

Que 1

a) $y^2 r - x^2 t = 0$

$$R_s + S_s + T_t + f(x, y, z, p, q) = 0$$

$$R = y^2, S = 0, T = -x^2$$

$$\Rightarrow S^2 - 4RT = 0 + 4y^2(x^2) = 4x^2y^2 > 0 \rightarrow \text{hyperbolic everywhere except on coordinate axis } x=0, y=0$$

The λ quadratic is

$$R\lambda^2 + S\lambda + T = 0$$

OR

$$y^2\lambda^2 - x^2 = 0$$

$$\lambda = \pm x/y$$

Corresponding characteristic equation are -

$$dy/dx + x/y = 0$$

$$\text{and } dy/dx - x/y = 0$$

$$\int x dx + y dy = 0$$

$$\text{and } \int y dy - x dx = 0$$

$$x^2 + y^2 = c_1$$

$$\text{and } x^2 - y^2 = c_2$$

$x^2 + y^2 = c_1$ & $x^2 - y^2 = c_2$ are required families of characteristics & there are hyperbolas

b) $x^2r + 2yxs + y^2t = 0$

$$R = x^2, S = 2xy, T = y^2 \Rightarrow S^2 - 4RT = 0$$

λ quadratic $\rightarrow R\lambda^2 + S\lambda + T = 0$ (parabolic everywhere)
 $x^2\lambda^2 + 2xy\lambda + y^2 = 0$

solving $(x\lambda + y)^2 = 0$ we get $\lambda = -y/x, -y/x$

The characteristic equation are -

$$dy/dx + (-y/x) = 0 \quad \text{or} \quad \frac{1}{y}dy - \frac{1}{x}dx = 0$$

giving $y/x = C_1$ or $\boxed{y = C_1 x}$

Characteristic equation represents family of straight line passing through origin.

Que 2

a) $\partial^2 z / \partial x^2 - \partial^2 z / \partial y^2 = 0$

$$R = 1, S = 0, T = -1$$

$$\lambda \text{ quadratic} \Rightarrow \lambda^2 - 1 = 0$$

hence $\lambda = 1, -1 \rightarrow \lambda_1 = 1, \lambda_2 = -1$ (Real and distinct)

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

$$y + x = C_1$$

$$y - x = C_2$$

$$u = x + y \quad \text{and} \quad v = y - x \quad \rightarrow \textcircled{1}$$

$$p = \frac{\partial z}{\partial u} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x} = \frac{\partial z}{\partial u} - \frac{\partial z}{\partial v} \quad (\text{using 1})$$

$$q = \frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} \quad (\text{using 1})$$

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

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

$$= \frac{\partial^2 z}{\partial u^2} - 2 \frac{\partial^2 z}{\partial u \partial v} + \frac{\partial^2 z}{\partial v^2} \quad \rightarrow \textcircled{2}$$

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

$$= \frac{\partial^2 z}{\partial u^2} + 2 \frac{\partial^2 z}{\partial u \partial v} + \frac{\partial^2 z}{\partial v^2} \quad \rightarrow \textcircled{3}$$

using ② & ③ our canonical form is

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

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

$$b) y^2(\partial^2 z / \partial x^2) + u^2(\partial^2 z / \partial y^2) = 0$$

$$R = y^2, S = 0, T = u^2 \Rightarrow S^2 - 4RT = -4u^2 y^2 < 0 \text{ for } u \neq 0, y \neq 0$$

∴ quadratic eqn is

$$y^2 \lambda^2 + u^2 = 0 \text{ or } \lambda^2 = -u^2/y^2 \text{ the curve is elliptic}$$

$$\Rightarrow \lambda = ix/y, -ix/y \rightarrow (1)$$

The corresponding characteristic eqn are

$$\frac{dy}{dx} + \frac{ix}{y} = 0$$

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

$$\Rightarrow y^2 + ix^2 = c_1$$

$$\text{and } -y^2 - ix^2 = c_2$$

$$u = y^2 + ix^2 = \alpha + i\beta$$

$$\text{and } v = y^2 - ix^2 = \alpha - i\beta$$

→ (2)

~~Classification of PDE Reduction to canonical or normal form using~~

$$\text{Where } \alpha = y^2 \text{ \& } \beta = u^2 \rightarrow (3)$$

$$p = \frac{\partial z}{\partial u} = \frac{\partial z}{\partial \alpha} \cdot \frac{\partial \alpha}{\partial u} + \frac{\partial z}{\partial \beta} \cdot \frac{\partial \beta}{\partial u} = 2u \frac{\partial z}{\partial \beta} \text{ by (3)}$$

$$q = \frac{\partial z}{\partial y} = \frac{\partial z}{\partial \alpha} \cdot \frac{\partial \alpha}{\partial y} + \frac{\partial z}{\partial \beta} \cdot \frac{\partial \beta}{\partial y} = 2y \frac{\partial z}{\partial \alpha} \text{ by (3)}$$

$$r = \frac{\partial^2 z}{\partial u^2} = \frac{\partial}{\partial u} \left(\frac{\partial z}{\partial u} \right) = \frac{\partial}{\partial u} \left(2u \frac{\partial z}{\partial \beta} \right) = 2 \frac{\partial z}{\partial \beta} + 2u \frac{\partial}{\partial u} \left(\frac{\partial z}{\partial \beta} \right)$$

$$= \frac{\partial^2 z}{\partial \beta^2} + 2\alpha \left\{ \frac{\partial}{\partial \alpha} \left(\frac{\partial z}{\partial \beta} \right) \frac{\partial \alpha}{\partial \alpha} + \frac{\partial}{\partial \beta} \left(\frac{\partial z}{\partial \beta} \right) \frac{\partial \beta}{\partial \alpha} \right\}$$

