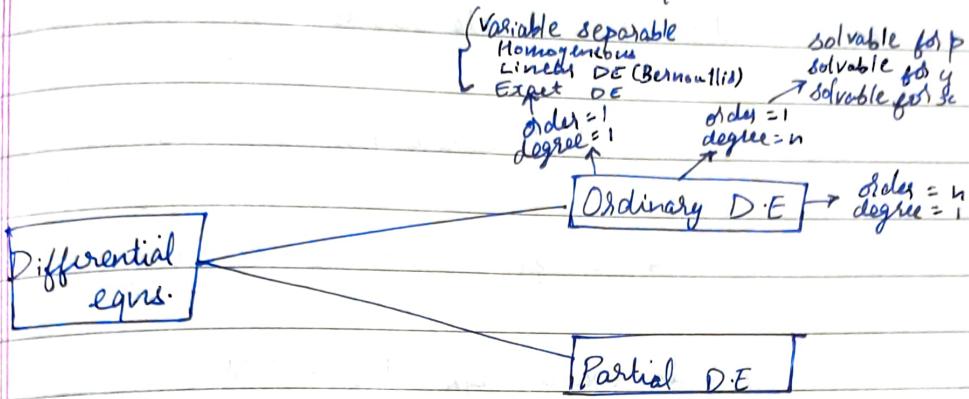


and December, 2022



UNIT-4

Partial Differential Equations



* Definition: An eqn. consisting x, y, z, p, q defines a first order partial D.E

That is $f(x, y, z, p, q) = 0 \quad \text{--- (1)}$

where $p = \frac{\partial z}{\partial x}$ & $q = \frac{\partial z}{\partial y}$

This eqn. is linear if it is linear in p, q

* Definition: An eqn. consisting x, y, z, p, q, r, s, t defines a second order P.D.E

i.e $g(x, y, z, p, q, r, s, t) = 0 \quad \text{--- (2)}$

where $p = \frac{\partial z}{\partial x}, q = \frac{\partial z}{\partial y}, r = \frac{\partial^2 z}{\partial x^2} = z_{xx},$

$s = \frac{\partial^2 z}{\partial x \partial y} = z_{xy}, t = \frac{\partial^2 z}{\partial y^2} = z_{yy}$

* The order of a P.D.E is defined to be the order of the highest derivative in the eqn.
(basically same as ODE)

* The degree of P.D.E is the degree of the highest order partial derivative in the eqn.

examples: i) 1-D heat conduction eqn. : $u_t = u_x$ $\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}$ $O=2, D=1$

ii) Laplace eqn: $u_{xx} + u_{yy} = 0$ $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$

iii) 1-D wave eqn: $u_{tt} = c^2 u_{xx}$ $O=2, D=1$

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

$O=2, D=1$

$$\rightarrow \frac{\partial^2 u}{\partial t^2} + \frac{\partial^2 u}{\partial x^2} + 2 \left(\frac{\partial u}{\partial x} \right)^2 = 0 ; O=2, D=1$$

→ Formation of First & Second order PDE

WORKING RULE

* Given the func. of the form $f(x, y, z, a, b) = 0$ +
where Z is a func of x & y and a, b are arbitrary constants

Step-1 Differentiate ① partially w.r.t x & y

Step-2 Eliminate the arbitrary constants a & b from the above eqn.

Self Learning Component : Formation of PDE by eliminating arbitrary functions.

Note * It may not always be possible to eliminate the arbitrary constants. In such cases obtain the second order PDE & then eliminate them

(*) This higher order PDE may not be unique

* If we eliminate $n+1$ constants from the eqn.
It may be possible to obtain an n^{th} order PDE

i) Form the PDE by eliminating arbitrary constants from the foll. relations

$$1. Z = (x-a)^2 + (y-b)^2 \quad \text{---(1)}$$

\swarrow arbitrary constants

Sol. i) Diff partially wst x

$$\left(\frac{\partial Z}{\partial x}\right) = 2(x-a) = p \Rightarrow x-a = \frac{p}{2}$$

\downarrow
 p

ii) Diff partially wst y

$$\frac{\partial Z}{\partial y} = q = 2(y-b) \Rightarrow y-b = \frac{q}{2}$$

iii) substitute in (1)

$$Z = \frac{p^2}{4} + \frac{q^2}{4}$$

$$Z = \frac{1}{4} \left[\left(\frac{\partial Z}{\partial x} \right)^2 + \left(\frac{\partial Z}{\partial y} \right)^2 \right]$$

$$\begin{aligned} O &= 1 \\ D &= 2 \end{aligned}$$

$$2. Z = (x+a)(y+b)$$

$$\frac{\partial Z}{\partial x} = p = (y+b)(1)$$

$$\frac{\partial Z}{\partial y} = q = (x+a)(1)$$

$$\Rightarrow Z = pq$$

$$Z = \frac{\partial Z}{\partial x} \cdot \frac{\partial Z}{\partial y}$$

$$3. \frac{x^2}{a^2} + \frac{y^2}{b^2} = z$$

$$\frac{\partial z}{\partial x} = \frac{2x}{a^2} = p \Rightarrow \frac{1}{a^2} = \frac{p}{2x}$$

$$\frac{\partial z}{\partial y} = \frac{2y}{b^2} = q \Rightarrow \frac{1}{b^2} = \frac{q}{2y}$$

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

$$\frac{xp}{2} + \frac{yq}{2} = z$$

$$\frac{1}{2} [xp + yq] = z$$

$$\frac{1}{2} \left[x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} \right] = z$$

$$4. \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$

z is considered as function

$$\frac{\partial z}{\partial x} = \frac{2x}{a^2} = p \Rightarrow \frac{1}{a^2} = \frac{p}{2x}$$

dependent variable
 $z = f(x, y)$

$$\frac{\partial z}{\partial y} = \frac{2y}{b^2} = q \Rightarrow \frac{1}{b^2} = \frac{q}{2y}$$

$$\frac{\partial z}{\partial z} = \frac{2z}{c^2} = r \Rightarrow \frac{1}{c^2} = \frac{r}{2z}$$

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

$$\frac{2y}{b^2} + \frac{2z}{c^2} \frac{\partial z}{\partial y} = 0 \quad \text{---(3)}$$

constant not eliminated so we differentiate again
wrt x

$$\frac{2}{a^2} + \frac{2}{c^2} \frac{\partial z}{\partial x} \frac{\partial^2 z}{\partial x^2} + \frac{2z}{c^2} \frac{\partial^2 z}{\partial x^2} = 0$$

$$\frac{1}{a^2} + \frac{1}{c^2} p^2 + \frac{z \cdot 1}{c^2} = 0 \quad \text{---(4)}$$

From (2) $\frac{1}{a^2} = -\frac{z \cdot p}{c^2 x}$

substitute this in (4)

$$-\frac{z}{c^2 x} p + \frac{1}{c^2} p^2 + \frac{z}{c^2} 1 = 0$$

$$-\frac{zp}{x} + p^2 + z = 0$$

$$\frac{zp}{x} = p^2 + z$$

$$zp = x(p^2 + z)$$

tak diff wrt y & get PDE

$$\frac{2}{b^2} + \frac{2}{c^2} \frac{\partial z}{\partial y} \frac{\partial^2 z}{\partial y^2} + \frac{2z}{c^2} \frac{\partial^2 z}{\partial y^2} = 0$$

$$\frac{1}{b^2} = \frac{1}{c^2} p^2 + \frac{z}{c^2} t = 0$$

From (3)

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5. $Z = ce^{-wt} \sin(wx)$

$$\frac{\partial Z}{\partial x} = ce^{-wt} \cos(wx) \cdot w \quad \text{---(1)}$$

$$\frac{\partial Z}{\partial t} = C \sin(wx) e^{-wt} (-w) \quad \text{---(2)}$$

$$\frac{\partial^2 Z}{\partial x^2} = -ce^{-wt} w^2 \sin(wx) \quad \text{---(3)}$$

$$\frac{\partial^2 Z}{\partial t^2} = C w^2 e^{-wt} \sin(wx) \quad \text{---(4)}$$

from (3) & (4)

$$\frac{\partial^2 Z}{\partial x^2} = -\frac{\partial^2 Z}{\partial t^2}$$

$$\Rightarrow \frac{\partial^2 Z}{\partial x^2} + \frac{\partial^2 Z}{\partial t^2} = 0$$

6. Family of all spheres whose centres lie on the XY plane and have the constant radius r

$$\text{centre} = (a, b, 0)$$

$$\text{eqn. of sphere} \Rightarrow (x-a)^2 + (y-b)^2 + (z-0)^2 = r^2 \quad \text{---(1)}$$

$$\frac{\partial ()}{\partial x}: 2(x-a) + 0 + 2z \frac{\partial Z}{\partial x} = 0 \quad ; \quad z \rightarrow \text{dependent variable}$$
$$x-a = -zq \quad \text{---(2)}$$

$$\frac{\partial ()}{\partial y}: 2(y-b) + 2z \frac{\partial Z}{\partial y} = 0$$

$$y-b = -zq \quad \text{---(3)}$$

(2) & (3) in (1)

$$z^2 p^2 + z^2 q^2 + z^2 = r^2$$
$$z^2(p^2 + q^2 + 1) = r^2$$

Solution of a PDE

1. Complete integral / complete solution:

Any relation of the form $f(x, y, z, a, b) = 0$ which contains two arbitrary constants and satisfies the PDE $f(x, y, z, p, q) = 0$ is called a complete integral / complete solution. Such a solution is also called an integral surface.

eg: $Z = px + py + pq \rightarrow \text{PDE}$
 $Z = ax + by + ab \rightarrow \text{solution}$

2. Particular integral / Particular solution:

The solution obtained by determining the arbitrary constants in the complete integral / complete solution or the arbitrary func. in the general integral (general solution) by using some specified conditions is called as a particular integral soln. / particular integral.

eg: $Z = px + qy + pq \rightarrow \text{PDE}$
 $Z = ax + by + ab \rightarrow \text{complete soln.}$
 $Z = 4x + 5y + 20 \rightarrow \text{particular soln. } (\begin{matrix} a=4 \\ b=5 \end{matrix})$

3. General integral / General solution:

A relation of the form $\phi(u, v)$, where ϕ is an arbitrary function of $u = u(x, y, z)$ and $v = v(x, y, z)$ and satisfies $f(x, y, z, p, q) = 0$ is called a general integral / general solution of the PDE $f(x, y, z, p, q) = 0$.

