

## Unit - IV

### Second and Higher Order Partial Differential Equation and Application of differential Equations

#### (H) Partial Differential Equation of Second Order

A partial differential equation of second order can be expressed as,

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

$$p = \frac{\partial z}{\partial x}, \quad q = \frac{\partial z}{\partial y}, \quad r = \frac{\partial^2 z}{\partial x^2}, \quad s = \frac{\partial^2 z}{\partial x \partial y}, \quad t = \frac{\partial^2 z}{\partial y^2}$$

\* Equation reduced to linear equation

$$t - xq = x^2$$

$$\text{Soln: } t = \frac{\partial^2 z}{\partial y^2}, \quad t = \frac{\partial}{\partial y} \left( \frac{\partial z}{\partial y} \right) \Rightarrow t = \frac{\partial q}{\partial y}$$

Given equation can be written as,

$$\frac{\partial q}{\partial y} - xq = x^2$$

which is linear in  $q$  and  $y$ .

$$I.F = e^{\int -x dy} = e^{-xy}$$

Solution,

$$q \cdot (I.F) = \int x^2 \cdot e^{-xy} dy + f(x)$$

$\phi(x)$  is arbitrary function of  $x$

$$q \cdot e^{-xy} = x^2 \cdot e^{-xy} + f(x)$$

$$q \cdot e^{-xy} = -x^2 \cdot e^{-xy} + f(x)$$

$$q = -x + e^{xy} f(x) + F(x)$$

Integrating w.r.t.  $y$ , gives,

$$\frac{\partial z}{\partial y} = q = -x^2 - f(x) + e^{xy} f(x) + F(x)$$

$$z = -x^2 + e^{xy} f(x) + F(x)$$

where  $\phi(x) = \int f(x) dx$  and  $F(x)$  are two arbitrary function of  $x$ .

\* Equation integrable by Lagrange's Method

Ques. Solve :-  $t + s + q = 0$

$$t = \frac{ds}{dx} - \frac{d}{dy} \left( \frac{s}{y} \right) \quad \frac{\partial s}{\partial x} = \frac{\partial s}{\partial y}$$

$$s = \frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} = \frac{\partial z}{\partial x}$$

$$I.f = e^x s.t. = e^x$$

$$2 \cdot e^x = \int f(x) \cdot e^x dx + b$$

$$2e^x = \phi(x) + b \quad \text{where } \phi(x) = \int f(x) \cdot e^x dx$$

$$\text{Required Solution, } b = Fa \Rightarrow 2e^x - \phi(x) = F(x-y)$$

\* Equation Integrable by inspection.

Given Solve :-  $y_s + p = \cos(x+y) - y \sin(x+y)$

Soln': Rewriting the given equation,

$$y \frac{dy}{dx} + \frac{dy}{dx} \rightarrow \cos(x+y) - y \sin(x+y)$$

Integrating w.r.t 'x', we get

$$y^2 + z = \sin(x+y) + y \cos(x+y) + f(y)$$

Again Integrating w.r.t 'x' we get

$$z = x^3 + x f(y) + \varphi(y)$$

Required Solution.

Integrating w.r.t 'y' we get

$$2y = y \sin(x+y) + \varphi(y) + F(x)$$

$$\text{where, } \varphi(y) = \int f(y) dy$$

Integrating w.r.t 'x'

$$\frac{d^2}{dx^2} \rightarrow 2x + 2y$$

Soln': Given equation can be written as,

$$2y = y \sin(x+y) + \varphi(y) + F(x)$$

Integrating w.r.t 'x'

$$\frac{d^2}{dx^2} \rightarrow x^2 + 2xy + f(y)$$

Again Integrating w.r.t 'y'

Required Solution.

Ques Solve :-  $x = 6x$

Soln':  $x = \frac{x^2}{6x}$

Given equation,  $\frac{x^2}{6x} \rightarrow 6x$

$$\text{Integrating w.r.t 'x'} \rightarrow \frac{d}{dx} \rightarrow 3x^2 + f(y)$$

where constant of integration is taken as function of 'y'.

$$Z = x^2y + xy^2 + \phi(y) + F(x)$$

where  $\phi(y) = \int f(y) dy$

which is required solution

$$Z = x \left[ \frac{1}{2} y^2 \log y - \int \frac{1}{y} \cdot \frac{dy^2}{2} \right] + y^2 f(y) + F(x)$$

Sol<sup>n</sup> Given equation can be written as,

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

Sol<sup>n</sup> Given equation can be written as,  
Given  $f(x) = x + y$   
Required Solution

which is linear on  $y$

$$I \cdot f = e^{\int f(y) dy} = e^{\int x+ y dy} = e^{x+y}$$

Solution,

$$f(y) = \int x+ y dy = xy + \frac{y^2}{2} + f(x)$$

$$f(y) = x \log y + y \ln x$$

$$f(y) = xy + y^2$$

Integrating w.r.t  $x$ , we get

Required Solution

Integrating w.r.t  $y$ , we have

$$Z = e^{x+y} + \int f(y) dy + F(x)$$

### Reduction To Canonical Forms.

Comparing with given equation,

$$\hookrightarrow Ax + 2Bs + ct + f(x, y, z, p, q) = 0$$

$\hookrightarrow$  compare above equation with given equation!

$$A = a, B = b, C = c$$

$\hookrightarrow$  Quadratic Equation;  $Ax^2 + 2Bs + ct = 0$

$\hookrightarrow$  Roots are real and distinct,

$$\frac{dy}{dx} + \lambda_1 = 0, \quad \frac{dy}{dx} + \lambda_2 = 0$$

$$\text{Given } \frac{\partial^2}{\partial x^2} - \frac{\partial^2}{\partial y^2} > 0$$

Given equation is hyperbolic

Classify and Solve

$$\frac{\partial^2}{\partial x^2} - \frac{\partial^2}{\partial y^2} > 0$$

$$0x \quad x - t = 0$$

$\hookrightarrow$  By solving above equation, we get

$$c_1 \text{ and } c_2$$

$\hookrightarrow$  Assume,  $c_1 = u$  and  $c_2 = v$

$$\text{Solve: Given Equation, } x - t = 0 \quad \text{(i)}$$

$\hookrightarrow$  Find the value of  $p, q, r, s, t$  and put in the given equation.