$$= \frac{\partial^2 z}{\partial \beta^2} + 4\alpha^2 \frac{\partial^2 z}{\partial \beta^2} \longrightarrow (4)$$

and

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

$$= 2 \frac{\partial z}{\partial \alpha} + 2y \left\{ \frac{\partial}{\partial \alpha} \left(\frac{\partial z}{\partial \alpha} \right) \frac{\partial \alpha}{\partial y} + \frac{\partial}{\partial \beta} \left(\frac{\partial z}{\partial \alpha} \right) \frac{\partial \beta}{\partial y} \right\}$$

$$= 2 \frac{\partial z}{\partial \alpha} + 4y^2 \frac{\partial^2 z}{\partial \alpha^2} \longrightarrow (5)$$

using (4) & (5)

$$2y^2 \frac{\partial^2 z}{\partial \beta^2} + 4\alpha^2 y^2 \frac{\partial^2 z}{\partial \beta^2} + 2\alpha^2 \frac{\partial z}{\partial \alpha} + 4\alpha^2 y^2 \frac{\partial^2 z}{\partial \alpha^2} = 0$$

$$= 2\alpha\beta \left(\frac{\partial^2 z}{\partial \alpha^2} + \frac{\partial^2 z}{\partial \beta^2} \right) + \alpha \frac{\partial z}{\partial \beta} + \beta \frac{\partial z}{\partial \alpha} = 0$$

$$\Rightarrow \left[\frac{\partial^2 z}{\partial \alpha^2} + \frac{\partial^2 z}{\partial \beta^2} + \frac{1}{2} \left(\frac{1}{\alpha} \frac{\partial z}{\partial \alpha} + \frac{1}{\beta} \frac{\partial z}{\partial \beta} \right) \right] = 0$$

Ques $q(yq+z)r - p(2yq+z)s + yp^2t + p^2q = 0$ using Monge's method.

sol Monge's subsidiary equations are.

$$q(yq+z) dp dy + yp^2 dq dx + p^2 q dndy = 0 \rightarrow (1)$$

$$q(yq+z)(dy)^2 + p(2yq+z) dndy + yp^2 (dx)^2 = 0 \rightarrow (2)$$

on factorizing (2) gives $(qdy + pdx) \{ (yq+z)dy + ypdx \} = 0$

Hence 2 systems to be considered are

$$\begin{aligned} & \left. \begin{aligned} q(yq+z) dp dy + yp^2 dq dx + p^2 q dndy &= 0 \\ q(yq+z) dp dy + yp^2 dq dx + p^2 q dndy &= 0 \end{aligned} \right\} \begin{aligned} qdy + pdx &= 0 \rightarrow (3) \\ (yq+z)dy + ypdx &= 0 \rightarrow (4) \end{aligned} \end{aligned}$$

using $dz = pdx + qdy$ the second equation of (3) reduced to

$$dz = 0 \quad \text{so that} \quad z = c \rightarrow (5)$$

From second eqn of (3) $qdy = -pdn$, Hence 1st equation of 3 reduces to

$$(yq+z)dp - ypdq - p^2 dy = 0 \quad \text{or} \quad (yq+z)dp - p d(yq) = 0$$

$$\text{or} \quad (yq+z)dp - p d(yq+z) = 0 \quad \text{and} \quad dz = 0 \text{ by } (5)$$

$$\text{or} \quad \frac{d(yq+z)}{yq+z} - \frac{dp}{p} = 0 \quad \text{so that} \quad \log(yq+z) - \log p = \log c_1$$

or $(yq+z)/p = c_2$, c_2 being arbitrary constant

from ⑤ & ⑥, the intermediate integral corresponding to ③ is

$$(yq+z)/p = \phi_1(z) \quad \text{or} \quad yq+z = p\phi_1(z) \rightarrow \textcircled{7}$$

Using $dz = p dx + q dy$, the second eqn of ④ becomes

$$y(q dy + p dx) + z dy = 0 \quad \text{or} \quad y dz + z dy = 0 \quad \text{or} \quad d(yz) = 0$$

Integrating it, $yz = c_3$, c_3 being arbitrary const. $\rightarrow \textcircled{8}$

~~from this fact~~ Using this fact, first equation of ④ reduces to

$$q dp - p dq - (pq/y) dy = 0 \quad \text{or} \quad -(1/p) dp + (1/q) dq + 1/y dy = 0$$

Integrating, $-\log p + \log q + \log y = \log c_1$ or

$$yq/p = c_2 \rightarrow \textcircled{9}$$

from ⑧ & ⑨ another intermediate integral corresponding to ④ is

$$yq/p = \phi_2(yz), \text{ where } \phi_2 \text{ is arbitrary f'n} \rightarrow \textcircled{10}$$

solving ⑦ & ⑩ for p & q , we have

$$p = \frac{z}{\phi_1(z) - \phi_2(yz)}, \quad q = \frac{z\phi_2(yz)}{y[\phi_1(z) - \phi_2(yz)]}$$

Substituting these in $dz = p\,dx + q\,dy$,

$$dz = \frac{z}{\phi_1(z) - \phi_2(yz)} \left\{ dx + \frac{1}{y} \times \phi_2(yz) dy \right\}$$

$$\text{or } \phi_1(z) dz = z dx + \phi_2(yz) \frac{z dy - y dz}{y}$$

$$\text{or } \frac{\phi_1(z) dz}{z} = dx + \frac{\phi_2(yz) d(yz)}{yz}$$

Integrating $\phi_1(z) = x + \phi_2(yz)$ where ϕ_1 & ϕ_2 are arbitrary fⁿ.