)(y^m + b) \rightarrow (1)$

P.D. w.r.t to 'x' we get.

$$P = \frac{\partial Z}{\partial x} = 2x(y^m + b) \Rightarrow P = 2x(y^m + b)$$

$$\Rightarrow \frac{P}{2x} = y^m + b \rightarrow (2)$$

P.D. w.r.t to 'y' we get.

$$Q = \frac{\partial Z}{\partial y} = 2y(x^n + a) \Rightarrow Q = 2y(x^n + a)$$

$$\Rightarrow \frac{Q}{2y} = x^n + a \rightarrow (3)$$

Substituting these values of $(y^m + b)$ and $(x^n + a)$ from (2) & (3) in (1) we get.

Substitute (2) and (3) values in (1) we get.

$$Z = \frac{P}{2x} \cdot \frac{Q}{2y} \Rightarrow \underline{\underline{PQ}} = 4xy //$$

which is the required Partial DE

*16) Form a Partial differential eqn by eliminating the arbitrary Constants

$$x^2 + y^2 + (z - c)^2 = r^2$$

(Q7)

Find the Partial differential eqn of all spheres whose Centres lie on Z-axis with a given radius r.

Sol : The eqn of the family of spheres having their Centres on Z-axis and having radius r is

$$(x - 0)^2 + (y - 0)^2 + (z - c)^2 = r^2$$

i.e. $x^2 + y^2 + (z - c)^2 = r^2 \rightarrow (1)$

where c and r are arbitrary Constants

Diffr (1) Partially w.r.t 'x' we get

$$2x + 2(z - c) \frac{\partial z}{\partial x} = 0$$

$$(Q8) x + (z - c)p = 0 \rightarrow (2)$$

Diffr (1) Partially w.r.t 'y' we get

$$2y + 2(z - c) \frac{\partial z}{\partial y} = 0$$

$$(Q9) y + (z - c)q = 0 \rightarrow (3)$$

from (2) $z - c = -\frac{x}{p} \rightarrow (4)$

from (3) $z - c = -\frac{y}{q} \rightarrow (5)$

$$(4) = (5) \quad -\frac{x}{p} = -\frac{y}{q} \Rightarrow \frac{x}{p} = \frac{y}{q} \quad (Q10) \underline{xp - yq = 0}$$

This is the required differential eqn

(8)

a) Elimination of Arbitrary functions :-

~~Let $U = U(x, y, z)$ and~~

~~$V = V(x, y, z)$~~

Let $U = U(x, y, z)$ and $V = V(x, y, z)$ be independent functions of the variables x, y, z and

Let $\phi(U, V) = 0 \rightarrow (1)$ be an arbitrary relation between them

we shall obtain a Partial differential eqn by eliminating the functions U, V regarding Z as the dependent variable and differentiating (1) Partially w.r.t x and y then we get the solution which is the required PDE.

*) Form a PDE by eliminating arbitrary functions from

$$Z = f(x^m + y^n)$$

Sol :- given $Z = f(x^m + y^n)$

Put $U = x^m + y^n$ then $Z = f(U)$

$$\frac{\partial U}{\partial x} = mx \quad \frac{\partial U}{\partial y} = ny$$

$$Z = f(U) \rightarrow (1)$$

now diff eqn (1) Partially w.r.t 'x' we get

$$\frac{\partial Z}{\partial x} = f'(U) \frac{\partial U}{\partial x} \quad (\because \frac{\partial U}{\partial x} = mx, \frac{\partial Z}{\partial x} = p)$$

$$p = f'(U) mx \rightarrow (2)$$

My diff eqn (1) Partially w.r.t 'y' we get

$$\frac{\partial Z}{\partial y} = f'(U) \frac{\partial U}{\partial y}$$

$$q = f'(U) (ny) \rightarrow (3)$$

Now $\frac{p}{q} \neq \frac{ax + f'(U)}{ay (f'(U))} [C.M]$ $\frac{ap}{q} = \frac{ax}{ay}$ which is required PDE.