Comparing (1) with  $Ax + 2Bs + ct + f(x, y, z, p, q) = 0$ , we get

$$A = 1, B = 0, C = -1$$

$$\text{Hence } \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} - 2 \frac{\partial^2}{\partial z^2} = 0$$

Soln:-

Canonical Equation.

$$A \frac{\partial^2}{\partial x^2} + 2B \frac{\partial^2}{\partial xy} + C \frac{\partial^2}{\partial y^2} + f(x, y, z, p, q) = 0$$

Hence the given equation is hyperbolic

from a - quadratic equation

$$A\lambda^2 + 2B\lambda + C = 0$$

$$\lambda^2 - 1 = 0$$

$$\lambda = \pm 1$$

$$\lambda_1 = 1 \text{ and } \lambda_2 = -1$$

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v}$$

Hence,  $\frac{dy}{dx} + \lambda_1 = 0$  and  $\frac{dy}{dx} + \lambda_2 = 0$

$$\frac{dy}{dx} + 1 = 0 \quad \text{and} \quad \frac{dy}{dx} - 1 = 0$$

$$\frac{dy}{dx} + 1 = 0 \quad \text{and} \quad \frac{dy}{dx} - 1 = 0$$

On Integration,  $x + y = C_1$  and  $x - y = C_2$

Let  $u = x + y$  and  $v = x - y$

$$x = \frac{\partial^2 z}{\partial x^2} \rightarrow \frac{\partial}{\partial x} \left( \frac{\partial z}{\partial x} \right) = \frac{\partial}{\partial x} \left( \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \right)$$

$$= \frac{\partial}{\partial u} \left( \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \right) \frac{\partial u}{\partial x} + \frac{\partial}{\partial v} \left( \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \right) \frac{\partial v}{\partial x}$$

$$= \frac{\partial}{\partial u} \left( \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \right) \frac{\partial u}{\partial x} + \frac{\partial}{\partial v} \left( \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \right) \frac{\partial v}{\partial x}$$

$$= \frac{\partial}{\partial u} \left( \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \right) \frac{\partial u}{\partial x} + \frac{\partial}{\partial v} \left( \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \right) \frac{\partial v}{\partial x}$$

$$= \frac{\partial}{\partial u} \left( \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \right) \frac{\partial u}{\partial x} + \frac{\partial}{\partial v} \left( \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \right) \frac{\partial v}{\partial x}$$

$$= \frac{\partial}{\partial u} \left( \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \right) \frac{\partial u}{\partial x} + \frac{\partial}{\partial v} \left( \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \right) \frac{\partial v}{\partial x}$$

$$t = \frac{\partial^2 z}{\partial y^2} = \frac{\partial}{\partial y} \left( \frac{\partial z}{\partial y} \right) = \frac{\partial}{\partial y} \left( \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \right)$$

$$= \frac{\partial}{\partial u} \left( \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \right) \frac{\partial u}{\partial y} + \frac{\partial}{\partial v} \left( \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \right) \frac{\partial v}{\partial y}$$

$$\frac{\partial}{\partial u} \left( \frac{\partial z}{\partial u} - \frac{\partial z}{\partial v} \right) + \frac{\partial}{\partial v} \left( \frac{\partial z}{\partial u} - \frac{\partial z}{\partial v} \right) = 0 \\ = \frac{\partial^2 z}{\partial u^2} - \frac{\partial^2 z}{\partial u \partial v} - \frac{\partial^2 z}{\partial v \partial u} + \frac{\partial^2 z}{\partial v^2} = \frac{\partial^2 z}{\partial u^2} - \frac{\partial^2 z}{\partial v^2} + \frac{\partial^2 z}{\partial u \partial v} - \frac{\partial^2 z}{\partial v \partial u}$$

Substituting the value of  $\alpha$  and  $\beta$  in eqn (1)

$$\frac{\partial^2 z}{\partial u^2} + 2 \frac{\partial^2 z}{\partial u \partial v} + \frac{\partial^2 z}{\partial v^2} - \frac{\partial^2 z}{\partial u^2} + \frac{\partial^2 z}{\partial v^2} - \frac{\partial^2 z}{\partial u \partial v} + \frac{\partial^2 z}{\partial v \partial u} = 0 \\ \frac{\partial^2 z}{\partial u^2} + 4 \frac{\partial^2 z}{\partial v^2} = 0$$

$$\frac{\partial z}{\partial u^2} = 0$$

which is canonical form of equation (1).

$$\text{Ques. Classify and solve } \frac{\partial^2 z}{\partial u^2} - x^2 \frac{\partial^2 z}{\partial v^2} = 0$$

$$\text{Given equation, } \frac{\partial^2 z}{\partial u^2} - x^2 + x^2 t = 0 \quad \dots \text{ (1)}$$

Comparing eqn (1) with  $Ax^2 + 2Bxy + Cy^2 + f(x, y, z, p, q) = 0$  we get

$$A = 1, B = 0, C = x^2$$

$$\text{Since, } B^2 - AC = 0 - x^2 < 0$$

Hence given equation is elliptic.

