

Hence  $\int \underline{\cosh(\cos\theta) \sin(\sin\theta)}$

## MODULE :- 4

### Partial differential equation :-

Equations involving partial derivative is called P.D.E.

e.g. (i)  $\frac{\partial u}{\partial x} = c^2 \frac{\partial^2 u}{\partial x^2}$  (ii)  $\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 0$

(iii)  $\frac{\partial u}{\partial x} \tan x + \frac{\partial u}{\partial y} \tan y = \tan u$

### FORMATION OF P.D.E

#### [i] by eliminating arbitrary function

Eg: form a P.D.E by eliminating arbitrary constants

①  $ax + by + ab = z$

Ans 8-  $z = ax + by + ab \Rightarrow \frac{\partial z}{\partial x} = a, \frac{\partial z}{\partial y} = b$

we know  $\frac{\partial u}{\partial x} = p$

ie  $\frac{\partial z}{\partial x} = \frac{\partial}{\partial x}(ax) + \frac{\partial}{\partial x}(by) + \frac{\partial}{\partial x}(ab) = px + qy + pq$

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

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

②  $z = (x^2 + a)(y^2 + b)$   $\rightarrow$  form P.D.E

$\frac{\partial u}{\partial x} = p$

Ans:  $z = (x^2 + a)(y^2 + b) \rightarrow ① p = \frac{\partial z}{\partial x} = (y^2 + b)2x$

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

ie we got  $(x^2 + a) = \frac{\partial z}{\partial y} \cdot \frac{1}{2y}$  &  $(y^2 + b) = \frac{\partial z}{\partial x} \cdot \frac{1}{2x}$

$$10 \quad z = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial y} - \frac{1}{xyz} \Rightarrow xyz \frac{\partial z}{\partial x} = pq \cdot \frac{\partial^2 z}{\partial x \partial y}.$$

(iii) Form PDE  $\therefore a(x-a) + y(y-b) + z = 1$

$$\text{Ans: } z = (x-a)x + (y-b)y + z = 1 \longrightarrow 0$$

$$\text{d.w.r.t } x \Rightarrow \frac{\partial z}{\partial x} = 2x - a + \frac{\partial a}{\partial x} = 0 \Rightarrow a = 2x + p$$

$$\text{d.w.r.t } y \Rightarrow 2y - b + \frac{\partial a}{\partial y} = 0 \Rightarrow b = 2y + q$$

$$\text{ie PDE} = a[x - (2x + p)] + y[y - (2y + q)] + z = 1$$

$$\text{ie } x^2 + y^2 + px + qy + 1 = 2.$$

$$(iv) \quad 1 = (x-a)^2 + (y-b)^2 + z^2$$

$$\text{Ans :- d.w.r.t } x: 0 = 2(x-a) + 2z \frac{\partial z}{\partial x} \Rightarrow (x-a) = -pz$$

$$\text{d.w.r.t } y: 0 = 2(y-b) + 2z \frac{\partial z}{\partial y} \Rightarrow (y-b) = -qz$$

Hence above eqn becomes  $\therefore 1 = z^2 [p^2 + q^2 + 1]$

[ii] By eliminating "arbitrary fn"

Eg: Form a partial-diff. eqn (given)

$$① \quad z = f[x^2 - y^2] \longrightarrow ①$$

$$\text{Ans: } \frac{\partial z}{\partial x} = p = f'(x^2 - y^2) \cdot 2x \longrightarrow ②$$

$$q = \frac{\partial z}{\partial y} = f'(x^2 - y^2) \cdot -2y \longrightarrow ③$$

$$\textcircled{2}/\textcircled{3} \Rightarrow \frac{p}{q} = \frac{-x}{y} \Rightarrow qx + py = 0$$

$$\textcircled{1} \quad z = f(x+ay) + g(x-ay)$$

$$\text{Ans: } p = f'(x+ay) + g'(x-ay) \quad q = \frac{\partial z}{\partial y} = f'(x+ay) \cdot a - g'(x-ay) \\ = a [f'(x+ay) - g'(x-ay)]$$

$$r = \frac{\partial^2 z}{\partial x^2} = f''(x+ay) + g''(x-ay)$$

$$t = \frac{\partial^2 z}{\partial y^2} = a^2 f''(x+ay) + a^2 g''(x-ay) \\ = a^2 [f''(x+ay) + g''(x-ay)] \\ = a^2 \cdot r$$

$$\text{ie } \frac{\partial^2 z}{\partial y^2} = a^2 \frac{\partial^2 z}{\partial x^2} \Rightarrow t = a^2 r.$$