4: Singular integral/ singular solution

$f(x, y, z, a, b)$

If f is the complete integral then the eqns. of the surface obtained by eliminating a and b from the eqns. $f=0$, $\frac{\partial f}{\partial a}=0$, $\frac{\partial f}{\partial b}=0$ is the singular solution.

Note: singular soln. may not exist for every PDE.

e.g.: PDE $Z = px + qy + pq$

Soln $Z = ax + by + ab$

$$\frac{\partial Z}{\partial x} = x + b = 0 \Rightarrow b = -x$$

$$\frac{\partial Z}{\partial b} = y + a = 0 \Rightarrow a = -y$$

$$\Rightarrow Z = -xy - xy + xy$$

$Z = -xy \rightarrow$ singular solution

Solution of PDE by method of Direct Integration

WORKING RULE:

Step 1. Given a PDE, integrate it w.r.t the independent variable

Step 2. If the integration is w.r.t x then add a func. of y as arbitrary constant.

Step 3. If the integration is w.r.t y then add a func. of x as arbitrary constant.

Solve $\frac{\partial^2 z}{\partial x \partial y} = \frac{x}{y} + a$ using the method of direct integration.

Step 1: Integrating w.r.t. y

$$\int \frac{\partial^2 z}{\partial x \partial y} dy = \int \left(\frac{x}{y} + a \right) dy + f(x)$$

$$\frac{\partial z}{\partial x} = x \ln y + ay + f(x)$$

↓ this eqn.

Step 2: Integrating w.r.t. x

$$\frac{\partial f}{\partial y}: z = \frac{x^2}{2} \ln y + axy + \int f(x) dx + g(y)$$

alternative :

Integrating w.r.t. x

Step 1 $\frac{\partial z}{\partial y} = \frac{x^2}{2y} + ax + f(y)$

Step 2 w.r.t. y $z = \frac{x^2}{2} \ln y + axy + \int f(y) dy + g(x)$

Solve $\frac{\partial^3 z}{\partial x^2 \partial y} = \cos(2x+3y)$ using D.I

integrating w.r.t. y $\Rightarrow \frac{\partial^2 z}{\partial x^2} = \frac{\sin(2x+3y)}{3} + f(x) - ①$

integrating w.r.t. x $\Rightarrow \frac{\partial z}{\partial x} = -\frac{\cos(2x+3y)}{3(2)} + \int f(x) + g(y)$

$$\frac{\partial z}{\partial x} = -\frac{\cos(2x+3y)}{6} + F(x) + g(y) - ②$$

integrating w.r.t. x $\Rightarrow z = -\frac{8\sin(2x+3y)}{12} + \int F(x) dx + xg(y) + h(y)$

q. Solve: $\frac{\partial^2 Z}{\partial x \partial y} = \sin x \sin y$ when $x=0$ given that
 $\frac{\partial Z}{\partial y} = -2 \sin y$ when x

integrating w.r.t x

$$\frac{\partial Z}{\partial y} = -\cos x (\sin y) + f(y) \quad |_{x=0}$$

integrating w.r.t y

$$F(y) = \int f(y) dy$$

$$Z = \cos x \cos y + F(y) + g(x) \quad (2)$$

given $\Rightarrow -2 \sin y = -\cos x (\sin y) + f(y), x=0$
 ~~$-2 = -1 + f(y)$~~
 ~~$f(y) = -1$~~

~~$\text{at } x=0 \quad -2 \sin y = -\cos x (\sin y) + f(y)$~~
 ~~$-2 \sin y = -\sin y + f(y)$~~
 ~~$-\sin y = f(y)$~~

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$$\Rightarrow F(y) = \int f(y) dy \\ = \int -\sin y = \cos y$$

$$Z=0, y = (2n+1)\frac{\pi}{2} \text{ in (2)}$$

$$\cos y = \cos(2n+1)\frac{\pi}{2} = 0$$

$$0 = 0 + 0 + g(x) \\ g(x) = 0$$

Solution: substitute $g(x)$ & $f(y)$ in (2)

$$Z = \cos x \cos y + \cos y + 0$$

$$Z = \cos y (\cos x + 1)$$

$$e^{-xy} = e^{-y} \cdot Dq = x \quad q(D-x)$$



q. Solve the eqn. $\frac{\partial^2 z}{\partial x^2} = x+y$, given that $z=y^2$ when $x=0$
up $\frac{\partial z}{\partial x} = 0$ when $x=2$

integrating w.r.t x

$$\frac{\partial z}{\partial x} = \frac{x^2}{2} + xy + f(y) \quad \text{---(1)}$$

integrating w.r.t x

$$z = \frac{x^3}{6} + \frac{x^2}{2}y + xf(y) + g(y) \quad \text{---(2)}$$

$$\frac{\partial z}{\partial x} = 0 \text{ when } x=2 \text{ in (1)}$$

w.r.t

$$0 = 2+2y + f(y) \Rightarrow f(y) = -2(y+1)$$

$$z=y^2 \text{ when } x=0$$

$$y^2 = 0+0+0+g(y)$$

$$\Rightarrow g(y) = y^2$$

$$z = \frac{x^3}{6} + \frac{x^2y}{2} - 2x(y+1) + y^2$$

q. Solve $\frac{\partial^2 z}{\partial y^2} - x \frac{\partial z}{\partial y} = -\sin y - x \cos y$

w.r.t $\frac{\partial z}{\partial y} = q \therefore \frac{\partial q}{\partial y} - xq = -\sin y - x \cos y \quad \text{---(1)}$

If x is treated as a constant
then (1) is a LDE (first order) in q .

$$\Rightarrow \frac{dq}{dy} - xq = -\sin y - x \cos y$$

$$\text{IF} = e^{\int -xdy} = e^{-xy}$$

$$\text{solution: } e^{-xy} \cdot q = \int e^{-xy} [-\sin y - x \cos y] dy + f(x)$$

$$= \int \frac{d}{dy} [e^{-xy} \cos y] dy + f(x)$$

$$\frac{d}{dy} [e^{-xy} \cos y] = -xe^{-xy} \cos y - \sin y e^{-xy}$$

$$e^{-xy} \cdot \frac{\partial z}{\partial y} = e^{-xy} \cos y + f(x)$$

$$\frac{\partial z}{\partial y} = \cos y + e^{xy} f(x)$$

integrating w.r.t y

$$z = \sin y + \frac{e^{xy}}{x} \cdot f(x) + g(x)$$

q. solve $\frac{\partial^2 z}{\partial x \partial y} + 9x^2y^2 = \cos(2x-y)$ given that $z=0$ when $y=0$
 $\frac{\partial z}{\partial y} = 0$ when $x=0$

integrating w.r.t x

$$\frac{\partial z}{\partial y} + 3x^2y^2 = \frac{\sin(2x-y)}{2} + f(y) \quad \text{--- ①}$$

integrating w.r.t y

$$z + x^3y^3 = \int \frac{\cos(2x-y)}{2} dy + \int f(y) + g(x) \quad \text{--- ②}$$

$$z_{y=0} = 0 + 0 = \frac{\cos(2x)}{2} + \int f(y) + g(x)$$

$$\frac{\partial z}{\partial y} = 0 \quad x=0$$

$$0 + 0 = \frac{\sin(-y)}{2} + f(y)$$

$$0 = -\frac{\sin y}{2} + f(y) \Rightarrow f(y) = \frac{\sin y}{2}$$

$$\int f(y) dy = -\frac{\cos y}{2}$$

$$z_{y=0} = 0 = \frac{\cos 2x}{2} - \frac{\cos y}{2} + g(x) \Rightarrow 0 = \frac{\cos 2x - 1}{2} + g(x)$$

$$g(x) = \cancel{\frac{1}{2}} - \frac{\cos 2x}{2} = \frac{\sin^2 x}{2}$$

$$Z + x^3y^3 = \frac{\cos(2x-y)}{2} - \frac{\sin y}{2} + \frac{\cos y \cdot \cos 2x}{2}$$

$$Z = -x^3y^3 + \frac{\cos(2x-y)}{2} + \frac{-\cos y}{4} + \sin^2 x$$

14th December, 2022
Unit - 4

Partial Differential Equations

(continued)