$$(ii) Z = f(x^m - y^n)$$

Put $x^m - y^n = u$ then $Z = f(u)$

$$\frac{\partial u}{\partial x} = mx^{m-1} \quad \frac{\partial u}{\partial y} = -ny^{n-1}$$

$$Z = f(u) \rightarrow (1)$$

Diff eqn (1) Partially w.r.t 'x' we get

$$\frac{\partial Z}{\partial x} = f'(u) \frac{\partial u}{\partial x}$$

$$P = f'(u)(mx) \rightarrow (2)$$

Diff eqn (1) Partially w.r.t 'y' we get

$$\frac{\partial Z}{\partial y} = f'(u)(-ny)$$

$$Q = f'(u)(-ny) \rightarrow (3)$$

now (2) \div (3) $\frac{P}{Q} = \frac{2x(f'(u))}{-2y(f'(u))}$ [on C.M]

$$-\cancel{2yP} = \cancel{2xQ}$$

$$Py + Qx = 0 // \text{ which is the required PDE}$$

(a) Form a PDE by eliminating arbitrary function f

$$Z = f(x) + e^y g(x)$$

Sol :- given $Z = f(x) + e^y g(x) \rightarrow (1)$

Diff (1) Partially w.r.t 'x' we get

$$\frac{\partial Z}{\partial x} = f'(x) + e^y g'(x) \rightarrow (2) \quad (e^y \text{ is Constant w.r.t } x)$$

By Diff (1) Partially w.r.t 'y' we get

$$\frac{\partial Z}{\partial y} = e^y g(x) \rightarrow (3)$$

Again Diff eqn. ③ Partially w.r.t 'y' we get

⑨

$$\frac{\partial^2 z}{\partial y^2} = e^y g(x) = \frac{\partial z}{\partial y}$$

$$\Rightarrow \frac{\partial^2 z}{\partial y^2} - \frac{\partial z}{\partial y} = 0$$

$$\Rightarrow t - q = 0 \text{ which is the required PDE}$$

3) Form a PDE by eliminating the arbitrary functions ϕ

from $lx + my + nz = \phi(x^r + y^r + z^r)$

Sol:- given $lx + my + nz = \phi(x^r + y^r + z^r) \rightarrow ①$

Diff ① Partially w.r.t 'x' we get

$$l + n \frac{\partial z}{\partial x} = \phi'(x^r + y^r + z^r)(2x + 2z \frac{\partial \phi}{\partial x}) \rightarrow ②$$

Diff ① Partially w.r.t 'y' we get

$$m + n \frac{\partial z}{\partial y} = \phi'(x^r + y^r + z^r)(2y + 2z \frac{\partial \phi}{\partial y}) \rightarrow ③$$

now ② \div ③

$$\frac{l+nP}{m+nq} = \frac{\phi'(x^r + y^r + z^r)(x + z \frac{\partial \phi}{\partial x})}{\phi'(x^r + y^r + z^r)(y + z \frac{\partial \phi}{\partial y})}$$

$$\frac{l+nP}{m+nq} \cancel{\times} \frac{x + z \frac{\partial \phi}{\partial x}}{y + z \frac{\partial \phi}{\partial y}} \quad [\text{on CM}]$$

$$\Rightarrow (l+nP)(y + z \frac{\partial \phi}{\partial y}) = (m+nq)(x + z \frac{\partial \phi}{\partial x})$$

$$\Rightarrow (l+nP)y + z(lq - np) = (m+nq)x$$

which is the required PDE

(A) Form the PDE by eliminating arbitrary function f
 from $xyz = f(x^r + y^r + z^r)$

Sol :- given $xyz = f(x^r + y^r + z^r) \rightarrow ①$

Powers to 'x' we get

$$yz + xy \frac{\partial z}{\partial x} = f'(x^r + y^r + z^r)(zx + z^2 \frac{\partial z}{\partial x})$$

$$\Rightarrow yz + xyp = f'(x^r + y^r + z^r)(zx + z^2 p) \rightarrow ②$$

Powers to 'y' we get

$$xz + xy \frac{\partial z}{\partial y} = f'(x^r + y^r + z^r)(zy + z^2 \frac{\partial z}{\partial y})$$

$$\Rightarrow xz + xyq = f'(x^r + y^r + z^r)(zy + z^2 q) \rightarrow ③$$

now $\frac{②}{③} \div \frac{③}{③}$

$$\frac{\frac{②}{③}}{\frac{③}{③}} \Rightarrow \frac{yz + xyp}{xz + xyq} = \frac{f'(x^r + y^r + z^r)(zx + z^2 p)}{f'(x^r + y^r + z^r)(zy + z^2 q)}$$

$$\Rightarrow \frac{yz + xyp}{xz + xyq} \times \frac{x + zp}{y + zq} [C.M]$$

$$\Rightarrow (yz + xyp)(y + zq) = (x + zp)(xz + xyq)$$

which is the required PDE

5) Form the PDE by eliminating arbitrary function f from $Z = xy + f(x^r + y^r)$

(10)