P/Q

$$\textcircled{3} \quad z = f\left(\frac{xy}{a}\right)$$

$$\text{Ans: } z = f\left(\frac{xy}{a}\right) \rightarrow 0 \quad p = \frac{\partial z}{\partial x} = f'\left(\frac{xy}{a}\right) \cdot \frac{y}{a} \xrightarrow{\text{as } x \rightarrow 0, \text{ then } \frac{xy}{a} \rightarrow 0} \text{ a factor of } xy.$$

$$\text{e } p = f'\left(\frac{xy}{a}\right) \left[ \frac{-1 \cdot 23/ax + 2 \cdot 1}{a^2} \right] y = f'\left(\frac{xy}{a}\right) \left[ \frac{2 - px}{a^2} \right] y. \xrightarrow{\text{Q.E.D.}} \textcircled{2}$$

$$q = f'\left(\frac{xy}{a}\right) \left[ \frac{2 - 4 \cdot 23/ay}{a^2} \right] \cdot x = f'\left(\frac{xy}{a}\right) \left[ \frac{2 - qy}{a^2} \right] x \xrightarrow{\text{Q.E.D.}} \textcircled{3}$$

$$\frac{p}{q} = \frac{y(2 - px)}{x(2 - qy)} \Rightarrow px(2 - qy) = qy(2 - px)$$

ie  $px - qy$  is final P.D.E.

P/Q

$$\textcircled{4} \quad f(x+ay) \cdot f(x^2 + y^2, z - xy) = 0$$

Ans: writing substitutions for quantities:  $x^2 + y^2 = J = z - xy$

$$i.e. f(x^2+xy^2, x-xy) - f(r,s) = 0$$

d.w.r.t  $x$   $\frac{\partial f}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial f}{\partial s} \frac{\partial s}{\partial x} = \frac{\partial f}{\partial r} \cdot 2x + \frac{\partial f}{\partial s} \cdot \left[ \frac{\partial x}{\partial x} - y \right] = 0$   
 $= 2x \frac{\partial f}{\partial r} + \frac{\partial f}{\partial s} \cdot [p-y] \longrightarrow ②$

d.w.r.t  $y$  :-

$$0 = \frac{\partial f}{\partial y} \frac{\partial r}{\partial y} + \frac{\partial f}{\partial s} \frac{\partial s}{\partial y} = \frac{\partial f}{\partial r} [2y] + \frac{\partial f}{\partial s} \left[ \frac{\partial y}{\partial y} - x \right] = 2y \frac{\partial f}{\partial r} + (q-x) \frac{\partial f}{\partial s} = 0 \longrightarrow ③.$$

\* For eliminate  $ax + by = 0$

$$(ad-bc)y = 0 \quad \text{if}$$

$\frac{cd+dy}{ad+dy} = 0$   
 $acx + bcy = 0$  if  $y \neq 0$ , then  $ad-bc=0$   
 $adx + ady = 0$  } on subtracting: which is  $| \begin{matrix} a & b \\ c & d \end{matrix} | = 0$ .

Applying the same here. So

$$\begin{vmatrix} 2x & p-y \\ 2y & q-x \end{vmatrix} = 0 \rightarrow 2x(q-x) - 2y(p-y) = 0$$

$$qx - py = x^2 - y^2$$

14a  
④  $f(xy+x^2, x+y+z) = 0$ .

Ans- Simplify:  $r = xy + x^2$  ,  $s = x+y+z$ .

then  $f(r,s) - f(xy+x^2, x+y+z) = 0 \longrightarrow 0$

d.w.r.t  $x$  :-

$$\frac{\partial f}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial f}{\partial s} \frac{\partial s}{\partial x} = 0 \quad \text{then}$$

$$\frac{\partial f}{\partial x} \left[ y + 2g \frac{\partial g}{\partial x} \right] + \frac{\partial f}{\partial s} \left[ 1 + \frac{\partial g}{\partial x} \right] = [y + 2p_2] \frac{\partial f}{\partial x} + [1+p] \frac{\partial f}{\partial s} \rightarrow ②$$

similarly wrt  $y$ :  $\frac{\partial f}{\partial x} \left[ x + 2g \frac{\partial g}{\partial y} \right] + \frac{\partial f}{\partial s} \left[ 1 + \frac{\partial g}{\partial y} \right] = [x + 2g_2] \frac{\partial f}{\partial x} + [1+q] \frac{\partial f}{\partial s} = 0 \rightarrow ③$

Solving ② & ③  $\rightarrow$   $\begin{vmatrix} y + 2p_2 & 1+p \\ x + 2g_2 & 1+q \end{vmatrix} = 0$

$$[y + 2p_2][1+q] - [1+p][x + 2g_2] = 0$$

$$y + 2p_2 + qy + 2pg_2 - [x + 2g_2 + xp + 2pg_2] = 0$$

P.V.O. (1 mark)  $2p_2 + (1+q)y = 2g_2 + (1+p)x$

④  $f(x+y+z, x^2+y^2+z^2) = 0$

clms:-  $r = x+y+z$  } from this we get  
 $s = x^2+y^2+z^2$  }

wrt  $x$   $\frac{\partial f}{\partial x} [1+p] + \frac{\partial f}{\partial s} 2[x+p_2] = 0$ , simly

wrt  $y$   $\frac{\partial f}{\partial y} [1+q] + \frac{\partial f}{\partial s} 2[y+g_2] = 0$ , solving both

$$\begin{vmatrix} 1+p & 2(x+p_2) \\ 1+q & 2(y+g_2) \end{vmatrix} = 0, \text{ then } \frac{\partial s}{\partial y} \cdot [y+g_2] 2 -$$

$$2[1+p][y+g_2] - 2[1+q][x+p_2] = 0$$

finally,  $(1+p)y - (1+q)x + (2-p)z = 0$ .

$$\text{or } x-y \cdot P(y-x) + 1 (x-n).$$

## SOLUTION OF PARTIAL DIFF. EQN.

Type ① : Equations solvable by direct integration :-

① Solve  $\frac{\partial^2 z}{\partial x^2} = \frac{\partial}{\partial n} \left( \frac{\partial z}{\partial x} \right) = xy$ .