from  $\lambda$  - quadratic equation,

$$\lambda^2$$

$$+ 2BA + C = 0$$

$$\lambda^2 + x^2 = 0$$

$$x^2 - i^2 x^2 = 0$$

$$\lambda = \pm ix$$

$$\lambda_1 = ix$$

$$\text{and } \lambda_2 = -ix$$

Hence,

$$\frac{dy}{dx} + \lambda_1 = 0 \quad \text{and} \quad \frac{dy}{dx} + \lambda_2 = 0$$

$$\frac{dy}{dx} + ix = 0 \quad \text{and} \quad \frac{dy}{dx} - ix = 0$$

On integration,  $dy + ix dx = 0$  and  $dy - ix dx = 0$

$$y + \frac{ix^2}{2} = c_1$$

$$y - \frac{ix^2}{2} = c_2$$

Let,  $u = y + \frac{ix^2}{2}$  and  $v = y - \frac{ix^2}{2}$

$$u = y + \frac{ix^2}{2} \Rightarrow y = u - \frac{ix^2}{2}$$

$$v = y - \frac{ix^2}{2} \Rightarrow y = v + \frac{ix^2}{2}$$

Solving for  $\alpha$  and  $\beta$  we get

$$\alpha = y$$

$$\text{and } \beta = \frac{1}{2} x^2$$

$$\frac{\partial \alpha}{\partial x} = 0, \quad \frac{\partial \alpha}{\partial y} = 1$$

$$\frac{\partial \beta}{\partial x} = x, \quad \frac{\partial \beta}{\partial y} = 0$$

$$\frac{\partial \alpha}{\partial x} = 1, \quad \frac{\partial \alpha}{\partial y} = 0$$

$$P = \frac{\partial z}{\partial x} \Rightarrow \frac{\partial z}{\partial x} - \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial x} + \frac{\partial z}{\partial p} \cdot \frac{\partial p}{\partial x} \\ = \frac{\partial z}{\partial x} - 0 + \frac{\partial z}{\partial p} \cdot x = \frac{\partial z}{\partial p} \cdot x$$

$$\frac{\partial z}{\partial x} = x \frac{\partial z}{\partial p} \Rightarrow \frac{\partial z}{\partial x} = \frac{\partial z}{\partial p} + \frac{\partial z}{\partial x}$$

$$q = \frac{\partial z}{\partial y} = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial y} + \frac{\partial z}{\partial p} \cdot \frac{\partial p}{\partial y}$$

$$= \frac{\partial z}{\partial x} \cdot 1 + \frac{\partial z}{\partial p} \cdot 0$$

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial p} \Rightarrow \frac{\partial z}{\partial x} = \frac{\partial z}{\partial p} + \frac{\partial z}{\partial x}$$

$$q = \frac{\partial^2 z}{\partial x^2} = \frac{\partial}{\partial x} \left( \frac{\partial z}{\partial p} \right) \cdot 1 + \frac{\partial}{\partial p} \left( \frac{\partial z}{\partial x} \right) \cdot 0$$

$$= \frac{\partial}{\partial x} \left( \frac{\partial z}{\partial p} \right) \cdot 1 + \frac{\partial z}{\partial p} \cdot 0$$

$$\frac{\partial y}{\partial x} = \frac{\partial z}{\partial x} \Rightarrow \frac{\partial z}{\partial x} = \frac{\partial y}{\partial x}$$

$$q = \frac{\partial^2 z}{\partial x^2} = \frac{\partial}{\partial x} \left( \frac{\partial z}{\partial p} \right) = \frac{\partial}{\partial x} \left( x \frac{\partial z}{\partial p} \right)$$

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

$$= 1 \cdot \frac{\partial^2 z}{\partial x^2} + x \frac{\partial}{\partial p} \left( \frac{\partial z}{\partial p} \right)$$

$$t = \frac{\partial^2 z}{\partial y^2} = \frac{\partial}{\partial y} \left( \frac{\partial z}{\partial x} \right) = \frac{\partial}{\partial y} \left( x \frac{\partial z}{\partial p} \right)$$

Substituting the value of  $x$  and  $t$  in eqn ①, we get

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

$$\frac{\partial z}{\partial p} + \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial p^2} = \frac{1}{p^2} \frac{\partial z}{\partial p} \quad \text{Ans. } p = x^2$$

which is canonical form of equation ①

Homogeneous And Non-Homogeneous Equation with Constant Coefficients

$$F(D, D')^2 = 0$$

$$D = \lambda, \quad D' = \lambda, \quad DD' = \lambda^2$$

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

$$D = m \quad \text{and} \quad D' = l$$

$$A_0 m^n + A_1 m^{n-1} + \dots + A_n = 0$$

$m_1, m_2, m_3, \dots, m_n$  are roots

Case I :- If roots are distinct,

$$m_1, m_2, m_3, \dots, m_n$$

$$C.F = \phi_1(y + m_1 x) + \phi_2(y + m_2 x) + \dots + \phi_n(y + m_n x)$$

Required General Solution of given equation  

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

where  $\phi_1$  and  $\phi_2$  are arbitrary function

Case II :- Repeated Roots

- If roots are equal  $m_1, m_1$

$$C.F = \phi_1(y + m_1 x) + x \phi_2(y + m_1 x)$$

- If roots are equal  $m_1 = m_2 = m_3 = \dots = m_n$

$$C.F = \phi_1(y + m_1 x) + x \phi_2(y + m_1 x) + x^2 \phi_3(y + m_1 x) + \dots + x^{n-1} \phi_n(y + m_1 x)$$

Auxiliary Equation,  $D = m$  and  $D' = l$

$$25m^2 - 40m + 16 = 0$$

$$(5m)^2 - 2 \cdot 5 \cdot 4m + (4)^2 = 0$$

(Ans)  
Solve :-  $\frac{\partial^2 Z}{\partial x^2} + \frac{\partial^2 Z}{\partial y^2} = 0$