Lagrange's Linear Equation

- * The Linear first order P.D.E of the form $Pp + Qq = R$ $P = \frac{\partial z}{\partial x}$, $Q = \frac{\partial z}{\partial y}$, $Z = f(x, y)$ is called the Lagrange's equation in two independent variables x, y
 - * Theorem: The general solution of the equation $Pp + Qq = R$ $P, Q, R \rightarrow f(x, y, z)$ where ϕ is an arbitrary constant and $u(x, y, z) = C_1$ and $v(x, y, z) = C_2$ are two linearly independent solutions of the equations $\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$
 - \downarrow
 - $W \neq 0$ determinant
 - $\boxed{\text{auxiliary eqn.}}$
- soln: $\phi(u, v) = 0$

WORKING RULE:

Step 1: Form the auxiliary eqns. / subsidiary eqns.

$$\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{Z} \quad \text{---(1)}$$

Step 2: Obtain the solutions $u(x, y, z) = C_1$ and $v(x, y, z) = C_2$ of eqn (1) by taking any two pairs and using the methods of solution of Ordinary D.EStep 3: Then $\phi(u, v) = 0$ forms the solution of the given Lagrange's Linear PDE

$$\text{eg: } \frac{dx}{2xz} = \frac{dy}{2yz} = \frac{dz}{2z^2y}$$

$$\frac{dx}{x} = \frac{dy}{y} \Rightarrow \int \frac{dx}{x} = \int \frac{dy}{y}$$

$$\frac{x}{y} = c_1 \Rightarrow u = c_1$$

$$\frac{dy}{y} = \frac{dz}{z} \Rightarrow dy = \frac{dz}{z} \Rightarrow y + \log z = c_2$$

$$y + \log z = c_2$$

$$v = c_2$$

Ans: $\phi(u, v) = 0 \Rightarrow \phi\left(\frac{x}{y}, y - \log x\right) = 0$

→ To obtain the solution of Auxiliary equations :

Case 1: If x, y or z is not present or gets cancelled from one of the pairs in ① then the relation b/w other two variables forms one part of the solution and the other part can be obtained similarly.

Case 2: Sometimes when we are not able to get the solution as mentioned in case 1, we use multipliers a, b, c such that

$$\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R} = \frac{adx + bdy + cdz}{aP + bQ + cR} \quad -②$$

(choose a, b, c such that $aP + bQ + cR = 0$)

Then integrating these we obtain the relations connecting x, y, z which constitute the solution.

Note: The multipliers a, b, c are generally chosen in such a way that

$$aP + bQ + cR = 0$$

so that we get $adx + bdy + cdz = 0$ which can be easily integrated.

q. Solve $2yzp + zxq = 3xy$

Sol. $\rightarrow Pp + Qq = R$

$P = 2yz$ $Q = zx$ $R = 3xy$

2. write auxiliary eqns. $\frac{dz}{P} = \frac{dy}{Q} = \frac{dx}{R}$

$$\frac{dx}{2yz} = \frac{dy}{zx} = \frac{dz}{3xy}$$

3. consider

$$\frac{dx}{2yz} = \frac{dy}{zx}$$

$$\int x dx = \int 2y dy \rightarrow \text{ODE (variable separable)}$$

$$x^2 = y^2 + C$$

$$x^2 - 2y^2 = C_1$$

4. Consider

$$\frac{dy}{zx} = \frac{dz}{3xy}$$

$$\int y dy = \int \frac{z}{3} dz$$

$$\frac{y^2}{2} = \frac{z^2}{6} + C$$

$$3y^2 - z^2 = C_2$$

Soln: $\phi(x^2 - 2y^2, 3y^2 - z^2) = 0$

q. Solve $2p + q = \sin(x-2y)$

$$\rightarrow Pp + Qq = R$$

Sol. $P = 2$ $Q = 1$ $R = \sin(x-2y)$

2. $\frac{dx}{2} = \frac{dy}{1} = \frac{dz}{\sin(x-2y)}$

3. Consider $\frac{dx}{2} : \frac{dy}{1} \Rightarrow x = 2y + C$
 $x - 2y = C_1$

1. Consider $\frac{dy}{dx} = \frac{dz}{\sin(x-2y)} = \frac{dz}{\sin(c_1)}$

$$y = \frac{z}{\sin(x-2y)} + c$$

$$\frac{y-z}{\sin(x-2y)} = c_2$$

$$\therefore \text{soln. : } \phi\left(x-2y, \frac{y-z}{\sin(x-2y)}\right) = 0$$

q. Solve: $(x+2z)p + (4zx-y)q = 2x^2 + y$

Soln. $P_p + Q_q = R$

$$P = x+2z \quad Q = 4zx - y \quad R = 2x^2 + y$$

AE: $\frac{dx}{x+2z} = \frac{dy}{4zx-y} = \frac{dz}{2x^2+y} \quad \text{--- (1)}$

using multipliers $-2x, +1, +1$ ✓ each ratio in (1)

or $2, -1, -1$ ✓

$$= \frac{-2x \, dx + dy + dz}{-2x^2 - 4xz + 4zx - y + 2x^2 + y} = k$$

$$\therefore -2x \, dx + dy + dz = 0$$

Integrating

$$-x^2 + y + z = c$$

$$x^2 - y - z = C_1 \rightarrow \text{one part of soln (u)}$$

to find other part of soln (v) take new set of multipliers

2 1

$$2y + 4yz + 4zx - y \quad 2x^2 + y$$

$$\frac{1}{2x} \quad 1$$

iz

p

new multipliers : $y, z, -2z$

$$\begin{aligned} y dx + z dy - 2z dz \\ \cancel{xy} + \cancel{zy} + 4x^2 - \cancel{yz} - 4z^2 - 2yz \end{aligned}$$

$$y dx + z dy - 2z dz = 0.$$

$$d(xy) - 2z dz = 0$$

integrating

$$xy - z^2 = C_2$$

$$\therefore \text{soln: } \phi(x^2 - y - z, xy - z^2) = 0$$

? solve: $\frac{(x^2 - y^2 - z^2)}{P} p + \frac{2xy}{Q} q = \frac{2xz}{R}$

$$\text{AE: } \frac{dx}{x^2 - y^2 - z^2} = \frac{dy}{2xy} = \frac{dz}{2xz} \quad \text{---(1)}$$

consider $\frac{dy}{2xy} = \frac{dz}{2xz} \Rightarrow \ln \frac{y}{z} = \ln C$

$$\frac{y}{z} = C_1$$

→ don't substitute in (1)

Here we cannot find multipliers

? Using the multipliers x, y, z each ratio in (1) is equal to

$$\begin{aligned} \frac{dx}{x^2 - y^2 - z^2} = \frac{dy}{2xy} = \frac{dz}{2xz} &= \frac{x dx + y dy + z dz}{x(x^2 - y^2 - z^2) + y(2xy) + z(2xz)} \\ &= \frac{x^3 - x y^2 - x z^2 + 2x y^2 + 2x z^2}{x^3 + x y^2 + x z^2} \\ &\Rightarrow x(x^2 + y^2 + z^2) \end{aligned}$$

$$= \frac{x dx + y dy + z dz}{x(x^2 + y^2 + z^2)}$$

Consider

$$\frac{dz}{2xz} = \frac{xdx + ydy + zdz}{f(x^2 + y^2 + z^2)}$$

$$\frac{dz}{z} = \frac{2(xdx + ydy + zdz)}{x^2 + y^2 + z^2}$$

$$\frac{dz}{z} = \frac{d(x^2 + y^2 + z^2)}{x^2 + y^2 + z^2}$$

integrating

$$\log z = \log(x^2 + y^2 + z^2) + \log C_2$$

$$\Rightarrow \frac{z}{x^2 + y^2 + z^2} = C_2$$

$$\therefore \phi\left(\frac{y}{z}, \frac{z}{x^2+y^2+z^2}\right) = 0 \quad \checkmark$$

if we consider

$$\frac{dy}{2xy} = \frac{xdx + ydy + zdz}{f(x^2 + y^2 + z^2)}$$

$$\frac{dy}{y} = \frac{d(x^2 + y^2 + z^2)}{x^2 + y^2 + z^2}$$

$$\log y = \log(x^2 + y^2 + z^2) + \log C_2$$

$$\frac{y}{x^2 + y^2 + z^2} = C_2 \quad \text{also} \quad \frac{x^2 + y^2 + z^2}{y} = C_2$$

$$\phi\left(\frac{y}{z}, \frac{y}{x^2+y^2+z^2}\right) \checkmark$$

$$\phi\left(\frac{y}{z}, \frac{x^2+y^2+z^2}{y}\right) \checkmark$$

q. Solve: $\underbrace{y^2}_{P} - \underbrace{xy}_{Q} \underbrace{q}_{R} = x(z - 2y)$

$$\frac{dx}{y^2} = \frac{dy}{-xy} = \frac{dz}{x(z - 2y)}$$

$$\frac{dx}{y^2} = \frac{dy}{-xy}$$

$$-x dx = y dy$$

$$-\frac{x^2}{2} = \frac{y^2}{2} + C$$

$$x^2 + y^2 = C_1$$

$$\begin{aligned} x^3 - xy^2 - x^2y + y^3 \\ x(x^2 - y^2) - y(x^2 - y^2) \\ (x^2 - y^2)(x - y) \end{aligned}$$

$$\frac{dy}{-xy} = \frac{dz}{z(z-2y)}$$

$$z dy - 2y dy = -y dz$$

$$z dy + y dz - 2y dy = 0$$

$$d(yz) - 2y dy = 0$$

$$yz - y^2 = C_2$$

$$\therefore \text{soln. } \phi(x^2 + y^2, yz - y^2)$$

Q. Soln: $\underbrace{(x^2 - y^2 - yz)}_P p + \underbrace{(x^2 - y^2 - zx)}_Q q = \underbrace{z(x-y)}_R$

$$\frac{dx}{x^2 - y^2 - yz} = \frac{dy}{x^2 - y^2 - zx} = \frac{dz}{z(x-y)}$$

$$\begin{aligned} dx &= dy + x(x-z) \\ dy &= -y^2 + x^2 - zx \\ dz &= z(x-y) \end{aligned}$$

using multipliers 1, -1, 1 such that in ① =

$$\frac{dx - dy - dz}{x^2 - y^2 - z^2 + y^2 - zx - xy + yz} = \frac{dx - dy - dz}{0} \Rightarrow x - y - z = 0$$