Ans: on integ. w.r.t. n :  $\frac{\partial z}{\partial n} = \int xy \, dx = \frac{x^2 y}{2} + f_1(y)$   
 again integrating :  $z = \frac{yx^3}{6} + xf_1(y) + f_2(y)$

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

Ans 8.  $\frac{\partial}{\partial n} \left( \frac{\partial z}{\partial y} \right) = \frac{x}{y} + a \rightarrow \text{integ: } \frac{\partial z}{\partial y} = \int \left( \frac{x}{y} + a \right) dy = \frac{x^2}{2y} + ax + f_1(y)$

again integ. w.r.t. y  $\Rightarrow z = \int \left[ \frac{x^2}{2y} + ax + f_1(y) \right] dy$

$$z = \log y \frac{x^2}{2} + axy + f_2(y) + f_3(x)$$

③  $\frac{\partial^2 z}{\partial x^2} + \delta = 0$ , given  $x=0$ ;  $z=e^y$  and  $\frac{\partial z}{\partial y} = 1$ , solve.

Ans. For convenience, we write  $\frac{\partial^2 z}{\partial x^2} + \delta = 0$  or  $\frac{\partial^2 z}{\partial x^2} + \delta = 0$ , by assuming z only depends on x. Then

$$\frac{d^2 z}{dx^2} + \delta = 0 \Rightarrow (D^2 + 1)z = 0 \Rightarrow AE - m^2 + 1 = 0 \quad m = \pm i \\ = \alpha \pm \beta i$$

Complex. f(x) : CF  $\Rightarrow z = e^{ix} [c_1 \cos \beta x + c_2 \sin \beta x] = c_1 \cos x + c_2 \sin x$

Now we say both  $C_1$  &  $C_2$  depends on  $y$  (or  $f(y)$ ,  $C_1$  &  $C_2$ ). Then

$$z = f_1(y) \cos x + f_2(y) \sin x, \text{ but when } x=0, z = e^y \xrightarrow{f_1(y)} \text{Result}$$

then  $e^y \cdot f_1(y)$ , also  $\frac{\partial z}{\partial x} = 1$  when  $x=0$

then  $\frac{\partial z}{\partial x} = -f_1(y) \sin x + f_2(y) \cos x \Rightarrow 1 = f_2(\sin x) \xrightarrow{\quad} \text{Result}$

then  $z = e^y \cos x + \underline{\sin x}$ .

(iv) Solve  $\frac{d^2 z}{dx^2} = 2$ , given  $z = e^{-x} + \frac{d^2 z}{dy^2} = e^{-y}$  when  $x=0$ .

Ans- Let's assume  $z$  dep. only on  $x$ . then

$$\frac{d^2 z}{dx^2} = 2 \Rightarrow (D^2 - 1) z = 0 \Rightarrow M^2 - 1 = 0 \Rightarrow M = \pm 1$$

i.e. Complementary fun.  $C_F \Rightarrow C_1 e^{M_1 x} + C_2 e^{M_2 x} = y$

i.e.  $z = f_1(y) e^x + f_2(y) e^{-x} \xrightarrow{\quad} @$

Given Condition ①:  $z = e^x$  when  $x=0$ ,  $\Rightarrow$  applying on @ gives

e.g.  $f_1(y) + f_2(y) \xrightarrow{\quad} 0$

Cond' ②:  $\frac{\partial z}{\partial x} = e^{-x}$  when  $x=0$

$$\frac{\partial z}{\partial x} = f_1(y) e^x - f_2(y) e^{-x} \Rightarrow e^{-x} = f_1(y) - f_2(y) e^0 \xrightarrow{\quad} @$$

Solving ① & ②  $\Rightarrow f_1(y) = \cos hy = \frac{e^y + e^{-y}}{2}$

$$f_2(y) = \sin hy = \frac{e^y - e^{-y}}{2}$$

Hence @  $\Rightarrow z = e^x \cos hy + \underline{e^{-x} \sin hy}$

Type (i) :- LAGRANGE'S EQUATION

An equation of the form  $P_p + Q_q = R$  when  $P, Q, R$  are functions of  $x, y, z$  and  $p = \frac{\partial z}{\partial x}, q = \frac{\partial z}{\partial y}$

Method :- (i) \* write associate equations :  $\frac{dz}{P} = \frac{dy}{Q} = \frac{dx}{R}$

(ii) \* solve those equations  $u = a$  &  $v = b$

(iii) \* write the complete integral  $f(u, v) = 0$

Q)  $6p + 7q = 8$ , solve the given D.E.