Let,  $D = \lambda$  and  $D' = \lambda$

from given equation,  
 $(D^2 - D'^2)^2 = 0 \quad \text{--- (1)}$

$D = m$  and  $D' = l$

from eqn (1),  $m^2 - l^2 = 0 \quad \left\{ \begin{array}{l} \text{Auxiliary Equation} \\ m = \pm l, -l \end{array} \right.$

$$(5m - 4)^2 = 0$$

$$m = 4, \frac{4}{5}$$

Required General Solution

$$z = \phi_1(y + 4x) + x\phi_2(y + \frac{4}{5}x)$$

$$z = \phi_1(5y + 4x) + x\phi_2(5y + 4x)$$

$$\delta x^4$$

$$\delta y^4$$

$$\delta z^4$$

Ques Solve :- Given equation can be written as,

$$\delta^4 z = 0$$

Auxiliary equation,  $D = m$  and  $D' = 1$

$$m^4 - 2m^3 + 2m - 1 = 0$$

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

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

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

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

$$(D^4 - D'^4)z = 0$$

Required Solution,

Auxiliary equation,  $D = m \Rightarrow D' = 1$

$$m^4 - 1 = 0$$

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

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

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

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

$$z = \phi_1(y + x) + \phi_2(y - x) + \phi_3(y + ix) + \phi_4(y - ix)$$

Auxiliary equation

$$D^2 = m \quad \text{and} \quad D' = 1$$

$$\text{Ques Solve :- } \frac{\delta^4 z}{\delta x^4} - 2 \frac{\delta^2 z}{\delta x^3 \delta y} + 2 \frac{\delta^4 z}{\delta x^3 \delta y} - \frac{\delta^4 z}{\delta y^4} = 0$$

Soln :- Given equation can be written as,

$$(D^4 - 2D^3D' + 2DD'^3 - D'^4)z = 0$$

Auxiliary equation,  $D = m$  and  $D' = 1$

$$m^4 - 2m^3 + 2m - 1 = 0$$

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

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

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

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

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

Required Solution,

Auxiliary equation,  $D = m \Rightarrow D' = 1$

$$m^2 - 1 = 0$$

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

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

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

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

$$z = \phi_1(y + x) + \phi_2(y - x) + \phi_3(y + ix) + \phi_4(y - ix)$$

Auxiliary equation

$$m^2 - a^2 = 0$$

$$m = \pm a$$

$$m = a, -a$$

$$C.F = \rho_1 (y + ax) + \rho_2 (y - ax)$$

$$P.I = \frac{1}{x}$$

$$D^2 - a^2 b'^2$$

$$= \frac{1}{D^2} \left[ 1 - \frac{a^2 b'^2}{D^2} \right]^{-1} x$$

$$= \frac{1}{D^2} \left[ 1 + \frac{a^2 b'^2}{D^2} + \dots \right] x$$

$$= \frac{1}{D^2} \left( 1 + \frac{a^2 b'^2}{D^2} \right)^{-1} x$$

$$= \frac{1}{D^2} \left[ 1 - \frac{1}{1 + \frac{a^2 b'^2}{D^2}} \right] x$$

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

$$= \rho_1 (y + ax) + \rho_2 (y - ax)$$

$$y = C.F + P.I + \frac{1}{6} x^3$$

$$y = \rho_1 (y + ax) + \rho_2 (y - ax) + \frac{1}{6} x^3$$

Required General Solution

ques Soln :-  $(D^2 + 3DD' + 2D'^2) z = x + y$

Ans

Auxiliary equation,

Ans

D = m and D' = L

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

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

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

$$m = -1, -2$$

$$C.F = \rho_1 (y - x) + \rho_2 (y - 2x)$$

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

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

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

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

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

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

$$= \frac{1}{D^2} \left( \frac{x^2}{2} + xy \right) - \frac{3}{D^3} x$$

$$= x^3 + \frac{x^2 y}{2} - \frac{3x^3}{D^2} = \frac{x^3}{6} + \frac{x^2 y}{2} - \frac{3x^3}{2}$$

$$= -\frac{1}{3}x^3 + \frac{1}{2}x^2y$$

Required General Solution,

$$z = \phi_1(y-x) + \phi_2(y-2x) - \frac{1}{3}x^3 + \frac{1}{2}x^2y$$

## | # Finding Particular Integral

$F(D, D')$  is homogeneous function

$$\frac{1}{F(D, D')} \phi(ax + by) = \frac{1}{F(a, b)} \int \int \dots \int \phi(v) \cdot (dv)^n$$

$$v = ax + by, \quad F(a, b) \neq 0$$

\* If  $F(a, b) = 0$

$$\frac{1}{(bD - ad')^n} \phi(ax + by) = \frac{x^n}{b^n n!} \phi(ax + by)$$

$$\frac{1}{F(D, D')} e^{ax + by} = \frac{1}{F(a, b)} e^{ax + by}, \quad F(a, b) \neq 0$$

$$\frac{1}{F(D^2, DD', D'^2)} \cos(ax + by) = \frac{1}{(-a^2, -ab, -b^2)} \cos(ax + by)$$

$$\frac{1}{F(D^2, DD', D'^2)} \sin^n(ax + by) = \frac{1}{(-a^2, ab, -b^2)} \sin^n(ax + by)$$

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

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

Ques :- Soln :-  $(D^2 - 5DD' + 6D'^2)z = e^{x+y}$

Soln:- Auxiliary Equation,

$$D = m, D' = \lambda$$

$$m^2 - 5m + 6 = 0$$

$$(m-2)(m-3) = 0$$

$$m = 2, 3$$

$$C.F = \phi_1(y+2x) + \phi_2(y+3x)$$

$$P.I = \frac{1}{D^2 - 5DD' + 6D'^2} e^{x+y}$$

$$= \frac{1}{\lambda^2 - 5 \cdot 1 \cdot \lambda + 6 \cdot 1^2} e^{x+y}$$

$$= \frac{1}{2} e^{x+y}$$

Required General Solution

$$Z = \phi_1(y+2x) + \phi_2(y+3x) + \frac{1}{2} e^{x+y} \quad \underline{\text{Ans}}$$