To find second soln. use $x, -y$ multiply

$$\frac{x dx - y dy}{x^3 - xy^2 - yz - x^2y + y^3 + xyz} = \frac{dz}{z(x-y)}$$

$$\frac{zdx - ydy}{(x^2 - y^2)(x-y)} = \frac{dz}{z(x-y)}$$

$$\frac{2xdx - 2ydy}{x^2 - y^2} = \frac{2dz}{z}$$

$$\frac{d(x^2 - y^2)}{x^2 - y^2} = \frac{2dz}{z}$$

integrating $\log(x^2 - y^2) = 2\log z + \log C_2$

$$\frac{x^2 - y^2}{z^2} = C_2$$

$$\therefore \text{Soln: } \phi(x-y-z, \frac{x^2 - y^2}{z^2}) = 0$$

q) Solve: $\frac{(x+z)p}{P} + \frac{(z+x)q}{Q} = \frac{x+y}{R}$

$$\frac{dx}{y+z} = \frac{dy}{z+x} = \frac{dz}{x+y} \quad \text{---(1)}$$

~~$$\begin{aligned} & \frac{dx}{y+z} = \frac{dy}{z+x} \Rightarrow z+x = x-y \\ & \cancel{z^2 + xy} \quad \cancel{yz^2 + xy^2} \end{aligned}$$~~

$$\frac{dx + dy + dz}{2(x+y+z)} = \frac{dx - dy}{y-x} = \frac{dy - dz}{z-y} \quad \text{---(2)}$$

$$\frac{d(x+y+z)}{2(x+y+z)} = \frac{d(x-y)}{(x-y)}$$

$$\frac{1}{2} \log(x+y+z) = -\log(x-y) + \log C_1$$

$$\frac{(x+y+z)(x-y)^2}{(x-y)^2} = C_1$$

$$\frac{dx - dy}{y - x} = \frac{dy - dz}{z - y}$$

$$\frac{d(x-y)}{x-y} = \frac{d(y-z)}{y-z}$$

$$\ln(x-y) = \ln(y-z) + \ln c.$$

$$\frac{x-y}{y-z} = c_2$$

solve $\phi \left(\frac{x+y+z(x-y)^2}{\cancel{y-z}}, \frac{x-y}{y-z} \right)$

$$(x^2 - yz)p + (y^2 - zx)q = z^2 - xy$$

multiplication won't work

16th December, 2022

Method of Separation of Variables

WORKING
RULE

In the given DE . if x and y are the independent variables and z is the dependent variable then proceed as follows:

Step 1. Assume the solution of the given PDE to be $z = XY - ①$ where $X = X(x)$ is a function of x alone and $Y = Y(y)$ is a function of y alone

Step 2. Substitute for z and its partial derivatives in the given PDE

Step 3. Rewrite the equation so that the LHS involves ~~X~~ and its derivatives and RHS involves ~~Y~~ and its derivatives

Step 4. Equate each side to a constant k

Step 5. Solve the resulting ODE for X and Y

Step 6. To obtain the soln. of the given PDE , substitute for X and Y in ①

q. Solve : $x^2 \frac{\partial u}{\partial x} + y^2 \frac{\partial u}{\partial y} = 0 \quad -①$

sol: Step 1 here $u \rightarrow (x, y)$
 u dependent on x & y

Let $u = XY \quad -②$ where $X = X(x)$ & $Y = Y(y)$ be the soln. of eqn ①

Step 2

Substitute in ①

$$x^2 \frac{\partial(xy)}{\partial x} + y^2 \frac{\partial(xy)}{\partial y} = 0$$

$$x^2 y \frac{dx}{dx} + y^2 x \frac{dy}{dy} = 0$$

 $y \rightarrow$ func of x only

$$\therefore \frac{\partial X}{\partial x} = \frac{dx}{dx}$$

$$\frac{\partial(xy)}{\partial x} = y \frac{dx}{dx} = y \frac{dx}{dx}$$

Step 3 $\div xy$

$$\frac{x^2}{x} \frac{1}{dx} \frac{dx}{dx} + \frac{y^2}{y} \frac{1}{dy} \frac{dy}{dy} = 0$$

$$\Rightarrow x^2 \frac{1}{X} \frac{dx}{dx} = - y^2 \frac{1}{Y} \frac{dy}{dy}$$

$$\text{Step 4 } \frac{x^2}{x} \frac{1}{dx} \frac{dx}{dx} = k$$

$$-y^2 \frac{1}{Y} \frac{dy}{dy} = k$$

$$\Rightarrow \frac{dx}{X} = \frac{k}{x^2} dx$$

$$\Rightarrow \frac{dy}{Y} = -\frac{k}{y^2} dy$$

$$\ln X = -\frac{k}{x} + c_1$$

$$\ln Y = \frac{k}{y} + c_2$$

$$X = e^{-k/x + c_1}$$

$$Y = e^{k/y + c_2}$$

Step 5 substitute in ②

$$u = XY$$

$$u = e^{-\frac{k}{x} + c_1} \cdot e^{\frac{k}{y} + c_2}$$

$$= e^{c_1 + c_2} \cdot e^{k(\frac{1}{y} - \frac{1}{x})}$$

$$u = C e^{k(\frac{1}{y} - \frac{1}{x})}$$

$$C = e^{c_1 + c_2}$$

q) Solve $\frac{\partial u}{\partial x} = 2 \frac{\partial u}{\partial t} + u$ -① where $u(x, 0) = 6e^{-3x}$

by Step 1 Let $U = XT$ where $X = X(x)$ & $T = T(t)$
be the soln. of ①

Step 2 sub in ①

$$\frac{\partial(XT)}{\partial x} = 2 \frac{\partial(XT)}{\partial t} + XT$$

$$T \frac{\partial X}{\partial x} = 2X \frac{\partial T}{\partial t} + XT$$

$$T \frac{dx}{dx} = 2X \frac{dT}{dt} + XT$$

Step 3 $\div XT$ $\frac{1}{X} \frac{dx}{dx} = \frac{2}{T} \frac{dT}{dt} + 1$

Step 4 Equate each side to a constant

$$\frac{1}{X} \frac{dx}{dx} = k \Rightarrow \frac{2}{T} \frac{dT}{dt} + 1 = k$$

$$\frac{dx}{X} = k dx \quad \frac{dT}{T} = \frac{k-1}{2} dt$$

$$\ln X = kx + c_1 \quad \ln T = \left(\frac{k-1}{2}\right)t + c_2$$

$$X = e^{kx + c_1} \quad ; \quad T = e^{\left(\frac{k-1}{2}\right)t + c_2}$$

Step 5 Substitute these in ②

$$u = XT$$

$$u = e^{kx + c_1} \cdot e^{\left(\frac{k-1}{2}\right)t + c_2}$$

$$= e^{c_1 + c_2} \cdot e^{kx + \left(\frac{k-1}{2}\right)t}$$

$$u = C e^{kx + \left(\frac{k-1}{2}\right)t} \quad \text{---③}$$

Step 6 $u(x, 0) = 6e^{-3x}$

$$\therefore t=0, u = 6e^{-3x}$$

$$6e^{-3x} = Ce^{kx}$$

By comparing $C = 6$ & $k = -3$

Step 7 substitute in ①

$$u = 6e^{-3x-2t}$$

H/W 9 Solve: $4\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} = 3u$ given $u(0, y) = 3e^{-y} - \cancel{e^{-5y}}$

q. Solve: $u_{xy} = u \Rightarrow \frac{\partial^2 u}{\partial x \partial y} = u \quad \text{---} ①$

Sol. Step 1 Let $u = XY \quad \text{---} ②$ where $X = X(x)$ & $Y = Y(y)$ be soln. of ①