Ans:  $P = 6, Q = 7, R = 8$

Now Associate eqn: As. E.  $\frac{dx}{6} = \frac{dy}{7} = \frac{dz}{8}$

Now Consider  $\frac{dx}{6} = \frac{dy}{7} \Rightarrow 7dx - 6dy = 0 \Rightarrow 7x - 6y + a$  (variable separ.)  
 $7x - 6y = a$

simly  $\frac{dy}{7} = \frac{dz}{8} \Rightarrow 8dy - 7dz = 0 \Rightarrow 8y - 7z = b$

i.e. complete integral is  $\& f(u, v) = f([7x - 6y], [8y - 7z]) = 0$

Verification:  $f((7x - 6y), (8y - 7z)) \Rightarrow f(\pi, s)$  then proceed.

Q)  $P + Q = \cos x$ , solve given D.E.

Ans:  $P_p + Q_q = R \Rightarrow P = 1, Q = 1, R = \cos x$  Also  $\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$

$\& dx - dy = dz / \cos x$

Hence  $dz = \cos x dx \rightarrow$  on integ.  $z = \sin x + b$

$dx - dy \rightarrow$  on integ.  $x = y + a$

i.e.  $b = \sin \alpha - 2$  and  $a = \alpha - y$ .

Solution  $f(a, b) = f(\alpha - y, \sin \alpha - 2)$ .

③  $P \tan x + Q \tan y = \tan z$ , solve this DE.

Ans:  $P = \tan x$ ,  $Q = \tan y$ ,  $R = \tan z$  & Ans. eq<sup>n</sup> =  $\frac{dx}{\tan x} + \frac{dy}{\tan y} = \frac{dz}{\tan z}$

we have  $\frac{1}{\tan x} dx = \frac{1}{\tan y} dy \rightarrow \text{at } x dx = \text{cty dy}$

on integrating:  $\log(\sin x) = \log(\sin y) + a \rightarrow \frac{\sin x}{\sin y} = a$  ( $a$  can be log.)

simply we have  $\frac{\sin y}{\sin x} = \frac{b}{1}$

i.e. Solution  $f(a, b) = f\left(\frac{\sin x}{\sin y}, \frac{\sin y}{\sin x}\right) = 0$

④  $y^2 a P + x^2 z Q = y^2 x$ , solve this DE.

Ans:  $P = y^2 z$   $Q = x^2 z$   $R = y^2 x$  &  $\frac{dx}{y^2 z} = \frac{dy}{x^2 z} = \frac{dz}{y^2 x}$

i.e.,  $x^2 z dx - y^2 z dy \rightarrow x^3/3 - y^3/3 + a \rightarrow a = 1/3(x^3 - y^3)$

simply,  $y^2 x dy = x^2 z dz \rightarrow \frac{y^3}{3} = \frac{x^3}{3} + b$

$\Rightarrow \frac{y^3}{3} - \frac{x^3}{3} = b$  (meaning less)

taking ④ & ③ and integrating  $x^2 - z^2 = b$

i.e. sol<sup>n</sup>:  $f(a, b) = f(x^2 - z^2, x^2 - y^2)$ .

$$⑥ (x-2)q + (2-y)r = y-x \quad , \text{ solve} \quad (18Q)$$

Ans: Given  $P = (2-y)$   
 $Q = (x-2)$  also  $\frac{dx}{2-y} = \frac{dy}{x-2} = \frac{dz}{y-x}$   
 $R = (y-x)$

Property : If  $\frac{a}{b} = \frac{c}{d} = \frac{e}{f}$ , then  $\frac{a}{b} = \frac{c}{d} = \frac{e}{f} = \frac{a+c+e}{b+d+f}$

then  $dx + dy + dz / (x-2) + (x-2) + (y-x) = \frac{dx + dy + dz}{0}$

and on cross multip. gives  $dx + dy + dz = 0$

Int. above get  $x + y + z = 0$  //

Again each terms are equal to  $\frac{adx + dy + 2dz}{(x-2)x + y(x-2) + 2(y-x)} = \frac{adx + dy + 2dz}{0}$

on cross multip:  $adx + dy + 2dz = 0$ , on integ.

$$\therefore x^2 + y^2 + z^2 = b$$

Solution:  $f(a, b) = f(x+y+z, x^2+y^2+z^2)$

$$⑥ (y+z)p - (x+z)q - x-y \quad , \text{ solve}$$

Ans:  $P = (y+z)$ ,  $Q = (x+z)$ ,  $R = (x-y)$  &  $\frac{dx}{y+z} = \frac{dy}{x+z} = \frac{dz}{x-y}$

similar to above method  $a = x+y+z$ .