Ques find Particular Integral of

$$(D^3 - 10D^2D' + D'^3)z = \cos(2x+3y)$$

Soln:-

$$P.I = \frac{1}{(D^3 - 10D^2D' + D'^3)} \cdot \cos(2x+3y)$$

$$V = 2x+3y, n = 3$$

$$\iiint \cos v (dv)^3 = \iint \sin v (dv)^2 = - \int \cos v dv \\ = - \sin v$$

$$= \frac{1}{2^3 - 10 \cdot 2^2 \cdot 3 + 3^3} \cdot \iiint \cos v (dv)^3$$

$$= \frac{1}{8 - 120 + 9} \cdot -\sin v$$

$$= + \frac{1}{85} + \sin(2x+3y) = \frac{1}{85} \sin(2x+3y) \quad \underline{\text{Ans}}$$

Ques. Find General Solution

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = \cos mx \sin ny$$

Sol:-

Given equation,

$$(D^2 + D'^2)z = \cos mx \sin ny$$

Auxiliary equation,

$$D = m \text{ and } D' = n$$

$$m^2 + n^2 = 0$$

$$m = \pm i$$

$$C.F = \phi_1(y + ix) + \phi_2(y - ix)$$

$$\text{Here, } f(x, y) = \cos mx \sin ny$$

$$= \frac{1}{2} [2 \cos mx \sin ny]$$

$$= \frac{1}{2} [\sin(mx + ny) - \sin(mx - ny)]$$

$$P.I = \frac{1}{D^2 + D'^2} \cdot \frac{1}{2} [\sin(mx + ny) - \sin(mx - ny)]$$

$$= \frac{1}{2} \cdot \frac{1}{D^2 + D'^2} \cdot \sin(mx + ny) - \frac{1}{2} \cdot \frac{1}{D^2 + D'^2} \cdot \sin(mx - ny)$$

$$u = mx + ny, v = mx - ny$$

$$= \frac{1}{2} \cdot \frac{1}{m^2 + n^2} \cdot \iint \sin u (du)^2 - \frac{1}{2} \cdot \frac{1}{m^2 + (-n)^2} \cdot \iint \sin v (dv)^2$$

$$= \frac{1}{2} \cdot \frac{1}{m^2 + n^2} \cdot \int (-\cos u) du - \frac{1}{2} \cdot \frac{1}{m^2 + n^2} \cdot \int (-\cos v) dv$$

$$= \frac{1}{2} \cdot \frac{1}{m^2 + n^2} \cdot \sin u + \frac{1}{2} \cdot \frac{1}{m^2 + n^2} \cdot \sin v$$

$$= \frac{1}{2} \cdot \frac{1}{m^2 + n^2} \sin(mx + ny) - \frac{1}{2} \cdot \frac{1}{m^2 + n^2} \sin(mx - ny)$$

General Solution,

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

$$z = \phi_1(y + ix) + \phi_2(y - ix) + \frac{1}{2} \cdot \frac{1}{m^2 + n^2} \sin(mx - ny) \\ - \frac{1}{2} \cdot \frac{1}{m^2 + n^2} \cdot \sin(mx + ny)$$

An

$$\text{Given : } x - t = x - y$$

Given equation

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

Auxiliary equation,

$$D = m \text{ and } D' = \perp$$

$$m^2 - \perp = 0$$

$$m = \pm \perp$$

$$C.F = \phi_1(y-x) + \phi_2(y+x)$$

$$P.I = \frac{\perp}{(D^2 - D'^2)} j(x-y)$$

$$= \frac{\perp}{(D+D')(D-D')} \cdot (x-y)$$

$$= \frac{1}{D+D'} \left\{ \frac{1}{\perp - (-1)} \cdot \int v dv \right\} \quad \text{where } v = x-y$$

$$= \frac{1}{D+D'} \cdot \frac{1}{2} \cdot \frac{v^2}{2}$$

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

$$\therefore \frac{1}{(bD-aD')} \phi(ax+by) = \frac{x^n}{b^n n!} \phi(ax+by)$$

$$= -\frac{1}{4} \frac{x}{(-1)!\perp!} (x-y)^2$$

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

Required General Solution.

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

$$Z = \phi_1(y-x) + \phi_2(y+x) + \underline{-\frac{x}{4} (x-y)^2} \quad \underline{\text{Ans}}$$

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

Sol:-

Given equation,

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

Auxiliary equation,

$$D = m, D' = 1$$

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

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

$$m = 1, 2, -1$$

$$C.F = \phi_1(y+x) + \phi_2(y+2x) + \phi_3(y-x)$$

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

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

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

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

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

$$= -\frac{1}{2} \cdot \frac{x}{1.1!} e^{x+y}$$

$$= -\frac{1}{2} x e^{x+y}$$

General Solution,

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

$$Z = \phi_1(y+x) + \phi_2(y+2x) + \phi_3(y-x) - \frac{1}{2} x e^{x+y}$$

An

Ques Solve :-  $(D^2 - 2DD' + D'^2)z = -\tan(y+x)$

Soln:- Given equation,

$$(D^2 - 2DD' + D'^2)z = -\tan(y+x)$$

Auxiliary Equation,

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

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

$$m = 1, 1$$

$$C.F = \phi_1(y+x) + x\phi_2(y+x)$$

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

$$= \frac{x^2}{1^2 \cdot 2!} \tan(y+x)$$

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

General Solution

$$z = \phi_1(y+x) + x\phi_2(y+x) + \frac{x^2}{2} \tan(x+y) \quad \underline{\text{Ans}}$$