Sol :- Given $Z = xy + f(x^r + y^r) \longrightarrow ①$

Diff Partially ① w.r.t. 'x' we get

$$\frac{\partial Z}{\partial x} = p = y + f'(x^r + y^r)(2x)$$

$$\Rightarrow p - y = 2x f'(x^r + y^r) \longrightarrow ②$$

Diff Partially ① w.r.t. 'y' we get

$$\frac{\partial Z}{\partial y} = q = x + f'(x^r + y^r)(2y)$$

$$\Rightarrow q - x = 2y f'(x^r + y^r) \longrightarrow ③$$

$$② \div ③$$

$$\frac{②}{③} \Rightarrow \frac{p-y}{q-x} = \frac{2x f'(x^r + y^r)}{2y f'(x^r + y^r)}$$

$$\Rightarrow \frac{p-y}{q-x} \cancel{\times} \frac{x}{y} [c.m.]$$

$$\Rightarrow (p-y)y = x(q-x)$$

~~$$\Rightarrow py - y^2 = qx - x^2$$~~

~~$$\Rightarrow x^2 - y^2 = qx - py$$~~

which is the required solution

⑥ Form the PDE by eliminating arbitrary function from

$$Z = f(y) + \phi(x+y)$$

Sol : given $Z = f(y) + \phi(x+y) \rightarrow ①$

Diff ① partially w.r.t 'x' we get

$$\frac{\partial Z}{\partial x} = p = \phi'(x+y) \rightarrow ②$$

Diff ① partially w.r.t 'y' we get

$$\frac{\partial Z}{\partial y} = q = f'(y) + \phi'(x+y) \rightarrow ③$$

now again diff ② Partially w.r.t 'x' we get

$$\frac{\partial^2 Z}{\partial x^2} = r = \phi''(x+y) \rightarrow ④$$

$$\frac{\partial^2 Z}{\partial x \partial y} = s = \phi''(x+y) \rightarrow ⑤$$

now from ④ & ⑤ we have $r = s$ (i.e) $r - s = 0$

$\therefore r - s = 0$ is the required PDE

Here we note that two arbitrary functions f and ϕ are given
 \therefore after elimination of these two functions we get second Order PDE

Hence we have to find PDE upto Second Order.

If elimination is not possible we should find 3rd Order PDE and so on ..

$$\frac{\partial^2 Z}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial Z}{\partial y} \right)$$

(7) Form the PDE by eliminating the arbitrary function $Z = f(x^r + y^r + z^r)$ (11)

Sol : given $Z = f(x^r + y^r + z^r) \rightarrow (1)$

diff (1) Partially wrt to 'x' we get

$$\frac{\partial Z}{\partial x} = f'(x^r + y^r + z^r) (2x + 2z \frac{\partial f}{\partial x})$$

$$P = f'(x^r + y^r + z^r) (2x + 2zP) \rightarrow (2)$$

diff (1) Partially wrt to 'y' we get

$$\frac{\partial Z}{\partial y} = f'(x^r + y^r + z^r) (2y + 2z \frac{\partial f}{\partial y})$$

$$Q = f'(x^r + y^r + z^r) (2y + 2zQ) \rightarrow (3)$$

now (2) \div (3) we have

$$\frac{(2)}{(3)} = \frac{P}{Q} = \frac{f'(x^r + y^r + z^r) (2x + 2zP)}{f'(x^r + y^r + z^r) (2y + 2zQ)}$$

$$\frac{P}{Q} \cancel{x + 2zP} \quad [cm]$$

$$P(y + 2zQ) = Q(x + 2zP)$$

$$\Rightarrow P_y + P_{2zQ} = Q_x + Q_{2zP} \quad (on)$$

$$y + Q = x + P \cancel{+ P} \quad \cancel{+ P}$$

from (2) we have

$$f'(x^r + y^r + z^r) = \frac{P}{2x + 2zP} \rightarrow (4)$$

$$\Rightarrow 2Q_x + 2Q_{2zP} = 2Py + 2zPQ$$

$$2Q_x = 2Py$$

now Substitute (4) in (3) we get

$$Q = \frac{P}{2x + 2zP} (2y + 2zQ)$$

This is the reqd PDE of 1st Order

(8) Form a PDE by eliminating the arbitrary functions $f(x)$ and $g(y)$ from

$$Z = y f(x) + x g(y)$$

Sol : given $Z = y f(x) + x g(y) \rightarrow \textcircled{1}$

Here we have to eliminate two arbitrary functions f and g

Diff. $\textcircled{1}$ Partially w.r.t 'x' we get

$$\frac{\partial Z}{\partial x} = p = y f'(x) + g(y) \rightarrow \textcircled{2}$$