Step 2 Substitute ② in ①

$$\frac{\partial^2 (XY)}{\partial x \partial y} = XY$$

$$\frac{\partial}{\partial x} \left[\frac{\partial}{\partial y} (XY) \right] = XY$$

$$\frac{\partial}{\partial x} \left[X \frac{dy}{dy} \right] = XY$$

$$\frac{dx}{dx} \cdot \frac{dy}{dy} = XY$$

$$\frac{\partial (XY)}{\partial x} = Y X'$$

$$\frac{\partial (YX)}{\partial y} = X' Y$$

Step 3

$$\frac{1}{X} \frac{dx}{dx} = Y \frac{dy}{dy}$$

Step 4 equate each side to a constant k

$$\frac{1}{x} dx = k \quad ; \quad y \frac{dy}{dx} = k$$

$$\frac{dx}{x} = k dx \quad ; \quad \frac{dy}{y} = \frac{dy}{k}$$

$$\ln x = kx + c_1 \quad ; \quad \ln y = \frac{y}{k} + c_2$$

$$x = e^{kx+c_1}, \quad y = e^{\frac{y}{k}+c_2}$$

$$\begin{aligned} u &= xy \\ u &= e^{kx+c_1+y/k+c_2} \\ u &= e^{(c_1+c_2)} e^{(kx+\frac{y}{k})} \\ u &= C e^{kx+\frac{y}{k}} \end{aligned}$$

q Solve: $\frac{du}{dx} + \frac{du}{dy} = 2(x+y)u$

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

$$\frac{\partial(xy)}{\partial x} + \frac{\partial(xy)}{\partial y} = 2(x+y)(xy)$$

$$y \frac{dx}{dx} + x \frac{dy}{dy} = 2(x+y)(xy)$$

$$y \frac{dx}{dx} + x \frac{dy}{dy} = 2xy_x + 2xy_y$$

$$\therefore xy \frac{1}{x} \frac{dx}{dx} + \frac{1}{y} \frac{dy}{dy} = 2x + 2y$$

$$\frac{1}{x} \frac{dx}{dx} - 2x = 2y - \frac{1}{y} \frac{dy}{dy}$$

$$\frac{1}{x} \frac{dx}{dx} - 2x = k$$

$$2y - \frac{1}{y} \frac{dy}{dy} = k$$

$$\frac{1}{x} \frac{dx}{dx} = k + 2x$$

$$\frac{1}{y} \frac{dy}{dy} = 2y - k$$

$$\frac{1}{x} \frac{dx}{dx} = (k + 2x) dx$$

$$\frac{1}{y} \frac{dy}{dy} = (2y - k) dy$$

$$\ln x = kx + x^2 + c_1$$

$$\ln y = y^2 - ky + c_2$$

$$x = e^{kx+x^2+c_1}$$

$$y = e^{y^2 - ky + c_2}$$

$$u = \frac{xy}{e^{kx+x^2+y^2-kx}}$$

~~$$u = e^{x+y^2}$$~~

$$u = e^{c_1+c_2} e^{kx+x^2+y^2-kx}$$

$$u = C e^{x^2+y^2+k(x-y)}$$

$$4 \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} = 3u$$

$$u = XY$$

$$\Rightarrow 4 \frac{\partial(xy)}{\partial x} + \frac{\partial(xy)}{\partial y} = 3xy$$

$$4Y \frac{dx}{dx} + X \frac{dy}{dy} = 3xy$$

$\therefore XY$

$$\frac{4}{X} \frac{dx}{dx} + \frac{dy}{Ydy} = 3$$

$$3y - ky = \ln Y$$

$$Y = e^{\frac{3y - ky}{4} + c_2}$$

$$\frac{4}{X} \frac{dx}{dx} = 3 - \frac{dy}{Ydy}$$

$$u = e^{(c_1+c_2)} e^{\frac{1}{4}(kx - ky + 3y)}$$

$$\frac{4}{X} \frac{dx}{dx} = k ; 3 - \frac{dy}{Ydy} = k$$

$$u = C \cdot e^{\frac{1}{4}(kx - ky + 3y)}$$

$$\frac{4}{X} \frac{dx}{dx} = k dx$$

$$(3 - k) \frac{dy}{Ydy} = \frac{dy}{y}$$

$$3e^{-y} = C e^{(\frac{1}{4}ky + \frac{3}{4}y)}$$

$$3e^{-y} = C e^{ky + 3y}$$

$$C = 3$$

$$-1 = -k + 3$$

$$k = 4$$

19th December, 2022.

- q. Solve the 1-D heat eqn: $\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}$ using the method of separation of variables

Sol Let $u = XT$ where $X = X(x)$ & $T = T(t)$

$$\frac{\partial(XT)}{\partial t} = c^2 \frac{\partial^2(XT)}{\partial x^2}$$

$$X \frac{dT}{dt} = c^2 T \frac{\partial^2(X)}{\partial x^2}$$

$\therefore XT$

$$\frac{1}{T} \frac{dT}{dt} = c^2 \frac{1}{X} \frac{\partial^2 X}{\partial x^2}$$

~~$\ln T - c^2$~~

$$\frac{1}{T} \frac{dT}{dt} = k$$

$$c^2 \frac{1}{X} \frac{d^2 X}{dx^2} = k$$

$$\frac{1}{T} dT = k dt$$

$$\frac{1}{X} \frac{d^2 X}{dx^2} = \frac{k}{c^2} dx^2$$

$$D = \frac{d}{dx}$$

$$\ln T = kt + c,$$

$$T = e^{kt+c},$$

$$T = a e^{kt}$$

$$\frac{d^2 X}{dx^2} - \frac{k}{c^2} X = 0$$

order: 2, degree: 1

$$\left(D^2 - \frac{k}{c^2} \right) X = 0$$

$$m^2 - \frac{k}{c^2} = 0 \Rightarrow m^2 = \frac{k}{c^2}$$

$$m = \pm \sqrt{\frac{k}{c^2}}$$

Since it is an application problem we need to take diff. cases

(Case i) if k is +ve, say $k = p^2$ then $\left(m = \pm \frac{p}{c} \right)$

$$T = a e^{p^2 t} \quad X = C_1 e^{\left(\frac{p}{c}\right)x} + C_2 e^{-\left(\frac{p}{c}\right)x}$$

Case ii) if k is -ve, say $k = -\frac{p^2}{c}$ ($m = \pm i\frac{p}{c}$)

$$T = ae^{-\frac{p^2 t}{c}} \quad X = c_1 \cos\left(\frac{p}{c}x\right) + c_2 \sin\left(\frac{p}{c}x\right)$$

Case iii) if $k = 0$ ($m = 0, 0$)

$$T = a \quad X = (c_1 + c_2 x)e^{0x}$$

∴ The various possible solutions of ① are

$$\begin{aligned} u &= XT \\ &= ae^{\frac{p^2 t}{c}} \left(c_1 e^{(\frac{p}{c})x} + c_2 e^{-(\frac{p}{c})x} \right) \quad \text{--- (i)} \\ u &= ae^{-\frac{p^2 t}{c}} \left(c_1 \cos\left(\frac{p}{c}x\right) + c_2 \sin\left(\frac{p}{c}x\right) \right) \quad \text{--- (ii)} \\ u &= a (c_1 + c_2 x) \quad \text{--- (iii)} \end{aligned}$$

As we are dealing with the problem on heat conduction it must be a transient soln. i.e. u must decrease with increase in time t .

∴ The solution given by (ii) is the most suitable soln. of the heat eqn.

Q. Solve the Laplace eqn.: $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ using the method of separation of variables

Sol Let $u = XY$

$$\frac{\partial^2(XY)}{\partial x^2} + \frac{\partial^2(XY)}{\partial y^2} = 0$$

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

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

$$\frac{1}{X} \frac{d^2X}{dx^2} = -\frac{1}{Y} \frac{d^2Y}{dy^2}$$

$$\frac{1}{X} \frac{d^2X}{dx^2} = k \quad ; \quad -\frac{1}{Y} \frac{d^2Y}{dy^2} = k$$

$$\frac{d^2X}{dx^2} - kX = 0$$

$$D = \frac{d}{dx}$$

$$(D^2 - k)X = 0$$

$$\frac{d^2Y}{dy^2} + kY = 0$$

$$(D^2 + k)Y = 0$$

$$m^2 - k = 0$$

$$m = \pm \sqrt{k}$$

$$m^2 + k = 0$$

$$m = \pm i\sqrt{k}$$

Case i) if k is +ve, i.e. $k = p^2$ ($m = \pm p$, $m = \pm ip$)

$$\therefore X = C_1 e^{px} + C_2 e^{-px} \quad Y = C_3 \cos px + C_4 \sin px$$

Case ii) if k is -ve i.e. $k = -p^2$ ($m = \pm ip$, $m = \pm p$)

$$\therefore X = C_5 \cos px + C_6 \sin px \quad Y = C_7 e^{px} + C_8 e^{-px}$$

Case iii) if $k = 0$

$$\therefore X = C_9 + C_{10}x \quad Y = C_{11} + C_{12}y$$

The various possible solutions are:

$$U = XY$$

$$U = (C_1 e^{px} + C_2 e^{-px})(C_3 \cos py + C_4 \sin py)$$

$$U = (C_5 \cos px + C_6 \sin px)(C_7 e^{py} + C_8 e^{-py})$$

$$U = (C_9 + C_{10}x)(C_{11} + C_{12}y)$$

out of these three solns we take the soln. i.e. consistent with the given boundary value condition

(here no conditions given)

M/W: q Solve the wave eqn. given by $\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$

$$\text{Let } u = XY$$

$$\frac{\partial^2 z}{\partial x^2} = \frac{\partial z}{\partial y} + 2z ; z(0, y) = 0 \\ z_x(0, y) = e^{2y}$$

$$\text{Sol. Let } z = XY$$

$$\frac{\partial^2 (XY)}{\partial x^2} = \frac{\partial (XY)}{\partial y} + 2(XY)$$

$$Y \frac{\partial^2 X}{\partial x^2} = X \frac{\partial Y}{\partial y} + 2XY$$

$$\div XY \quad \frac{1}{X} \frac{\partial^2 X}{\partial x^2} = \frac{1}{Y} \frac{\partial Y}{\partial y} + 2$$

$$\frac{1}{X} \frac{\partial^2 X}{\partial x^2} = k ; \frac{1}{Y} \frac{\partial Y}{\partial y} + 2 = k$$

$$\frac{\partial^2 X}{\partial x^2} - kX = 0 \quad \frac{1}{Y} \frac{\partial Y}{\partial y} = k - 2$$

$$(D^2 - k)X = 0 \quad \frac{1}{Y} dy = (k-2)dy$$

$$m^2 - k = 0$$

$$m^2 = k$$

$$m = \pm \sqrt{k}$$

$$X = C_1 e^{\sqrt{k}x} + C_2 e^{-\sqrt{k}x}$$

$$\ln Y = ky - 2y + c.$$

$$Y = e^{ky - 2y + c}$$

$$Y = a e^{(k-2)y}$$

(case) if k is +ve i.e $k = p^2$ ($m = \pm p^2$)

$$u = XY = b_1 e^{\sqrt{k}x + (k-2)y} + b_2 e^{-\sqrt{k}x + (k-2)y}$$

1st December, 2022

Solution of Homogeneous Linear PDE

* Any eqn. of the form

$$a_0 \frac{\partial^n z}{\partial x^n} + a_1 \frac{\partial^n z}{\partial x^{n-1} \partial y} + a_2 \frac{\partial^n z}{\partial x^{n-2} \partial y^2} + \dots + a_n \frac{\partial^n z}{\partial y^n} = F(x, y) \quad \text{--- (1)}$$

where $a_0, a_1, a_2, \dots, a_n$ are all constants is called as Homogeneous Linear PDE with constant coefficients.