Now if multip. are  $[x, y, -z] \Rightarrow adx + ydy - zdz = 3$

then  $x^2 + y^2 - z^2 = b$

Solution -  $f(a,b) = f(x+y+z, x^2+y^2+z^2)$

PxQ

(7)  $x^2(y-z)p + y^2(z-x)q = z^2(x-y)$ , solve.

Ans:

$$P = x^2(y-z)$$

$$Q = y^2(z-x) \quad \text{and}$$

$$R = z^2(x-y)$$

$$\frac{dx}{x^2(y-z)} \cdot \frac{dy}{y^2(z-x)} \cdot \frac{dz}{z^2(x-y)} \cdot \text{Associate eqn.}$$

$$\text{ie will use multipl. as } \left( \frac{1}{x^2}, \frac{1}{y^2}, \frac{1}{z^2} \right) \Rightarrow \frac{x^2}{x^2} dx + \frac{y^2}{y^2} dy + \frac{z^2}{z^2} dz = 0 \\ \frac{1}{x} + \frac{1}{y} + \frac{1}{z} = -a$$

$$\text{or } \frac{1}{x} + \frac{1}{y} + \frac{1}{z} = a$$

simly if multip. are  $(\frac{1}{x}, \frac{1}{y}, \frac{1}{z}) \Rightarrow \frac{x^2}{x} dx + \frac{y^2}{y} dy + \frac{z^2}{z} dz = 0$

$$\Rightarrow \log(xy^2z) = \log a \Rightarrow b = abcxyz$$

Solution  $\Rightarrow f(a,b) = f(\frac{1}{x} + \frac{1}{y} + \frac{1}{z}, xyz)$ .

Qn: solve  $(mx-ny)p + (nx-lz)q = ly-mx$

Ans:

Associate eqn:  $\frac{dx}{(mx-ny)} = \frac{dy}{(nx-lz)} = \frac{dz}{(ly-mx)}$

If multip. are  $(x, y, z) \Rightarrow x dx + y dy + z dz = 0$

$$\Rightarrow x^2 + y^2 + z^2 = a$$

If multip. are  $(l, m, n) \Rightarrow l dx + m dy + n dz = 0$

$$\Rightarrow lx + my + nz = b$$

Sol:  $f(a,b) = f(x^2+y^2+z^2, lx+my+nz) = 0$

# NON-LINEAR EQUATIONS



Type ① :-

$f(p, q) = 0$ , an equation only involving  $p \& q \therefore (x, y, z \text{ are absent})$ .

The solution is  $\exists^2 ax + by + c$ , where  $f(a, b) = 0$ .

Example : Solve  $\sqrt{p} + \sqrt{q} = 1$

It is of the form

$$\textcircled{1} \quad p^2 + q^2 = 1$$

Ans:- It is of the form  $f(p, q) = 0$  & soln =  $ax + by + c$  where  $f(a, b) = 0$

$$a^2 + b^2 = 1 \Rightarrow b = \sqrt{1-a^2}$$

$$\text{soln} \Rightarrow d = ax + \sqrt{1-a^2}y + c$$

$$\textcircled{2} \quad p + q + pq = 0$$

Ans: of the form  $f(p, q) = 0$ . If soln is  $ax + by + c = 0$  &  $f(a, b) = 0$

$$\text{i.e. } a + b + ab = 0 \Rightarrow ab + b = -a$$

$$b(at+1) = -a \Rightarrow b = -a/(at+1)$$

$$\text{i.e. soln } d = ax - \frac{a}{(at+1)}y + c$$

Type ② :-  $f(x, p, q) = 0$  [equation contains  $p, q & z$ , not  $x, y$ ]

Soln : Put  $u = x + ay \Rightarrow f(u) = z$

$$\left. \begin{array}{l} p = \frac{dz}{dx} = \frac{du}{dx} \cdot \frac{dz}{du} = 1 \times \frac{dz}{du} \\ q = \frac{dz}{dy} = \frac{du}{dy} \cdot \frac{dz}{du} = \frac{du}{dy} \cdot a \end{array} \right\} \text{substituting in ① gives ordinary diff. eqn which can be solved.}$$

PYQ

Eg ① :- Solve  $p(1+q) = qz$ . ( $x, y$  are absent here).

Ans : Soln :  $u = x + ay \quad ; \quad f(u) = z$

$$p = \frac{dz}{du} \quad ; \quad \text{subti. for } p \text{ & } q \text{ in given eqn. ie.}$$