Diff. $\textcircled{1}$ Partially w.r.t 'y' we get

$$\frac{\partial Z}{\partial y} = q = f(x) + x g'(y) \rightarrow \textcircled{3}$$

now since the relations $\textcircled{1}$, $\textcircled{2}$ and $\textcircled{3}$ are not sufficient to eliminate f , g , f' , g' so we find 2nd Order Partial derivatives

$$\frac{\partial^2 Z}{\partial x^2} = r = y f''(x) \rightarrow \textcircled{4}$$

$$\frac{\partial^2 Z}{\partial x \partial y} = s = f'(x) + g'(y) \rightarrow \textcircled{5}$$

$$\frac{\partial^2 Z}{\partial y^2} = t = x g''(y) \rightarrow \textcircled{6}$$

from $\textcircled{2}$ and $\textcircled{3}$ we have

$$f'(x) = \frac{1}{y} [p - g(y)] \quad \left. \right\} \rightarrow \textcircled{7}$$

$$g'(y) = \frac{1}{x} [q - f(x)]$$

from (8) we have

(12)

$$s = f'(x) + g'(y)$$

$$s = \frac{1}{y} [P - g(y)] + \frac{1}{x} [q - f(x)] \quad (\text{using } 7)$$

$$\underline{\text{ie}} : xy s = x [P - g(y)] + y [q - f(x)]$$

$$xy s = px + qy - [y f(x) + x g(y)]$$

(on)

$$\underline{xy s = px + qy - Z} \quad (\text{using } 1)$$

This is the required PDE of Order two after eliminating two arbitrary functions

(9) Form the PDE by eliminating arbitrary functions f & g from $Z = f(x+ct) + g(x-ct)$ (8)

$$Z = f(x+at) + g(x-at) \quad (\text{JNTU(A) June 2014})$$

Sol : given $Z = f(x+ct) + g(x-ct) \rightarrow 1$

Diff 1 Partially w.r.t 'x' we get

$$\frac{\partial Z}{\partial x} = f' + g' \rightarrow 2$$

Diff 1 Partially w.r.t 't' we get

$$\frac{\partial Z}{\partial t} = cf' - cg' \rightarrow 3$$

Since the relations 1, 2 & 3 are not sufficient to eliminate f, g, f' and g' so we find second Order PDE

$$\frac{\partial^2 Z}{\partial x^2} = f'' + g'' \rightarrow 4 \quad \text{and} \quad \frac{\partial^2 Z}{\partial t^2} = c^2 f'' + c^2 g'' \\ = c^2 (f'' + g'') \rightarrow 5$$

Substitute 4 in 5 we get $\frac{\partial^2 Z}{\partial t^2} = c^2 \frac{\partial^2 Z}{\partial x^2}$
which is required PDE of second Order and ~~is not a solution~~

10) Form the PDE by eliminating the arbitrary functions ϕ_1 and ϕ_2 from

$$Z = \phi_1(x) \phi_2(y)$$

Sol : given $Z = \phi_1(x) \phi_2(y) \rightarrow ①$

Diff ① Partially w.r.t 'x' we get

$$P = \frac{\partial Z}{\partial x} = \phi'_1 \cdot \phi_2 \Rightarrow P = \phi'_1 \cdot \phi_2 \rightarrow ②$$

Diff ① Partially w.r.t 'y' we get

$$Q = \frac{\partial Z}{\partial y} = \phi_1 \cdot \phi'_2 \Rightarrow Q = \phi_1 \phi'_2 \rightarrow ③$$

$$S = \frac{\partial^2 Z}{\partial x \partial y} = \phi'_1 \phi'_2 \rightarrow ④$$

now ② \times ③ give

$$\begin{aligned} PQ &= \phi'_1 \phi_2 \cdot \phi_1 \phi'_2 \\ &= \phi_1 \phi_2 \cdot \phi'_1 \phi'_2 \\ &= ZS \text{ (using ① \& ④)} \end{aligned}$$

$$\therefore PQ = ZS$$

This is the required Partial differential eqn.

Method of Separation of Variables

(13)

1) Solve $y^3 \frac{\partial z}{\partial x} + x^n \frac{\partial z}{\partial y} = 0$.

Sol : Given $y^3 \frac{\partial z}{\partial x} + x^n \frac{\partial z}{\partial y} = 0 \longrightarrow (1)$

Let $Z = X(x)Y(y) \longrightarrow (2)$ be the solution of (1)
 where $X(x)$ is the function of x alone
 $Y(y)$ is the function of y alone.