Note: In all terms of (1) the partial derivatives are of same order.

* The operators D and D' we are following D & D' notation

$$\begin{aligned} Z &= f(x, y) \\ \frac{\partial z}{\partial x} &\quad D = \frac{\partial}{\partial x} = D_x \\ \frac{\partial z}{\partial y} &\quad D' = \frac{\partial}{\partial y} = D_y \end{aligned}$$

$$\text{eg: } 5 \frac{\partial z}{\partial x} + 6 \frac{\partial z}{\partial y} = 0 \Rightarrow [5D + 6D']Z = 0$$

* WORKING RULE to find Complementary func. (CF)

$$\text{Consider the PDE } a_0 \frac{\partial^2 z}{\partial x^2} + a_1 \frac{\partial^2 z}{\partial x \partial y} + a_2 \frac{\partial^2 z}{\partial y^2} = 0 \quad \text{--- (1)}$$

Step-1 Using $D = \frac{\partial}{\partial x}$ & $D' = \frac{\partial}{\partial y}$ write the given homogeneous LPDE in the symbolic form as:

$$[a_0 D^2 + a_1 DD' + a_2 (D')^2]Z = 0 \quad \text{--- (2)}$$

Step-2 $\div (1)$ by $(D')^2$ to obtain

$$\left[a_0 \left(\frac{D}{D'} \right)^2 + a_1 \frac{D}{D'} + a_2 \right] Z = 0 \quad \text{--- (3)}$$

Step-3 The Auxiliary eqn. is given by $a_0 m^2 + a_1 m + a_2 = 0$
 where $m = \frac{D}{D'}$

Step-4 Solve the A.E and obtain its roots

Step-5 Based on the nature of roots we write the C.F which itself is the general soln. of the D.E.

Case 1. Real and Distinct roots : m_1 and m_2

The general soln. is $Z = f_1(y + m_1 x) + f_2(y + m_2 x)$

Case 2. Real and Repeated roots : $m = m_1 = m_2$

The general soln. is $Z = f_1(y + mx) + xf_2(y + mx)$

q. Solve : $2\frac{\partial^2 Z}{\partial x^2} + 5\frac{\partial^2 Z}{\partial x \partial y} + 2\frac{\partial^2 Z}{\partial y^2} = 0$

Sol.

Step-1 $[2D^2 + 5DD' + 2(D')^2]Z = 0$

where $D = \frac{\partial}{\partial x}$ $D' = \frac{\partial}{\partial y}$

Step-2 $\therefore (D)^2 [2\left(\frac{D}{D'}\right)^2 + 5\left(\frac{D}{D'}\right) + 2]Z = 0$

Step-3 A.E : $2m^2 + 5m + 2 = 0$

where $\frac{D}{D'} = m$

4
Λ
-4
-2 -1/2

Step-4 Roots : $-2, -1/2$

Step-5 $Z = f_1(y - 2x) + f_2(y - 1/2x)$

q. Solve : $r + 6s + 9t = 0$

Sol

Step-1 $\frac{\partial^2 Z}{\partial x^2} + 6\frac{\partial^2 Z}{\partial x \partial y} + 9\frac{\partial^2 Z}{\partial y^2} = 0$

$r = \frac{\partial^2 Z}{\partial x^2}$, $s = \frac{\partial^2 Z}{\partial x \partial y}$, $t = \frac{\partial^2 Z}{\partial y^2}$

Step-2 Symbolic form : $(D^2 + 6DD' + 9D'^2)Z = 0$

Step-3 AE : $\left(\frac{(D)^2}{D'} + \frac{6D}{D'} + 9\right)Z = 0$

Step-4 AE $m^2 + 6m + 9 = 0$

Step-5 Roots : $-3, -3$

Step-6 $Z = f_1(y-3x) + x f_2(y-3x)$

q. Solve : $(D_x^3 - 6D_x^2 D_y + 11D_x D_y^2 - 6D_y^3)Z = 0$

Sol $[D^3 - 6D^2 D' + 11DD' - 6D'^3]Z = 0$

$$\therefore D_x^3 \Rightarrow \left[\left(\frac{D}{D'} \right)^3 - 6 \left(\frac{D}{D'} \right)^2 + 11 \left(\frac{D}{D'} \right) - 6 \right] Z = 0$$

A-E : $m^3 - 6m^2 + 11m - 6 = 0$

Roots : $1, 2, 3$

Solution $Z = f_1(y+x) + f_2(y+2x) + f_3(y+3x)$

→ Important points to remember :

1. If the linear factor is of the form $(aD + bD' + c)Z = 0$
 then the G.S is $Z = e^{-\frac{(cx)}{a}} \phi(bx - ay)$
 general soln.

2. If the linear factor is of the form $(aD + bD')Z = 0$
 G.S is $Z = \phi(bx - ay)$

3. If the linear factor is of form $(bD' + c)Z = 0$
 G.S is $Z = k_2 e^{-(\frac{cy}{b})}$

4. If the linear factor is of form $(aD + c)Z = 0$
 G.S is $Z = k_2 e^{-(\frac{cx}{a})} \phi(ay)$

22nd December, 2022

#

Consider the PDE

$$\frac{a_0 \partial^2 Z}{\partial x^2} + a_1 \frac{\partial^2 Z}{\partial x \partial y} + a_2 \frac{\partial^2 Z}{\partial y^2} = F(x, y) \quad \text{--- (1)}$$

write

Step 1. The given LPDE in symbolic form $f(D, D')Z = F(x, y)$

Step 2. Form the A.E $f(m)=0$ and obtain its roots, $m = \frac{D}{D'}$

Step 3. Find the CF as discussed earlier.

Step 4. The particular integral is given by, P.I = $\frac{1}{f(D, D')} F(x, y)$

Step 5. Then $Z = CF + PI$ is the complete soln. of the given LPDE.

WORKING
RULE to find
P.I

Case 1. When $F(x, y) = e^{ax+by}$

$$\text{Then P.I} = \frac{1}{f(D, D')} e^{ax+by}$$

Replace $D \rightarrow a$ & $D' \rightarrow b$

$$P.I = \frac{1}{f(a, b)} e^{ax+by}, \text{ provided that } f(a, b) \neq 0$$

Case 2 when $F(x, y) = \sin(mx + ny) \text{ or } \cos(mx + ny)$

$$\text{Then } P \cdot I = \frac{1}{f(D, D')} \sin(mx + ny) \text{ or } \cos(mx + ny)$$

$$\text{replace } D^2 \rightarrow -m^2, DD' \rightarrow -mn, D'^2 \rightarrow -n^2$$

$$P \cdot I = \frac{1}{\cancel{f(D^2, DD', D'^2)}} \sin(mx + ny) \text{ or } \cos(mx + ny)$$

$$\frac{1}{f(-m^2, -mn, -n^2)} \sin(mx + ny) \text{ or } \cos(mx + ny)$$

q. Solve : $(D_x^3 - 3D_x^2 D_y + 4D_y^3) Z = e^{x+2y}$

Sol. i) $(D^3 - 3D^2 D' + 4D'^3) Z = e^{x+2y}$

ii) $\frac{1}{D'^3} \left[\left(\frac{D}{D'} \right)^3 - 3 \left(\frac{D}{D'} \right)^2 + 4 \right] Z = 0$ ~~cancel~~

only to find CF

iii) A.E: $m^3 - 3m^2 + 4 = 0$

iv) roots: $-1, 2, 2$

v) C.F: $Z = f_1(y-x) + f_2(y+2x) + xf_3(y+2x)$

vi) $P \cdot I = \frac{1}{D^3 - 3D^2 D' + 4D'^3} e^{x+2y}$
 $D \rightarrow 1 \quad D' \rightarrow 2$

$$P \cdot I = \frac{1}{1 - 3(2) + 4(8)} e^{x+2y} = \frac{e^{x+2y}}{27}$$

\therefore General soln: $Z = CF + PI$

$$= f_1(y-x) + f_2(y+2x) + xf_3(y+2x) + \frac{e^{x+2y}}{27}$$

q. Solve: $\frac{\partial^2 z}{\partial x^2} - \frac{\partial^2 z}{\partial x \partial y} = \cos(x+2y)$

Sol. $[D^2 - DD']z = \cos(x+2y)$

$$\div D^2 \Rightarrow \left[\left(\frac{D}{D'} \right)^2 - \left(\frac{D}{D'} \right) \right] z = 0$$

$$m^2 - m = 0$$

$$m(m-1) = 0$$

$$m=0 \quad \text{or} \quad m=1$$

$$\Rightarrow CF : z = f_1(y-0) + f_2(y+x)$$

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

$$D^2 \rightarrow -1^2 \quad DD' \rightarrow -2(1)$$

$$= \frac{1}{-1 - (-2)} \cos(x+2y)$$

$$= \frac{1}{1} \cos(x+2y) = \cos(x+2y)$$

~~PI~~

$$GS : z = CF + PI$$

$$= f_1(y) + f_2(y+x) + \cos(x+2y)$$

Case 3. when $F(x,y) = x^m y^n$, $m & n$ being constants

$$P.I = \frac{1}{f(D,D')} x^m y^n = [f(D,D')]^{-1} x^m y^n$$

If $n < m$, $\frac{1}{F(D,D')}$ is expanded in powers of $\frac{D'}{D}$

If $m < n$, $\frac{1}{F(D,D')}$ is expanded in powers of $\frac{D}{D'}$.