Ques Solve :-  $(D^2 + 3DD' + 2D'^2)z = 2x + 3y$

Soln:- Auxiliary Equation,

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

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

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

$$m = -1, -2$$

$$C.F = \phi_1(y-x) + \phi_2(y-2x)$$

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

$$V = 2x + 3y, n = 2$$

$$= \frac{1}{2^2 + 3 \cdot 2 \cdot 3 + 2 \cdot 3^2} \cdot \iint V (dv)^2$$

$$= \frac{1}{40} \cdot \int \frac{v^2}{2} = \frac{1}{240} v^3 = \frac{1}{240} (2x+3y)^3$$

Required Solution,

$$z = \phi_1(y-x) + \phi_2(y-2x) + \frac{1}{240} (2x+3y)^3 \quad \underline{\text{Ans}}$$

Solve :-  $(D^2 + 3DD' + 2D'^2)z = x + y$

Given equation,

$$(D^2 + 3DD' + 2D'^2)z = x + y$$

Auxiliary equation,

$$D = m, D' = \perp$$

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

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

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

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

$$m = -1, -2$$

$$C.F = \phi_1(y-x) + \phi_2(y-2x)$$

$$P.I = \frac{1}{(D+2D')(D+\perp)} \cdot x+y$$

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

$$= \frac{1}{(D+2D')} \int x+a+x \, dx \quad \{ y = a+x \}$$

$$= \frac{1}{(D+2D')} \int 2x+a \, dx$$

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

$$= \frac{1}{(D+2D')} \cdot (x^2 + (y-x)x) \quad \{ a = y-x \}$$

$$= \frac{1}{(D+2D')} \cdot (x^2 + xy - x^2)$$

$$\Rightarrow \frac{1}{(D+2D')} \cdot (xy)$$

Ques Solve :-  $(D^2 + DD' - 2D'^2)z = \sqrt{2x+y}$

Soln :- Auxiliary Equation

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

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

$$m = 1, -2$$

$$C.F = \phi_1(y+x) + \phi_2(y-2x)$$

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

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

$$= \frac{1}{D+2D'} \int \sqrt{x+a} dx \quad \left\{ y = a - x \right\}$$

$$= \frac{1}{D+2D'} \cdot \frac{2}{3} (x+a)^{3/2}$$

$$= \frac{1}{D+2D'} \cdot \frac{2}{3} (x+y+x)^{3/2} \quad \left\{ a = x+y \right\}$$

$$= \frac{1}{D+2D'} \cdot \frac{2}{3} (2x+y)^{3/2}$$

$$= \int \frac{2}{3} (2x+b+2x)^{3/2} dx \quad \left\{ y = b + 2x \right\}$$

$$= \frac{2}{3} \int (4x+b)^{3/2} dx$$

$$= \frac{2}{3} \cdot \frac{2}{5} \times \frac{1}{4} (4x+b)^{5/2}$$

$$= \frac{1}{15} (4x+b)^{5/2}$$

Complete Solution,

$$Z = \phi_1(y+x) + \phi_2(y-2x) + \frac{1}{15} (4x+b)^{5/2}$$

Ans

$$\text{Value: } (D^2 - 2DD' - 15D'^2) = 12xy$$

1:- Auxiliary Equation

$$m^2 - 2m - 15 = 0$$

$$m^2 - 5m + 3m - 15 = 0$$

$$m(m-5) + 3(m-5) = 0$$

$$(m-5)(m+3) = 0$$

$$m = -3, 5$$

$$C.F = \phi_1(y - 3x) + \phi_2(y + 5x)$$

$$P.I = \frac{1}{(D^2 - 2DD' - 15D'^2)} \cdot 12xy$$

$$= \frac{1}{(D + 3D')(D - 5D')} \cdot 12xy$$

$$= \frac{12}{(D + 3D')} \left[ \frac{1}{(D - 5D')} \cdot xy \right]$$

$$= \frac{12}{(D + 3D')} \int x(a - 5x) dx$$

$$= \frac{12}{(D + 3D')} \cdot \int (ax - 5x^2) dx$$

$$= \frac{12}{D + 3D'} \cdot \frac{ax^2}{2} - \frac{5x^3}{3}$$

$$= \frac{12}{D + 3D'} \cdot \frac{(y + 5x)x^2}{2} - \frac{5x^3}{3}$$

$$= \frac{12}{D + 3D'} \cdot \frac{1}{6} [3x^2y + 15x^3 - 10x^3]$$

$$= \frac{2}{(D + 3D')} \cdot (3x^2y + 5x^3)$$

$$= 2 \int (3x^2(3x + b) + 5x^3) dx$$

$$= 2 \int (9x^3 + 3x^2b + 5x^3) dx$$

$$= 2 \int (14x^3 + 3x^2b) dx$$

$$\begin{aligned}
 &= 2 \cdot \frac{14}{4} \cdot x^4 + x^3 b \\
 &= 7x^4 + x^3 b \\
 &= 7x^4 + 2x^3(y - 3x) \quad \{ b = y - 3x \} \\
 &= 7x^4 + 2x^3y - 6x^4 \\
 &= x^4 + 2x^3y
 \end{aligned}$$

Complete Solution,

$$Z = \phi_1(y + 5x) + \phi_2(y - 3x) + x^4 + 2x^3y \text{ Ans}$$

Solution of Linear Non-Homogeneous D.E

$$F(D, D') = 0$$

$$(D - m_1 D' - \alpha_1) z = 0$$

$$(D - m_1 D' - \alpha_1)(D - m_2 D' - \alpha_2) \dots (D - m_n D' - \alpha_n)$$

$$Z = e^{\alpha_1 x} \phi_1(y + m_1 x) + e^{\alpha_2 x} \phi_2(y + m_2 x) + \dots$$