~~where $X(x)$ is the function of x alone~~
 ~~$Y(y)$ is the function of y alone~~

we get $\frac{\partial z}{\partial x} = x'y \quad \frac{\partial z}{\partial y} = xy'$

from (1) $y^3 x'y + x^n xy' = 0$

$$\Rightarrow y^3 x'y = -x^n xy'$$

$$\Rightarrow \frac{x'}{x^n} = \frac{-y'}{y^3}$$

In the above the LHS is a function of x and
 RHS is a function of y and these are equal

for all values of x and y this is possible \iff

each is equal to the same Constant (say) λ

This λ is called as separation Constant.

\therefore we have

$$\frac{x'(x)}{x^n X(x)} = \frac{-y'(y)}{y^3 Y(y)} = \lambda \longrightarrow (3)$$

from ③ we get the two ODE (Ordinary Diff Eqns)

$$\frac{x'(x)}{x^n X(x)} = \lambda \quad \frac{-y'(y)}{y^3 Y(y)} = \lambda$$

$$\Rightarrow x' = x^n X(x) \cdot \lambda \quad (\text{ODE}) \quad \Rightarrow y' = -\lambda y^3 Y(y)$$

Let us solve.

$$x' = \lambda x^n X(x)$$

$$\Rightarrow \frac{dx}{dx} = x^n X \lambda$$

$$\Rightarrow \frac{dx}{x} = x^n \lambda dx$$

on Integrating b.s

$$\Rightarrow \int \frac{dx}{x} = \int x^n \lambda dx$$

$$\log x = \lambda \frac{x^3}{3} + \log c \quad (\text{or})$$

$$\underline{\underline{x = A e^{\lambda \frac{x^3}{3}}}}$$

$$\frac{dy}{dy} = -\lambda y^3 y$$

$$\Rightarrow \frac{dy}{y} = -\lambda y^3 dy$$

on Integrating b.s

$$\int \frac{dy}{y} = \int -\lambda y^3 dy$$

$$\Rightarrow \log y = -\lambda \frac{y^4}{4} + \log c$$

$$y = B e^{-\lambda \frac{y^4}{4}}$$

$$\text{from ② } Z = X(x) Y(y)$$

$$Z = A B e^{\lambda \left[\frac{x^3}{3} - \frac{y^4}{4} \right]}$$

$$Z = C e^{\lambda \left[\frac{x^3}{3} - \frac{y^4}{4} \right]}$$

where C is any arbitrary Constant //

d) Solve $\frac{\partial u}{\partial x} = \omega \frac{\partial u}{\partial t} + u$ where $u(x, 0) = 6e^{-3x}$ (14)

(09)

Solve by method of separation of variables

$$u_x = \omega u_t + u \text{ where } u(x, 0) = 6e^{-3x}$$

Sol :- we have to find $u(x, t)$ such that

$$\frac{\partial u}{\partial x} = \omega \frac{\partial u}{\partial t} + u \rightarrow (1)$$

Subject to the Condition $u(x, 0) = 6e^{-3x}$

Using the method of separation of variable we seek a solution

of (1) in the form

$$u(x, t) = X(x) T(t) \rightarrow (2) \text{ be a solution}$$

where $X(x)$ is a function of x alone and

$T(t)$ is a function of t alone

$$\frac{\partial u}{\partial x} = X' T \quad \frac{\partial u}{\partial t} = X T'$$

