

$$(D^2 + 3D + 2)y = e^{2x} \sin x$$

Unit 5

Separation variable method

① Let $U(x, t) = XT$

depend on
here $X \rightarrow x$
 $T \rightarrow t$

find $\frac{\partial U}{\partial x} = X'T$

$\frac{\partial U}{\partial T} = T'X$

put the values in
main question

and separate X & T
variable.

Then integrate them.

Laplace equation

$$\frac{\partial^2 U}{\partial x^2} + \frac{\partial^2 U}{\partial y^2} = 0$$

Let $U(x, y) = XY$ $X \rightarrow x$
 $Y \rightarrow y$

find $\frac{\partial U}{\partial x} \Rightarrow$ then $\frac{\partial^2 U}{\partial x^2} = X''Y$

$\frac{\partial U}{\partial y} \Rightarrow$ then $\frac{\partial^2 U}{\partial y^2} = Y''X$

by eq.

$$X''Y + Y''X = 0$$

separate them

$$\frac{X''}{X} = -\frac{Y''}{Y}$$

$$\frac{X''}{X} = -\frac{Y''}{Y} \quad \text{--- (ii)}$$

by eq. iii let constant k

$$\frac{x''}{x} = -\frac{y''}{y} = k$$

Solve them separately.

$$\frac{x''}{x} = k \quad \Bigg| \quad -\frac{y''}{y} = k$$

$$x'' - xk = 0$$

$$y'' + yk = 0$$

double order partial differential equations

Now Solve them (let)

for $k > 0 \Rightarrow +\lambda^2$

$$k = 0$$

$$k < 0 \Rightarrow -\lambda^2$$

find x

& y put value

$$\text{in } u = xy$$

Ans.

Q Wave equation

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$$

$$\text{let } u = XT$$

$$\text{find } \frac{\partial^2 u}{\partial x^2} = X''T \quad \frac{\partial^2 u}{\partial t^2} = XT''$$

$$\text{by eq. } XT'' = c^2 X''T$$

separate variable

$$c \frac{X''}{X} = \frac{T''}{T}$$

$$\text{let } \text{constant} = -k^2$$

$$c \frac{X''}{X} = \frac{T''}{T} = -k^2$$

by eq. $\frac{1}{c^2} T'' = -k^2 \mid \frac{x''}{x} = -k^2$

$$T'' + c^2 k^2 T = 0 \mid x'' + k^2 x = 0$$

~~Let~~ Now solve 2nd order Partial diff. equation,

iii) Heat eq. $c^2 \frac{\partial^2 U}{\partial x^2} = \frac{\partial U}{\partial t}$

Let $U = XT$

$$\frac{\partial U}{\partial t} = XT'$$

$$\frac{\partial^2 U}{\partial x^2} = X''T$$

by eq.

$$c^2 X''T = XT' \rightarrow$$

~~double order~~

Const

$$c^2 \frac{X''}{X} = \frac{T'}{T} = K \Rightarrow K$$

$$\frac{c^2 x''}{x} = k$$

$$x'' - \frac{kx}{c^2} = 0$$

Second order

$$\frac{T'}{T} = k$$

$$T' - kT = 0$$

first order