Case 4. when $F(x, y) = e^{ax+by} V(x, y)$, where $V(x, y)$ is any func. of x & y .

$$P.I = \frac{1}{f(D, D')} e^{ax+by} V(x, y)$$

replace $D \rightarrow D+a$, $D' \rightarrow D'+b$

$$P.I = \frac{e^{ax+by}}{f(D+a, D'+b)} V(x, y)$$

Case 5. when $F(x, y)$ is any func. of x & y .

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

resolve $\frac{1}{f(D, D')}$ into partial fractions treating $f(D, D')$ as a func. of D alone.

operate each partial fraction on $F(x, y)$ by using

$$\frac{1}{D-mD'} F(x, y) = \int F(x, \frac{c-mx}{y}) dx$$

replace $c \rightarrow y+mx$ after integration

$$\frac{1}{D+mD'} F(x, y) = \int F(x, \frac{c+mx}{y}) dx$$

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

$$(D^2 - 4DD' + 4D'^2) z = e^{2x+y}$$

$\begin{matrix} +4 \\ -2 \end{matrix}$

$$(m^2 - 4m + 4) = 0$$

$$m = 2, 2$$

$$CF : z = f_1(y+2x) + x f_2(y+2x)$$

$$P.I = \frac{1}{D^2 - 4DD' + 4D'^2} e^{2x+y}$$

$\Rightarrow 4 - 8 + 4 = 0$ use case 5

$$\frac{1}{(m-2)^2}$$

→ resolve partial fractions

$$\left(\frac{D}{D'}\right)^2 - 4\left(\frac{D}{D'}\right) + 4 = 0$$

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$$m = \frac{D}{D'}$$

$$\Rightarrow \frac{1}{(D-2D')(D-2D')} e^{2x+y}$$

$$\left(\frac{D}{D'} - 2\right)\left(\frac{D}{D'} - 2\right) = 0$$

$$(D-2D')(D-2D') = 0$$

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

$$= \frac{1}{(D-2D')} \int e^{2x+c-3x} dx$$

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

$$= \int x e^{2x+c-2x} dx$$

$$= \int x e^c dx$$

$$P.I = e^c \frac{x^2}{2} = \frac{x^2}{2} e^{2x+y}$$

$$\frac{1}{D-mD'} f(x, y) = \int f(x, c-mx) dx$$

$$\int f(x, c-2x) dy$$

$$y = c-2x$$

$$c = 2x+y$$

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

$$= f_1(y+2x) + x f_2(y+2x) + \frac{e^{2x+y}}{2} x^2$$

$$q. \text{ Solve } \frac{4\partial^2 z}{\partial x^2} - \frac{4\partial^2 z}{\partial x \partial y} + \frac{\partial^2 z}{\partial y^2} = 16 \log(x+2y)$$

case. 5

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

$$\div D'$$

4

$$\text{E: } 4m^2 - 4m + 1 = 0$$

$$m = \frac{D}{D'}$$

$$4m^2 - 2m - 2m + 1 = 0$$

$$2m(2m-1) - 1(2m-1) = 0$$

$$(2m-1)(2m-1) = 0$$

$$m = 1/2, 1/2$$

$$C.F. = f_1(y + \frac{1}{2}x) + x f_2(y + \frac{1}{2}x)$$

$$(2m-1)^2 = 0 \Rightarrow \left(2\frac{D}{D'} - 1\right)^2 = 0 \Rightarrow \left(\frac{2D-D'}{D'}\right)^2 = 0$$

$$\Rightarrow (2D-D')^2 = 0$$

x

not in $(D-mD')$
form

$$P.I. = \frac{1}{4D^2 - 4DD' + D'^2} 16 \log(x+2y)$$

$$= \frac{1}{(2D-D')^2} 16 \log(x+2y)$$

$$= \frac{1}{4(D-\frac{1}{2}D')^2} 16 \log(x+2y)$$

$$y = c - mx$$

$$y = c - \frac{1}{2}x$$

$$2y = 2c - x$$

$$2c = 2y + x$$

$$= \frac{4}{\left(D - \frac{1}{2}D'\right)} \int \frac{1}{\left(D - \frac{1}{2}D'\right)} \log(x+2y) dx$$

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

$$= 4 \int x \log(2c-x+x) dx$$

$$= 4 \int x \log 2c dx$$

$$= 4 \frac{x^2}{2} \log 2c$$

$$= \frac{4x^2}{2} \log(x+2y)$$

$$= 2x^2 \log(x+2y)$$

$$Z = CF + PI = f_1\left(y + \frac{1}{2}x\right) + xf_2\left(y + \frac{1}{2}x\right) + 2x^2 \log(x+2y)$$

$$\text{Solve: } (D_x^3 - 4D_x^2 D_y + 4D_x D_y^2) z = 2 \sin(3x+2y)$$

$$\begin{aligned} m^3 - 4m^2 + 4m &= 0 & m = \frac{D_x}{D_y} \text{ or } \frac{D}{D'} \\ m(m^2 - 4m + 4) &= 0 \\ m = 0 &\text{ or } (m-2)^2 = 0 \\ m = 0, 2 &\end{aligned}$$

$$CF: f_1(y) + f_2(y+2x) + x f_3(y+2x)$$

$$PI: \frac{1}{D_x^3 - 4D_x^2 D_y + 4D_x D_y^2} = 2 \sin(3x+2y)$$

$$\begin{aligned} D_x^2 &\rightarrow -9 & D_x D_y &\rightarrow -6 & D_y^2 &\rightarrow \\ \frac{1}{-9D_x - 4(-6)D_x + 4(-4)D_x} &\leftarrow 2 \sin(3x+2y) \end{aligned}$$

$$\frac{1}{D_x(-9+24-16)} 2 \sin(3x+2y)$$

$$\frac{1}{D_x(-1)} 2 \sin(3x+2y)$$

$$-1 \left(2 \sin(3x+2y) \right)$$

$$= - \int 2 \sin(3x+2y) dx$$

$$= -2 \left(\frac{-\cos(3x+2y)}{3} \right)$$

$$= \frac{2 \cos(3x+2y)}{3}$$

$$(OR) \times 4 \div D_x$$

(OR)

$$\begin{aligned} y &= c - mx \\ y &= c - 0 \end{aligned}$$

$$2y = 2c$$

$$2 \int \sin(3x+2y) dx$$

$$2 \frac{\cos(3x+2y)}{3} \checkmark$$

$$Z = CF + PI$$

$$= f_1(y) + f_2(y+2x) + x f_3(y+2x) + \frac{2 \cos(3x+2y)}{3}$$

q. Solve: $(D_x^3 - 2D_x^2 D_y)Z = 3x^2 y$

$$\therefore D_y^2 (m^3 - 2m^2) \neq 0$$

$$m = \frac{D_x}{D_y} \quad m^2(m-2) = 0$$

$$m = 0, 0, 2$$

$$CF : f_1(y) + x f_2(y) + f_3(y+2x)$$

$$PI = \frac{1}{D_x^3 - 2D_x^2 D_y} 3x^2 y^2$$

$$\frac{1}{D_x^3} \cdot \frac{3x^2 y^2}{\left[1 - 2 \frac{D_y}{D_x}\right]}$$

$$\frac{1}{D_x^3} \left[1 - 2 \frac{D_y}{D_x}\right]^{-1} \cdot 3x^2 y$$

$$\frac{1}{D_x^3} \left[1 + 2 \frac{D_y}{D_x} + \left(\frac{D_y}{D_x}\right)^2 + \dots\right] 3x^2 y$$

$$\frac{1}{D_x^3} \left[3x^2 y + 6 \frac{D_y}{D_x} (x^2 y) + 12 \left(\frac{D_y}{D_x}\right)^2 (x^2 y) + \dots\right]$$

$$\frac{1}{D_x^3} \left[3x^2 y + 6 \cdot \frac{x^3}{3} + 12(0) + \dots\right]$$

$$\frac{1}{D_x^3} [3x^2 y + 2x^3] = \frac{1}{D_x^2} \left[\cancel{3x^2 y} + \frac{x^4}{2}\right] = \frac{1}{D_x} \left[\frac{3x^4}{4} y + \frac{x^5}{10}\right]$$

$$= \frac{x^5}{20} y + \frac{x^6}{60}$$

$$Z = CF + PI$$

q. Solve: $\frac{\partial^2 Z}{\partial x^2} - \frac{\partial^2 Z}{\partial x \partial y} - 2 \frac{\partial^2 Z}{\partial y^2} = (y-1) e^x$

