

More examples for Type I

(a) $pq=1 \rightarrow z = ax+by+c$ is a solⁿ

(b) $p^2x + q^2y = z$ (Hint: Reduce in Type I form)

(c) $z^2 = pqxy$ (" ")

Type II: Clairaut Equation

$$z = px + qy + \underbrace{f(p, q)}$$

Solⁿ (Complete integral)

$\rightarrow z = ax + by + f(a, b)$ where a, b are arbitrary cnts.

(a) $z = px + qy + pq$

$$f(p, q) = pq$$

$$f(a, b) = ab$$

$$z = ax + by + ab$$

(b) $z = px + qy - 2\sqrt{pq}$

$$f(p, q) = -2\sqrt{pq}$$

$$z = ax + by - 2\sqrt{ab}$$

(c) $p q z = p^2 (x q + p^2) + q^2 (y p + q^2)$

dividing both side by $p q$

$$\frac{\partial z}{\partial x} z = \frac{p}{q} (x q + p^2) + \frac{q}{p} (y p + q^2)$$

$$z = p x + \frac{p^3}{q} + q y + \frac{q^3}{p}$$

$$z = p x + q y + \left(\frac{p^3}{q} + \frac{q^3}{p} \right)$$

Type III Equation of the type $f(z, p, q) = 0$.

To solve this we assume

$[z]$ is function of u

where

$$u = x + a y$$

$$p = \frac{\partial z}{\partial x} = \frac{dz}{du} \left(\frac{\partial u}{\partial x} \right)$$

$$q = \frac{\partial z}{\partial y} = \frac{dz}{du} \cdot \frac{\partial u}{\partial y}$$

$$p = \frac{dz}{du}$$

$$q = a \frac{dz}{du}$$

$$f(p, q, z) \rightarrow f\left(\frac{dz}{du}, a \frac{dz}{du}, z\right)$$

converted ODE \rightarrow Then solve

$$\textcircled{a} \quad p(1+q) = qz \quad \leftarrow \int (p, q, z) \rightarrow \text{III}$$

$$p(1+q) - qz = 0$$

$$z = f(u)$$

$$\rightarrow \frac{dz}{du} (1 + a \frac{dz}{du}) - az \frac{dz}{du} = 0$$

$$u = x + ay$$

$$p = \frac{dz}{du}$$

$$\rightarrow 1 + a \frac{dz}{du} = az$$

$$q = a \frac{dz}{du}$$

$$\Rightarrow a \frac{dz}{du} = az - 1$$

$$\Rightarrow \frac{dz}{du} = \frac{az - 1}{a}$$

$$\Rightarrow \int \frac{dz}{az - 1} = \int \frac{du}{a}$$

$$\Rightarrow \frac{\log(az - 1)}{a} = \frac{u}{a} + c$$

$$u = \log(az - 1) + c_1$$

$$\boxed{x + ay = \log(az - 1) + c}$$

$$b) \quad p^2 = qz$$

$$\left(\frac{dz}{du} \right)^2 = a \frac{dz}{du} (z) \Rightarrow \frac{dz}{du} = az$$

$$\frac{dz}{z} = a du \Rightarrow \log z = au + \log c$$

$$\Rightarrow z = c e^{au}$$

$$\Rightarrow z = c e^{a(x+ay)}$$

c) $Pz = 1 + q$

Type IV : Equation of the form
 $f_1(x, p) = f_2(y, z) = a$

Method :

Here, we let

$$\underline{f_1(x, p) = a = f_2(y, z)}$$

solve for p

(in terms of x)
 $p = F_1(x)$

solve for q

(in terms of y)
 $q = F_2(y)$

Since

$$dz = \left(\frac{\partial z}{\partial x} dx + \frac{\partial z}{\partial y} dy \right) \leftarrow$$

$$\int dz = \int F_1(x) dx + \int F_2(y) dy \leftarrow$$

$$z = \int F_1(x) dx + \int F_2(y) dy + c \leftarrow$$

(a) $\underline{p - x^2 = q + y^2} \Leftrightarrow f_1(p, x) = f_2(p, y)$

$f_1(p, x) \stackrel{!}{=} p - x^2 = a \Rightarrow p = a + x^2$

$f_2(p, y) \stackrel{!}{=} q + y^2 = a \Rightarrow q = a - y^2$

$dz = (a + x^2) dx + (a - y^2) dy$

$\rightarrow \left[z = ax + \frac{x^3}{3} + ay - \frac{y^3}{3} + C \right]$

(b) $py + qx + pq = 0$

$\checkmark \quad f_1(p, x) = f_2(p, y)$

$q(x+p) = -py \quad p(y+q) = -qx$

$\frac{q}{-y} = \frac{p}{x+p} \Rightarrow \left(\frac{p}{x} \right) = \left(\frac{-q}{y+q} \right)$

$\frac{p}{x} = a \Rightarrow p = ax$

$\frac{-q}{y+q} = a \Rightarrow -q = ya + qa$

$\Rightarrow -q(1+a) = ya$

$\Rightarrow q = -\frac{ya}{1+a}$

$$\int dz = \int (ax) dx - \int \left(\frac{ya}{1+a} \right) dy$$

$$z = \left(\frac{ax^2}{2} - \frac{ay^2}{2(1+a)} \right) + c$$

Try!

$$\textcircled{c} \quad z^2(p^2 + q^2) = x^2 + y^2$$