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

$$\frac{dz}{du} [1 + a \frac{dz}{du}] = a \frac{dz}{du} \cdot z \quad \text{from given eqn.}$$

$$a \frac{dz}{du} + 1 = az \Rightarrow \frac{a}{az-1} dz = du \quad (\text{variable separable})$$

on integrating :  $\int \frac{a}{az-1} dz = \int du = a \log(z-1) + u + \log b$

$$\text{i.e. } \log \left( \frac{az-1}{b} \right) = u$$

$$\Rightarrow \frac{1+e^u b}{a} = z$$

Eg ② : Solve  $z = p^2 + q^2$

$$\text{Ans : } u = x + ay \Rightarrow \left. \begin{array}{l} p = \frac{dz}{dx} \\ q = a \frac{dz}{dy} \end{array} \right\} \quad \begin{aligned} z &= \left( \frac{dz}{du} \right)^2 + a^2 \left( \frac{dz}{du} \right)^2 \\ &\quad \cdot (1+a^2) \left( \frac{dz}{du} \right)^2 \end{aligned}$$

$$\frac{d^2}{du^2} \sqrt{\frac{u}{1+u^2}} \Rightarrow du = \sqrt{1+u^2} \cdot \frac{1}{\sqrt{2}} dz \quad (\text{on integrating})$$

$$\text{ie } 2\sqrt{2} = \frac{u}{\sqrt{1+u^2}} + c \Rightarrow u^2 = 4(1+u^2)^2$$

$$2\sqrt{2} = \frac{u^2}{\sqrt{1+u^2}} + c \quad //$$

$$\text{Eq ③ : Solve } p^2 a^2 + q^2 = 1$$

Ans :  $(x, y)$  are absent and the  $a^2 x + a y$   $\leftarrow$   $p_2 \frac{d^2}{du^2}$   
 $q = a \frac{d^2}{du^2}$

$$[a^2 + a^2] \left( \frac{d^2}{du^2} \right)^2 - \frac{1}{a^2} \Rightarrow \frac{d^2}{du^2} = \frac{1}{a^2 + a^2}$$

$$\sqrt{a^2 + a^2} dz = du \rightarrow \text{on integrating}$$

$$\frac{1}{2} \sqrt{a^2 + a^2} + \frac{a^2}{2} \log |u + \sqrt{a^2 + a^2}| = u + c = (x + a y) + c$$

Type III

$$f_1(x, p) = f_2(y, \epsilon)$$

$a$  is absent. Terms in  $x \& p$  can be separated from term  $y \& \epsilon$ . Let

$$f_1(x, p) = f_2(y, \epsilon) = a$$

From  $f_1(x, p) = a$ ,  $f_2(y, \epsilon) = a$  we can find  $P \& E$ .

Now  $dy = \frac{\partial y}{\partial x} dx + \frac{\partial y}{\partial \epsilon} d\epsilon \Rightarrow dx = g dx + q d\epsilon$

Substituting for

$$Qn \text{ } ① :- \text{ solve } p+q = x+y \quad \begin{cases} p-x = a \\ q-y = a \end{cases}$$

$$\text{Ans: } p-x = q-y = a \quad (\text{2 eq absent})$$

$$\text{but } dz = p dx + q dy = (x+a) dx + (y-a) dy$$

$$\int dz = \int (x+a) dx + \int (y-a) dy \Rightarrow z = ax + x^2/2 + y^2/2 - ay + b$$

$$② \quad p^2 + q^2 = x+y \quad (\text{solve})$$

$$\text{Ans: } p^2 - x = y - q^2 = a \Rightarrow \begin{cases} p^2 - x = a \\ y - q^2 = a \end{cases}$$

$$\text{But } dz = p dx + q dy = \sqrt{a+x} dx + \sqrt{y-a} dy$$

$$\therefore \int \sqrt{a+x} dx + \int \sqrt{y-a} dy = \frac{2}{3} (a+x)^{3/2} + \frac{2}{3} (y-a)^{3/2} + b.$$

$$③ \quad \sqrt{p} + \sqrt{q} = x+y, \quad \text{the solve given eq'}$$

$$\text{Ans: } \sqrt{p-x} = y - \sqrt{q} = a \quad \begin{cases} p = (a+x)^2 \\ q = (y-a)^2 \end{cases}$$

$$\text{the } dz = p dx + q dy = (a+x)^2 dx + (y-a)^2 dy$$

$$\therefore \int (a+x)^2 dx + \int (y-a)^2 dy = \frac{(a+x)^3}{3} + \frac{(y-a)^3}{3} + b$$

### CHARPITS METHOD

8 mark q'

Let the partial differential equation be  $f = f(x, y, z, p, q) \rightarrow ①$

we will find another  $f(x)$   $\phi = \phi(x, y, z, p, q) \rightarrow ②$

Solving ① & ②, we will find  $p$  &  $q$  and  $da = pdx + qdy$  and on integrating we obtain the solution.

To find  $\phi$  :- (i) first we find  $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial^2 f}{\partial x^2}, \frac{\partial^2 f}{\partial p}, \frac{\partial^2 f}{\partial q}$

(ii) we consider a associative equation -  $\frac{dx}{\frac{\partial f}{\partial p}} = \frac{dy}{\frac{\partial f}{\partial q}} = \frac{da}{-p \frac{\partial f}{\partial p} - q \frac{\partial f}{\partial q}}$

$$= \frac{dp}{\frac{\partial f}{\partial x} + p \frac{\partial f}{\partial z}} = \frac{dq}{\frac{\partial f}{\partial y} + q \frac{\partial f}{\partial z}} = \frac{d\phi}{0}$$

from this, we will find the solution, a relation b/w  $p$  &  $q$ .