If Roots are repeated,

$$Z = e^{\alpha_1 x} [ \phi_1(y + m_1 x) + x \phi_2(y + m_1 x) + x^2 \phi_3(y + m_1 x) ]$$

Solve :-  $(D - D' - 1)(D - D' - 2)z = e^{2x-y}$

Given equation,

$$(D - D' - 1)(D - D' - 2)z = e^{2x-y}$$

$$\alpha_1 = 1, \alpha_2 = 2$$

$$m_1 = 1, m_2 = 1$$

C.F.,  $Z = e^x \phi_1(y + x) + e^{2x} \phi_2(y + x)$

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

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

General Solution

$$Z = e^{-x} \phi_1(y+x) + e^{2x} \phi_2(y+x) + \frac{1}{2} e^{x+y} \quad \underline{\text{Ans}}$$

Solve :-  $(D^2 + 2DD' + D' - 1) = \sin(x+2y)$

Given equation,

$$(D^2 + 2DD' + D' - 1)z = \sin(x+2y)$$

Auxiliary equation

$$[(D^2 - 1) + (D + 1)D']z = \sin(x+2y)$$

$$[(D+1)(D-1) + (D+1)D]z = \sin(x+2y)$$

$$(D+1)(D+D'-1)z = \sin(x+2y)$$

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

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

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

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

$$= \frac{D' + 4}{(D'-4)(D'+4)} \sin(x+2y)$$

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

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

$$= -\frac{1}{20} [D' \sin(x+2y) + 4 \sin(x+2y)]$$

$$= -\frac{1}{20} [\cos(x+2y) + 4 \sin(x+2y)]$$

General Solution,

$$Z = e^{-x} \phi_1(y) + e^x \phi_2(y-x) - \frac{1}{20} [\cos(x+2y) + 4 \sin(x+2y)] \quad \underline{\text{Ans}}$$

Ques Solve :-  $x^2 \frac{\partial^2 z}{\partial x^2} - y^2 \frac{\partial^2 z}{\partial y^2} = xy$

Soln:-

$$x \frac{\partial z}{\partial x} = Dz, \quad x^2 \frac{\partial^2 z}{\partial x^2} = D(D-1)$$

$$y \frac{\partial z}{\partial y} = D'z, \quad y^2 \frac{\partial^2 z}{\partial y^2} = D'(D'-1)$$

from given equation,

$$[D(D-1) - D'(D'-1)] = xy$$

$$x = e^x, \quad y = e^y$$

$$x = \log x, \quad y = \log y$$

$$[D^2 - D - D'^2 + D'] = e^x \cdot e^y$$

$$[D^2 - D'^2 - D + D'] = e^{x+y}$$

$$[(D - D')(D + D') - (D - D')] = e^{x+y}$$

$$(D - D')(D + D' - 1) = e^{x+y}$$

$$C.F = \phi_1(y+x) + e^x \phi_2(y-x)$$

$$= \phi_1(\log y + \log x) + e^x \phi_2(\log y - \log x)$$

$$= \phi_1 \log(xy) + e^x \phi_2 \log(y/x)$$

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

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

$$= e^{x+y} \cdot \frac{1}{D} [1 - \frac{D'}{D}]^{-1} \cdot 1$$

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

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

$$= x e^x \cdot e^y$$

$$= x \cdot (xy) = \log x (xy)$$

## # Monge's Methods

$$Rr + Ss + Tt = v \quad - \textcircled{1}$$

where  $R, S, T$  and  $v$  are functions of  $x, y, z, p$  and  $q$ .

We know that,  $dp = \frac{\partial p}{\partial x} dx + \frac{\partial p}{\partial y} dy$

$$dp = r dx + s dy \quad - \textcircled{2}$$

And,  $dq = \frac{\partial q}{\partial x} dx + \frac{\partial q}{\partial y} dy$

$$dq = s dx + t dy \quad - \textcircled{3}$$

Substituting these values in eqn  $\textcircled{1}$ ,

from eqn  $\textcircled{1}$  &  $\textcircled{2}$

$$r = \frac{dp - s dy}{dx} \quad \text{and} \quad t = \frac{dq - s dx}{dy}$$

$$R \left( \frac{dp - s dy}{dx} \right) + Ss + T \left( \frac{dq - s dx}{dy} \right) = v$$

$$R dy (dp - s dy) + Ss dx dy + T (dq - s dx) = v dx dy$$

$$(R dp dy + T dq dx - v dx dy) -$$

$$S (R dy^2 - s dx dy + T dx^2) = 0$$

$$R dy^2 - S dx dy + T dx^2 = 0 \quad - \textcircled{4}$$

$$R dp dy + T dq dx - v dx dy = 0 \quad - \textcircled{5}$$

Equation  $\textcircled{4}$  and  $\textcircled{5}$  are Monge's Subsidiary Equations