from (1) $X' T = \omega X T' + X T$

$$X' T = X [2T' + T]$$

$$\frac{X'}{X} = \frac{2T' + T}{T}$$

Let $\frac{X'}{X} = \frac{2T' + T}{T} = \lambda$

Since LHS is a function of x and

RHS is a function of t the equality is valid $\forall x$ and t

\Leftrightarrow each is equal to the same Constant $\lambda \forall x$ and t

$$\Rightarrow \frac{x'}{x} = \frac{2T' + T}{T} = \lambda$$

$$\text{Let } \frac{x'}{x} = \lambda$$

$$x' = \lambda x$$

$$\frac{dx}{dx} = \lambda x$$

$$\Rightarrow \frac{dx}{x} = \lambda dx$$

Integration on b.s

$$\int \frac{dx}{x} = \int \lambda dx$$

$$\Rightarrow \log x = \lambda x + \log c$$

$$x = Ae^{\lambda x}$$

$$\frac{2T' + T}{T} = \lambda$$

$$2T' + T = \lambda T$$

$$T' = \frac{T(\lambda - 1)}{2}$$

$$\Rightarrow \frac{dT}{dt} = \frac{T(\lambda - 1)}{2}$$

$$\Rightarrow \frac{dT}{T} = \frac{(\lambda - 1)}{2} dt$$

Integration on b.s

$$\int \frac{dT}{T} = \int \frac{(\lambda - 1)}{2} dt$$

$$\Rightarrow \log T = \frac{(\lambda - 1)t}{2} + \log e$$

$$\Rightarrow T = Be^{\frac{(\lambda - 1)t}{2}}$$

$$\therefore u(x,t) = ABCe^{\lambda x + \frac{(\lambda - 1)t}{2}}$$

$$= Ce^{\lambda x + \frac{\lambda - 1}{2}t} \quad \rightarrow \textcircled{3}$$

$$\text{Given } u(x,0) = 6e^{-3x}$$

$$\text{from } \textcircled{3} \quad Ce^{\lambda x} = 6e^{-3x} \Rightarrow c = 6 \quad \lambda = -3$$

Substitute in \textcircled{3}

$$u(x,t) = 6e^{-3x} \cdot e^{\frac{-3t}{2}}$$

$$u(x,t) = 6e^{-(3x + \frac{3t}{2})}$$

$x(x)$ means terms of x

$+ (+)$ terms of $+/-$

$\times (\times)$ terms of x

$$e^x \cdot e^y = e^{x+y}$$

(15)

$$\frac{x^1}{x^2 x} = 2\lambda$$

$$\Rightarrow \frac{x^1}{x} = 2^2 \lambda$$

Solving we get,

$$\log x = \lambda \frac{x^3}{3} + \log C_1$$

$$x = e^{\frac{\lambda x^3}{3} + \log C_1}$$

$$= e^{\frac{\lambda x^3}{3}} \cdot e^{\log C_1}$$

$$x = C_1 e^{\frac{\lambda x^3}{3}}$$

$$Z = C_1 e^{\frac{\lambda x^3}{3}} + C_2 e^{-\frac{y^4}{4\lambda}}$$

$$Z = C_1 e^{\frac{\lambda x^3}{3}} - C_2 e^{-\frac{y^4}{4\lambda}}$$

$$\frac{-y^1}{y^3 y} = \lambda$$

$$\Rightarrow \frac{-y^1}{y} = -y^3 \lambda$$

Solving we get,

$$\log y = -\frac{y^4}{4} \lambda + \log C_2$$

$$y = C_2 e^{-\frac{y^4}{4} \lambda}$$

$$-\frac{y^4}{4} \lambda + \log C_2$$

$$ey = e$$

$$= e^{-\frac{y^4}{4} \lambda} \cdot e^{\log C_2}$$

$$= C_2 e^{-\frac{y^4}{4} \lambda}$$

$$Z = C_1 e^{\frac{\lambda x^3}{3}} - C_2 e^{-\frac{y^4}{4\lambda}}$$

$$\textcircled{1} \quad \text{Solve } y^3 \frac{\partial z}{\partial x} + x^n \frac{\partial z}{\partial y} = 0.$$

Sol: given $y^3 \frac{\partial z}{\partial x} + x^n \frac{\partial z}{\partial y} = 0 \rightarrow \textcircled{1}$

Let $Z = X(x)Y(y)$ be the solution of $\textcircled{1}$

where $X(x)$ is a function of x alone

$Y(y)$ is a function of y alone

$$\frac{\partial Z}{\partial x} = X'Y \quad \frac{\partial Z}{\partial y} = XY'$$

$$\log x = m \iff x = e^m$$

now substitute in $\textcircled{1}$ we get

$$y^3 X'Y + x^n XY' = 0$$

$$y^3 X'Y = -Y' x^n X$$

$$\Rightarrow \frac{X'}{x^n X} = \frac{-Y'}{y^3 Y} = \lambda$$

$$\text{let } \frac{-Y'}{y^3 Y} = \lambda \quad \int \sin x dx \\ = -\cos x + C$$

$$\frac{X'}{x^n X} = \lambda$$

$$\int \frac{X'}{X} dx = \int x^n \lambda dx$$

on solving we get

$$\log X = \lambda \frac{x^3}{3} + \log C_1$$

$$X = e^{\lambda \frac{x^3}{3} + \log C_1}$$

$$X = e^{\lambda \frac{x^3}{3}} \cdot e^{\log C_1}$$

$$X = C_1 e^{\lambda \frac{x^3}{3}}$$

$$\frac{Y'}{Y} = -y^3 \lambda$$

on solving we get

$$\log Y = -\frac{y^4}{4} \lambda + \log C_2$$

$$Y = e^{-\frac{y^4}{4} \lambda + \log C_2} \quad (\text{Integr. Const})$$

$$Y = e^{-\frac{y^4}{4} \lambda} \cdot e^{\log C_2}$$

$$Y = C_2 e^{-\frac{y^4}{4} \lambda} \rightarrow \textcircled{4}$$

now sub $\textcircled{3}$ & $\textcircled{4}$ in $\textcircled{2}$ we get

$$Z = C_1 e^{\lambda \frac{x^3}{3}} \cdot C_2 e^{-\frac{y^4}{4} \lambda}$$

$$Z = C_1 C_2 e^{\frac{\lambda x^3}{3} - \frac{y^4}{4} \lambda}$$

~~—————~~

$$(Q) \text{ Solve } \frac{\partial u}{\partial x} = 2 \frac{\partial u}{\partial t} + u$$