Qn ① : Using charptz method, solve  $pxy + pq + qy = y^2$

Ans : We have  $pxy + pq + qy - y^2 = 0$

$$* \frac{\partial f}{\partial x} = py \quad \frac{\partial f}{\partial y} = px + q - z \quad \frac{\partial^2 f}{\partial x^2} = -y \quad \frac{\partial^2 f}{\partial p} = xy + q \quad \frac{\partial^2 f}{\partial q} = p + y$$

\* Now Associateive equation :-

$$\frac{dx}{-\left(\frac{\partial f}{\partial p}\right)} = \frac{dy}{\left(\frac{\partial f}{\partial q}\right)} = \frac{dz}{\left(\frac{\partial^2 f}{\partial p^2} \cdot p + \frac{\partial^2 f}{\partial q^2} \cdot q\right)} = \frac{dp}{\frac{\partial f}{\partial x} + p \frac{\partial f}{\partial z}} = \frac{dq}{\frac{\partial f}{\partial y} + q \frac{\partial f}{\partial z}}$$

$$\Rightarrow \frac{dx}{-(xy+q)} = \frac{dy}{-(p+q)} = \frac{dz}{-(pxy+pq)} = \frac{dp}{py+p(-y)} = \frac{dq}{px+q-z-qy} \\ - (pq+qy)$$

ie. we have  $\frac{dp}{0} = \text{each form} \Rightarrow dp = 0 \Rightarrow p = a \rightarrow ①$

Subst.  $p = a$  in given eqn  $\Rightarrow axy + aq + qy - y^2 = 0$

$$q(y+a) = y^2 - axy \Rightarrow q = \frac{y(y-a)}{(y+a)}$$

$$\text{But, } d_2 - \frac{\partial g}{\partial x} dx + \frac{\partial g}{\partial y} dy = p dx + q dy$$

$$d_2 - adx + \frac{y(2-ax)}{a+dy} dy \rightarrow d_2 - adx = \frac{y(2-ax)}{(a+dy)} dy.$$

$$\text{i.e. } \frac{d_2 - adx}{(2-ax)} = \frac{y dy}{(a+dy)} \quad (\text{Integrating this})$$

$$\Rightarrow \log(2-ax) = \int \frac{a+dy}{a+dy} dy - \int \frac{a}{a+dy} dy = y - a \log(a+dy) + \log b$$

$$\text{i.e. } y = \log \left[ \frac{(2-ax)(a+dy)^a}{b} \right] = y - a \log(a+dy) \\ - a(y - a \log(a+dy))$$

$$(2-ax)(a+dy)^a = b e^y$$

P.V.Q

$$\textcircled{2} \quad \text{Solve } 2x + p^2 + qy + 2y^2 = 0$$

$$\text{Ans: we have } 2x + p^2 + qy + 2y^2 = 0$$

$$\frac{\partial f}{\partial x} = 0, \frac{\partial f}{\partial y} = q+4y, \frac{\partial f}{\partial z} = 2, \frac{\partial f}{\partial p} = 2p, \frac{\partial f}{\partial q} = y$$

$$\text{Ans. eqn: } \frac{dx}{-(2p)} = \frac{dy}{-(q)} = \frac{dz}{-(px + q^2 + 4qy)} = \frac{dp}{0+2p} = \frac{dq}{q+4y+2q}$$

$$\text{we have } \rightarrow \frac{dx}{-2p} = \frac{dp}{2p} \rightarrow dx = -dp \rightarrow x = -p + a \\ p = a - x$$

$$\text{from given eqn: } 2x + (a-x)^2 + qy + 2y^2 = 0$$

$$qy = -2x - 2y^2 - (a-x)^2 = -2x - 2y^2 - (a^2 - 2ax + x^2)$$

$$qy = -2x - 2y^2 - a^2 + 2ax - x^2$$

$$q = \frac{2ax}{y} - \frac{(2x+2y^2+a^2+x^2)}{y}$$

$$\text{Also } dq \cdot 1 dx + q dy = (a-x) dx + \frac{-1}{y} (2x + (a-x)^2 + 2y^2) dy$$

Multiply above eq<sup>n</sup> with  $2y^2$ :

$$2y^2 dq \cdot 1 dx + 2y^2 (a-x) dy = 2y (2x + (a-x)^2 + 2y^2) dy$$

$$= 2y^2 (a-x) dx - 4y^2 dy - 2y(a-x) dy - 4y^3 dy$$

$$\text{ie } 2y^2 dq + 4y^3 dy = -[(a-x)^2 2y dy - y^2 2(a-x) dx] - 4y^3 dy.$$

$$d(2y^2 q) = -\frac{d}{dx}((a-x)^2 y^2) - d(y^4) \quad \text{on integrating}$$

$$2y^2 q = - (a-x)^2 y^2 - y^4 + b \rightarrow \underline{\underline{b + 2y^2 q + (y^2(a-x)^2) + y^4}}$$