Ques :- Solve :-  $Pt - q^5 = q^3$

Soln:- Given equation,

$$Pt - q^5 = q^3 \quad \dots \textcircled{1}$$

$$dp = \frac{\partial P}{\partial x} dx + \frac{\partial P}{\partial y} dy$$

$$dp = s dx + t dy \quad \dots \textcircled{2}$$

$$dq = \frac{\partial q}{\partial x} dx + \frac{\partial q}{\partial y} dy$$

$$dq = s dx + t dy \quad \dots \textcircled{3}$$

from eqn  $\textcircled{2}$  and  $\textcircled{3}$

$$s = \frac{dp - t dy}{dx}, \quad t = \frac{dq - s dx}{dy}$$

Substituting the value of  $t$  in eqn  $\textcircled{1}$

$$P \cdot \frac{dq - s dx}{dy} - q^5 = q^3$$

$$P dq - P s dx - q^5 dy = q^3 dy$$

$$(P dq - q^3 dy) - s(P dx + q dy) = 0$$

$\therefore$  Monge's Subsidiary equation,

$$P dq - q^3 dy = 0 \quad \dots \textcircled{4}$$

$$P dx + q dy = 0 \quad \dots \textcircled{5}$$

from eqn  $\textcircled{5}$   $dz = 0$

On integration,  $z = A$

from eqn  $\textcircled{4}$  and  $\textcircled{5}$

$$q dy = -P dx$$

$$P dq - q^2 (q dy) = 0$$

$$P dq - q^2 (-P dx) = 0$$

$$P (dq + q^2 dx) = 0$$

$$dq + q^2 dx = 0$$

$$\frac{dq}{q^2} + dx = 0$$

On integration,

$$-\frac{1}{q} + x = B \Rightarrow \frac{1}{q} - x = -B$$

$$q = \frac{\partial z}{\partial y}$$

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

$$dy - x dz = f(z) dz$$

On integration,  $y - xz = \int f(z) dz$

$$y - xz = \phi(z) + C$$

where  $\int f(z) dz = \phi(z)$

$$y = \phi \quad y = xz + \phi(z) + C \quad \underline{\text{Ans}}$$

Ques Solve :-  $x^2 s + 2xys + y^2 t = 0$

Soln:-  $dp = s dx + sd y$

$$dq = s dx + t dy$$

$$\therefore s = \frac{dp - sd y}{dx}, \quad t = \frac{dq - sd x}{dy}$$

Substituting these values in given equation,

$$x^2 \left( \frac{dp - sd y}{dx} \right) + 2xys + y^2 \left( \frac{dq - sd x}{dy} \right) = 0$$

$$x^2 dp dy - x^2 s dy^2 + 2xys dx dy + y^2 dq - y^2 s dx = 0$$

$$(x^2 dp dy + y^2 dq dx) - s(x^2 dy^2 - 2xy dx dy + y^2 dx^2) = 0$$

Monge's Subsidiary Equation.

$$x^2 dp dy + y^2 dq dx = 0 \quad \text{--- (1)}$$

$$x^2 dy^2 - 2xy dx dy + y^2 dx^2 = 0 \quad \text{--- (1')}$$

Equation (1) can be written as,

$$(xdy - ydx)^2 = 0$$

$$xdy - ydx = 0 \Rightarrow xdy = ydx \quad \text{--- (1'')}$$

$$\frac{dy}{y} - \frac{dx}{x} = 0$$

On Integration,

$$\log y - \log x = \log A$$

$$\frac{y}{x} = A$$

from eqn ① and ③

$$x dp(x dy) + y dq(y dx) = 0$$

$$x dp + y dq = 0$$

Adding  $p dx + q dy$  both side,

$$x dp + y dq + p dx + q dy = p dx + q dy$$

$$d(px) + d(qy) = dz$$

On Integration,  $px + qy = z + B$

$$xp + yq = z + f\left(\frac{y}{x}\right)$$

$$xp + yq = z + f(A)$$

from Lagrange's subsidiary equation,

$$\frac{dx}{x} = \frac{dy}{y} = \frac{dz}{z + f(A)}$$

from first two ratio,

$$\frac{y}{x} = A$$

from first and third ratio,

$$\log x + \log c = \log [z + f(A)]$$

$$cx = z + f(A)$$

$$z = cx - f(A)$$

$$\text{or } z = x f_1\left(\frac{y}{x}\right) - f_2\left(\frac{y}{x}\right)$$

$$\text{Ques} \quad \text{Solve :- } 2x + te^x - (xt - s^2) = 2e^x$$

$$\text{Soln:-} \quad x = \frac{dp - sdy}{dx}, \quad t = \frac{dq - sdx}{dy}$$

Putting these value in given equation,

$$2 \cdot \frac{dp - sdy}{dx} + \frac{dq - sdx}{dy} \cdot e^x - \left( \frac{dp - sdy}{dx} \cdot \frac{dq - sdx}{dy} - s^2 \right) = 2e^x$$

$$\frac{2dpdy - 2sdy^2 + e^x dqdx - e^x sdx^2}{dxdy} - \left( \frac{dpdq - sdx dp - sdy dq}{dxdy} + \frac{s^2 dx dy}{dxdy} - s^2 \right) = 2e^x$$

$$2dpdy - 2sdy^2 + e^x dqdx - e^x sdx^2 - (dpdq - sdx dp - sdy dq + s^2 dx dy - s^2 dy dy) = 2e^x dxdy$$

$$2dpdy - 2sdy^2 + e^x dqdx - e^x sdx^2 - dpdq + sdx dp + sdy dq - 2e^x dxdy = 0$$

$$2dpdy + e^x dqdx - dpdq - 2e^x dxdy - s(2dy^2 + e^x dx^2 - dpdx - dq dy) = 0$$

$\therefore$  Monge's Subsidiary Equation,

$$2dpdy + e^x dqdx - dpdq - 2e^x dxdy = 0 \quad \text{--- (1)}$$

$$2dy^2 + e^x dx^2 - dpdx - dq dy = 0$$

from equation (1),

$$dp(2dy - dq) - e^x dx(-dq + 2dy) = 0$$

$$(dp - e^x dx)(2dy - dq) = 0$$

$$dp - e^x dx = 0 \quad \text{and} \quad 2dy - dq = 0$$

On Integration,

$$p - e^x = A \quad \text{and} \quad 2y - q = B$$

$$p = e^x + A \quad \text{and} \quad q = 2y - B$$

Substituting these values of  $p$  and  $q$  in

$$dz = pdx + qdy$$

$$dz = (e^x + A)dx + (2y - B)dy$$

Integrating, we get

$$z = e^x + Ax + y^2 - By + C$$

~~Ans~~

Ans