$$\begin{array}{l} \frac{-2}{\cancel{m}} \\ \frac{1}{-2+1} \end{array} \quad (m^2 - m - 2) = 0$$

$$m^2 - 2m + m - 2 = 0$$

$$m(m-2) + 1(m-2) = 0$$

$$m = 2 \text{ or } m = -1$$

$$CF: f_1(y+2x) + f_2(y-x)$$

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

$$D \Rightarrow D+1, D' \Rightarrow D'+1$$

$$\frac{e^x}{(D+1-2D')(D+1+D')} (y-1)$$

$$e^x \left[\frac{(y-1)}{D^2+2D+1-DD'-D'-2D'^2} \right] \text{ case 3}$$

$$e^x \frac{1}{1+(D^2+2D-DD'-D'-2D'^2)} (y-1)$$

$$\begin{aligned} & (D+1-2D')(D+1+D') \\ & D^2 + D + DD' + D + 1 + D' \\ & + -2DD - 2D' - D \\ & D^2 + 2D - DD' + 1 - D' \end{aligned}$$

$$e^x \left[1 + (D^2 + 2D - DD' - D' - 2D'^2) \right]^{-1} (y-1)$$

$$e^x \left[1 - (D^2 + 2D - DD' - D' - 2D'^2) + \dots \right] (y-1)$$

$$e^x \left[1(y-1) - (D^2 + 2D - DD' - D' - 2D'^2)(y-1) + \dots \right]$$

$$e^x [y-1 - (-1)] = e^x y$$

$$Z = CF + PI$$

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

$$q. \text{ Solve: } [2D_x^2 - 5D_x D_y + 2D_y^2] Z = 5 \sin(2x+y)$$

$$AE: 2m^2 - 5m + 2 = 0$$

$$2m^2 - 4m - m + 2 = 0$$

$$2m(m-2) - 1(m-2) = 0$$

$$\begin{aligned} & m = 2 \text{ or } m = 1/2 \\ & \begin{array}{l} 4 \\ \diagup \\ -1 \end{array} \end{aligned}$$

$$1 (\underline{5 \sin(2x+y)})$$

$$2D_x^2 - 5D_x D_y + 2D_y^2$$

$$D_x^2 \rightarrow -4$$

$$D_x D_y \rightarrow -2$$

$$D_y^2 \rightarrow -1$$

$$CF: f_1(y+2x) + f_2(y+\frac{x}{2})$$

$$\therefore \text{clearor} = 0$$

$\therefore \text{case 5}$

$$(2m-1)(m-2) = 0$$

$$(2D-D')(D-2D') = 0$$

$$m = \frac{D}{D'}$$

$$P.I.: \frac{1}{(2D-D')(D-2D')} 5\sin(2x+y)$$

$$\frac{1}{2(D-\frac{D'}{2})(D-2D')} 5\sin(2x+y)$$

$$= \frac{5}{2(D-\frac{D'}{2})} \left[\frac{1}{(D-2D')} \sin(2x+y) \right]$$

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

$$= \frac{5}{2(D-\frac{D'}{2})} x \sin c$$

$$= \frac{5}{2(D-\frac{D'}{2})} x \sin(y+2x)$$

$$= \frac{5}{2} \int x \sin\left(c - \frac{1}{2}x + 2x\right) dx$$

$$= \frac{5}{2} \int x \sin\left(\frac{3}{2}x + c\right) dx$$

$$= \frac{5}{2} \left[\cos\left(\frac{3}{2}x + c\right) \frac{x^2}{2} - \int \right]$$

$$\frac{5}{2} \left[-x^2 \sin\left(\frac{3}{2}x + c\right) - \int \left(-\sin\left(\frac{3}{2}x + c\right) \frac{2}{3} \right) \right]$$

$$\frac{5}{2} \left[-\frac{2}{3}x \cos\left(\frac{3}{2}x + c\right) + \sin\left(\frac{3}{2}x + c\right) \frac{4}{9} \right]$$

$$= -\frac{5}{3}x \cos\left(\frac{3}{2}x + c\right) + \frac{10}{9} \sin\left(\frac{3}{2}x + c\right)$$

$$PI = -\frac{5}{3}x \cos(2x+y) + \frac{10}{9} \sin(2x+y)$$

$$Z = CF + PI = f_1(y+2x) + f_2(y+\frac{x}{2}) - \frac{5}{3}x \cos(2x+y) + \frac{10}{9} \sin(2x+y)$$

$$y = c - mx$$

$$m = 2$$

$$y = c - 2x$$

$$c = y + 2x$$

$$y = c - \frac{1}{2}x$$

LATE

$$c = y + \frac{1}{2}x$$

$$q) \text{ Solve: } [D_x^3 + D_x^2 D_y - D_x D_y^2 - D_y^3] z = e^x \cos 2y$$

$$\Delta E: (m^3 + m^2 - m - 1) = 0$$

$$m^3 - m + m^2 - 1 = 0$$

$$m(m^2 - 1) + (m^2 - 1) = 0$$

$$(m-1)(m+1)(m+1) = 0$$

$$m = 1, -1, -1$$

$$CF: f_1(y+x) + f_2(y-x) + xf_3(y-x)$$

$$P-I: \frac{e^x \cos 2y}{(D-D')(D+D')(D+D')} \quad \text{case 4} \quad : (D-D')(D+D')(D+D') = 0$$

$D \rightarrow D+1$

~~(D+D')~~

$$= \frac{e^x \cos 2y}{3D_x + 5D_y + 5} \quad \left| \begin{array}{l} (D+1-D)(D+1+D)(D+1+D') = 0 \\ (D+1-D)(D+1+D)^2 \end{array} \right.$$

$$(D+1-D')((D+1)^2 + D'^2 + 2(D+1)(D')) = 0$$

$$= -e^x \frac{D_y \cos 2y}{3D_x D_y + 5D_y^2 + 5D_y} \quad \left| \begin{array}{l} (D+1-D') \quad (D^2 + 1 + 2D + D'^2 + 2DD' + 2D) \\ -(D^2 + 2D + 2DD' + 3D) \end{array} \right.$$

$$= -\frac{2e^x}{5} \frac{\sin 2y}{(D_y - 4)} \quad \left| \begin{array}{l} D^3 + D + 2D' + D'^2 D + D'^2 D' + 2DD' \\ + D^2 + 1 + 2D + D'^2 + 2DD' + 2D \end{array} \right.$$

$$= D'D^2 - D' - 2DD' - D'^3 - 2D'D^2 - 2D'^2$$

$$= -\frac{2e^x}{5} \frac{(D_y + 4)\sin 2y}{D_y^2 - 16}$$

$$= -\frac{2e^x}{5} \frac{(D_y + 4)\sin 2y}{(D_y + 4)(D_y - 4)} \quad \left| \begin{array}{l} D^3 + D' + 2D' + D'^2 D' + D'^2 D + D^2 + 1 + 2D + D'^2 - D' \\ \checkmark D^3 + 3D + D' + D'^2 D + D'^2 D + D^2 + 1 \end{array} \right.$$

$$= \frac{2e^x}{50} \frac{[2\cos 2y + 4\sin 2y]}{D^2 \rightarrow 0 \quad D' \rightarrow -4 \quad D_x D_y = 0} \quad \left| \begin{array}{l} D^2 \rightarrow 0 \quad D' \rightarrow -4 \quad D_x D_y = 0 \\ \cancel{D + 3D + D' + 0 - 4D + 0 = 0} \end{array} \right.$$

$$D' - D$$

$$3D + 5D' + 5$$

$$3x + 5y + 5$$

$$q. (D_x^2 + D_y^2) z = x^2 y^2$$

$$m^2 + 1 = 0$$

$$m^2 = -1$$

$$m = \pm i$$

Note: If $m = a \pm ib$ are the complex roots then,
 $CF = f_1(y + a+ib) + f_2(y + a-ib) + i[f_2(y+a+b) + f_2(y+a-b)]$

$$CF = f_1(y+i) + f_1(y-i) + i[f_2(y+i) + f_2(y-i)]$$

$$PI : \frac{1}{D^2 + D'^2} x^2 y^2$$

$$\frac{1}{D^2 (1 + (\frac{D'}{D})^2)} x^2 y^2$$

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

$$\frac{1}{D^2} \left[1 + \left(\frac{D'}{D} \right)^2 + \left(\frac{D'}{D} \right)^4 + \dots \right] x^2 y^2$$

$$\frac{1}{D^2} \left[x^2 y^2 + \left(\frac{D'}{D} \right)^2 x^2 y^2 + \left(\frac{D'}{D} \right)^4 x^2 y^2 + \dots \right]$$

$$\frac{1}{D^2} \left[x^2 y^2 \right] + \frac{x^6}{180}$$

$$\frac{x^4 y^2 + x^6}{180}$$

$$x^2 y^2$$

$$\frac{D'}{D} \rightarrow \frac{2x^3 y}{3}$$

$$()^2 + x^4 y^2$$

$$\frac{4\sqrt{\frac{2}{9}}}{5} x^6$$

$$\frac{2x^6 y^2}{9(5)(6)} \cancel{3}$$

$$1/(9) \cdot 1/4$$

$$\int 2x^2$$

$$\int 2x^3$$

$$\frac{D'}{D}$$

↓
diff twice y

int twice x

$$\int \frac{x^6}{6} = \frac{x^5}{6(5)}$$

$$\checkmark = \frac{x^6}{30(6)} = \frac{x^6}{180}$$