(16)

$$\text{where } u(x, 0) = 6e^{-3x}$$

$$\underline{\text{Sol}}: \text{ given } \frac{\partial u}{\partial x} = 2 \frac{\partial u}{\partial t} + u \longrightarrow ①$$

Let the solution be

$$u(x, t) = X(x)T(t) \longrightarrow ②$$

where $X(x)$ is a function of x alone
 $T(t)$ is a function of t alone.

$$\frac{\partial u}{\partial x} = X' T \quad \frac{\partial u}{\partial t} = X T'$$

now substitute in eqn ① we get

$$X' T = 2XT' + XT$$

$$X' T = X [2T' + T]$$

$$\Rightarrow \frac{X'}{X} = \frac{2T' + T}{T} = \lambda$$

$$\text{Let } \frac{X'}{X} = \lambda$$

on solving we get

$$\log X = \lambda x + \log C_1$$

$$X = e^{\lambda x + \log C_1}$$

$$X = e^{\lambda x} \cdot e^{\log C_1}$$

$$\underline{X = C_1 e^{\lambda x}} \longrightarrow ③$$

$$\boxed{\log x = m \Leftrightarrow x = e^m}$$

$$\text{let } \frac{2T' + T}{T} = \lambda$$

$$\Rightarrow \frac{2T'}{T} + 1 = \lambda$$

$$\Rightarrow \frac{T'}{T} = \left(\frac{\lambda - 1}{2} \right)$$

$$\Rightarrow \log T = \left(\frac{\lambda - 1}{2} \right) t + \log C_2$$

$$T = e^{\left(\frac{\lambda - 1}{2} \right) t + \log C_2}$$

$$T = e^{\left(\frac{\lambda - 1}{2} \right) t} \cdot e^{\log C_2}$$

$$T = C_2 e^{\left(\frac{\lambda - 1}{2} \right) t} \longrightarrow ④$$

Subst ③ & ④ in ② we get

$$u(x, t) = C_1 e^{\lambda x} \cdot C_2 e^{\left(\frac{\lambda - 1}{2} \right) t} \longrightarrow ⑤$$

$$\text{But } u(x, 0) = 6e^{-3x}$$

$$u(x,t) = C_1 e^{\lambda x} \cdot C_2 e^{(\frac{\lambda-1}{2})t} \rightarrow \textcircled{2}$$

$$\text{But } u(x,0) = 6e^{-3x}$$

$$u(x,0) = C_1 e^{\lambda x} \cdot C_2 e^{(\frac{\lambda-1}{2})(0)} = 6e^{-3x}$$

$$= C_1 C_2 e^{\lambda x} = 6e^{-3x}$$

$$\text{now } C_1 C_2 = 6$$

$$\lambda = -3$$

$$\left(\frac{-3-1}{2} \right) t$$

$$\frac{-4^2}{x_1} = -2t$$

now substitute these in \textcircled{2} we get

$$u(x,t) = 6e^{-3x} \cdot e^{-2t}$$

$$u(x,t) = \underline{\underline{6e^{-(3x+2t)}}}$$

$$3) \text{ Solve } u_x - 4u_y = 0 \text{ given } u(0,y) = 8e^{-3y}$$

$$\frac{\partial u}{\partial x} - 4 \frac{\partial u}{\partial y} = 0$$

$$\underline{\underline{\text{Sol}}} : \text{ given } u_x - 4u_y = 0 \rightarrow \textcircled{1}$$

$$\text{Let the solution be } u(x,y) = X(x) Y(y) \rightarrow \textcircled{2}$$

where $X(x)$ is a function of x alone

$Y(y)$ is a function of y alone

$$u_x = \frac{\partial u}{\partial x} = X' Y \quad u_y = \frac{\partial u}{\partial y} = X Y'$$

now substitute these in \textcircled{2} we get.