$$\textcircled{3} \quad \text{Solve } f = p^2 y + q^2 y - q_2 = 0$$

$$\text{Ans- } \frac{\partial f}{\partial x} = 0 \quad \frac{\partial f}{\partial y} = p^2 + q^2 \quad \frac{\partial f}{\partial z} = -q \quad \frac{\partial f}{\partial p} = 2py \quad \frac{\partial f}{\partial q} = 2q - 2$$

$$\text{AE f } \frac{dx}{-2py} \cdot \frac{dy}{-(2py-2)} = \frac{dz}{-[2qy^2 - q_2]} = \frac{dp}{0 + (-pq)} = \frac{dq}{p^2 q^2 - q^2}$$

$$\frac{dp}{-pq} = \frac{dq}{p^2} \Rightarrow \frac{dp}{q} = \frac{-dq}{p} \Rightarrow p^2 - q^2 + a^2 \Rightarrow a^2 = p^2 + q^2$$

$$\text{from given eq<sup>n</sup>: } a^2 y - q_2 - f = 0 \rightarrow a^2 y = q_2 \rightarrow q = a^2 y / 2$$

$$p^2 = a^2 - q^2 = a^2 - \frac{a^2 y^2}{4} = a^2 \left[ 1 - \frac{a^2 y^2}{4} \right] \rightarrow p = \frac{a}{2} \sqrt{3^2 - a^2 y^2}$$

$$\text{But } dz = pdx + qdy = \frac{a}{2} \sqrt{3^2 - a^2 y^2} dx + \frac{a^2 y^2}{2} dy$$

$$\text{ie } dz = a \sqrt{3^2 - a^2 y^2} dx + a^2 y^2 dy \Rightarrow \frac{dz - a^2 y^2 dy}{\sqrt{3^2 - a^2 y^2}} = adx$$

If  $u = \sqrt{z^2 - axy^2}$ , then it is of the form  $\frac{dy}{2\sqrt{u}} \cdot \sqrt{a} dy$

then given integrating  $\rightarrow \sqrt{u} = ax + b$

$$\sqrt{z^2 - axy^2} = ax + b \Rightarrow$$

$$(z^2 - axy^2) = (ax + b)^2$$

(1) Solve  $1 + p^2 = q_2$

Ans:  $\frac{\partial f}{\partial x} = 0, \frac{\partial f}{\partial y} = 0, \frac{\partial f}{\partial z} = -2, \frac{\partial f}{\partial p} = 2p, \frac{\partial f}{\partial q} = -2$

$$AE: \frac{dx}{-2p} = \frac{dy}{-(-2)} = \frac{dz}{[2p^2 + (-q_2)]} = \frac{dp}{0 + (-pq)} = \frac{dq}{0 + (-q^2)}$$

so we have  $\frac{-dp}{pq} = \frac{dq}{q^2} \Rightarrow \frac{dp}{p} = \frac{dq}{q} \Rightarrow \log p = \log q + \log a$   
 $\frac{p}{q} = a$

then  $p \cdot aq$  (sub. in given eq)

$$1 + (a^2q^2) = q_2 \Rightarrow 1 + q [2a^2 - 2] = 0 \Rightarrow a^2q^2 - 2a + 1 = 0$$

$$\frac{2 \pm \sqrt{4 - 4a^2}}{2a^2} = \frac{2 \pm \sqrt{4a^2 - 4a^2}}{2a^2} = 0 \quad \text{if } p \cdot aq = \frac{2 \pm \sqrt{4 - 4a^2}}{2a}$$

$$dx = pdx + qdy: \frac{2 \pm \sqrt{4 - 4a^2}}{2a} dx + \frac{2 \pm \sqrt{4 - 4a^2}}{2a^2} dy$$

$$\Rightarrow 2a^2 dz = a(2 \pm \sqrt{4 - 4a^2}) dx + (2 \pm \sqrt{4 - 4a^2}) dy$$

$$\frac{2a^2 dz}{2 \pm \sqrt{4 - 4a^2}} = a dx + dy \rightarrow \text{on integrating}$$

$$axy + \int \frac{2a^2}{2 \pm \sqrt{4 - 4a^2}} dz \quad \left. \right\} \text{2 possible soln.}$$

Multiplying with Conjugate on RHS of above eq  $\Rightarrow$

$$\text{Ans} \cdot 2a^2 \int \frac{z - \sqrt{z^2 - 4a^2}}{4a^2} dz = \frac{1}{2} \left[ \int z dz - \int \sqrt{z^2 - (2a)^2} dz \right]$$

$$\Rightarrow \text{we have } \int \sqrt{x^2 - a^2} dx = \frac{x}{2} \sqrt{x^2 - a^2} + \frac{a^2}{2} \log |x - \sqrt{x^2 - a^2}|$$

$$\text{then } ax+bx = \frac{1}{2} \left[ z^2/2 - z/2 \sqrt{z^2 - 4a^2} - \frac{4a^2}{2} \log |z - \sqrt{z^2 - 4a^2}| \right] //$$

(H) : Using charpits method :- solve ①  $z^2 = pqxy$  ②  $q + px = p^2$