$$x^1 y - 4xy^1 = 0.$$

$$x^1 y = 4xy^1$$

$$\log x = m \Leftrightarrow x = e^m$$

(P)

$$\Rightarrow \frac{x^1}{x} = \frac{4y^1}{y} = k.$$

$$\frac{x^1}{x} = k.$$

~~$$\frac{4y^1}{y} = k$$~~

Solving we get

$$\log x = kx + \log c_1$$

~~$$x = c_1 e^{kx}$$~~

$$x = e^{kx + \log c_1}$$

$$x = e^{kx} \cdot \cancel{e^{\log c_1}}$$

$$x = c_1 e^{kx} \rightarrow ③$$

Solving

$$\frac{y^1}{y} = \frac{k}{4}$$

$$\log y = \frac{k}{4} y + \log c_2$$

$$y = e^{\frac{k}{4} y + \log c_2}$$

$$y = e^{\frac{k}{4} y} \cdot \cancel{e^{\log c_2}}$$

$$y = c_2 e^{\frac{k}{4} y} \rightarrow ④$$

Sub ③ & ④ in ② we get.

$$u(x, y) = c_1 e^{kx} \cdot c_2 e^{\frac{k}{4} y}$$

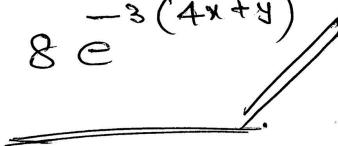
$$u(x, y) = c_1 c_2 e^{kx + \frac{k}{4} y}$$

$$u(0, y) = c_1 c_2 e^{k(0) + \frac{k}{4} y} \quad (x=0)$$

$$8e^{-3y} = c_1 c_2 e^{\frac{k}{4} y}$$

$$c_1 c_2 = 8 \quad \frac{k}{4} = -3 \Rightarrow \underline{\underline{k = -12}}.$$

$$\therefore u(x, y) = 8 e^{-12x - 3y} = 8 e^{-3(4x+y)}$$



④ Solve $\frac{\partial z}{\partial x} - 3y \frac{\partial z}{\partial y} = 0$ by method of separation of variable.

$$\text{Sol: Given } \frac{\partial z}{\partial x} - 3y \frac{\partial z}{\partial y} = 0 \rightarrow ①$$

Let $Z = X(x) \cdot Y(y) \rightarrow ②$ be solution of ①

Then $\frac{\partial Z}{\partial x} = X'Y$ $\frac{\partial Z}{\partial y} = XY'$ Substituting these in ① we get

$$\frac{\partial z}{\partial x} - 3y \frac{\partial z}{\partial y} = 0 \Rightarrow 2X'Y = 3YX'$$

$$\frac{\frac{\partial z}{\partial x}}{X} = \frac{3YX'}{Y} = \lambda \quad \frac{3YX'}{Y} = \lambda$$

$$\frac{\frac{\partial z}{\partial x}}{X} = \lambda$$

$$\Rightarrow \int \frac{Y'}{Y} = \int \frac{\lambda}{3Y}$$

$$\Rightarrow \int \frac{X'}{X} = \int \frac{\lambda}{2X}$$

$$\Rightarrow \log Y = \frac{\lambda}{3} \int \frac{dy}{y}$$

$$\Rightarrow \log X = \frac{\lambda}{2} \int \frac{dx}{x}$$

$$\Rightarrow \log Y = \frac{\lambda}{3} \log y + \log C_2$$

$$\Rightarrow \log X = \frac{\lambda}{2} \log x + \log C_1$$

$$\Rightarrow \log Y = e^{\frac{\lambda}{3} \log y + \log C_2}$$

$$\Rightarrow X = e^{\frac{\lambda}{2} \log x + \log C_1}$$

$$Y = e^{\frac{\lambda}{3} \log y + \log C_2}$$

$$X = C_1 e^{\frac{\lambda}{2} \log x} \rightarrow ③$$

$$Y = C_2 y^{\frac{\lambda}{3}} \rightarrow ④$$

Sub ③ & ④ in ②

$$Z = C_1 x^{\frac{\lambda}{2}} \cdot C_2 y^{\frac{\lambda}{3}}$$

~~$$Z = C_1 x^{\frac{\lambda}{2}} \cdot C_2 y^{\frac{\lambda}{3}}$$~~

$$Y = e^{\log y^{\frac{\lambda}{3}}} \cdot e^{\log C_2}$$

$$X = e^{\log x^{\frac{\lambda}{2}}} \cdot e^{\log C_1}$$

$$= y^{\frac{\lambda}{3}} \cdot C_2$$

$$X = x^{\frac{\lambda}{2}} \cdot C_1$$

$$Y = C_2 y^{\frac{\lambda}{3}}$$

$$X = C_1 x^{\frac{\lambda}{2}}$$