Roll No: 20ME10045

Partial Differential equations ASSIGNMENT-1

### 1. **[6+3+3=12M]**

a) For each of the following PDE, write down the order and degree  $[6 \times 1 = 6M]$ 

(i) 
$$p + q = z + xyz$$
, (ii)  $\left(\frac{\partial z}{\partial x}\right)^2 + \frac{\partial^3 z}{\partial y^3} = 2x\frac{\partial z}{\partial x}$ , (iii)  $r + (1+p)^2 = 1$ ,

(iv) 
$$\frac{\partial^2 z}{\partial x^2} = \left(1 + \frac{\partial z}{\partial y}\right)^{1/2}$$
, (v)  $y(p^2 + q^2) = qz$ , (vi)  $\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} = xyz$ 

- b) Form a PDE by eliminating arbitrary constants a and b from  $z = axe^y + \frac{1}{2}a^2e^{2y} + b$ .
- c) Form a PDE by eliminating arbitrary functions f and g from z = yf(x) + xg(y).

## Solution: -

a) <u>Order of PDE</u> is order of highest order derivative <u>Degree</u> of PDE is exponent of highest order derivative

(i) P+9=Z+xyZ = 
$$\left(\frac{\partial z}{\partial x} + \frac{\partial z}{\partial y} = Z + xyZ\right)$$
  
Order=1, Degree=1

(ii) 
$$\left(\frac{\partial z}{\partial x}\right)^2 + \frac{\partial^2 z}{\partial y^3} = 2\alpha \frac{\partial z}{\partial x}$$
  
Order=3, Degree=1

$$(iii) \quad \forall + (1+p)^2 = 1$$

$$= \frac{\partial^2 z}{\partial x^2} + (1+\frac{\partial z}{\partial x})^2 = 1$$
Order=2, Degree=1

(iv) 
$$\frac{\partial^2 z}{\partial x^2} = \left(1 + \frac{\partial z}{\partial y}\right)^2$$
  
 $\left(\frac{\partial^2 z}{\partial x^2}\right)^2 = \left(1 + \frac{\partial z}{\partial y}\right)$   
Order=2, Degree=2

$$y(p^{2}+q^{2}) = q^{2}$$

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

(Vi) 
$$\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} = \pi y z$$
  
Order=1, Degree=1

$$P = \frac{\partial z}{\partial x} = ae^{y} - 0$$

Partial differentiating wat y;

$$9 = \frac{\partial z}{\partial y} = ane^y + \frac{1}{2}a^2(2)e^{2y}$$

Substitute (a in equation 2)

$$Q = \frac{\rho}{e^y} \cdot x \cdot e^y + \frac{\rho^2}{e^{2y}} \cdot e^{2y}$$

$$\Rightarrow q = px + p^{2}$$

$$(or) \quad p^{2} + px - q = 0$$

$$(or) \quad \left(\frac{\partial z}{\partial x}\right)^{2} + x\left(\frac{\partial z}{\partial x}\right) - \left(\frac{\partial z}{\partial y}\right) = 0$$

(OY) 
$$\left(\frac{\partial z}{\partial x}\right)^2 + \chi \left(\frac{\partial z}{\partial x}\right) - \left(\frac{\partial z}{\partial y}\right) = 0$$

$$c) z = y f(x) + ng(y)$$

Partial diff. wrt 
$$x \Rightarrow P = \frac{\partial z}{\partial x} = yf'(x) + g(y)$$

$$\Rightarrow$$
  $f'(n) = \frac{1}{y}(p - g(y))$ 

Partial different  $y \Rightarrow q = \frac{\partial z}{\partial y} = f(x) + xg'(y)$  (2)

$$\Rightarrow$$
  $g'(y) = \frac{1}{\pi} (q - f(x))$ 

Partial differentiate (1) wit  $y \Rightarrow \frac{\partial^2}{\partial x \partial y} = f(x) + g(y)$ 

$$S = f'(x) + g'(y)$$

Partial differentiate 2 wot 
$$z \Rightarrow \frac{\partial^2 z}{\partial z \partial y} = f(z) + g(y)$$

Substitute (1) and (2) in (3) 
$$\Rightarrow \frac{3^2z}{3x\partial y} = S = \frac{1}{y}(p-g(y)) + \frac{1}{2x}(q-f(x))$$

$$S = \frac{1}{y} \left( P - g(y) \right) + \frac{1}{x} \left( q - f(x) \right)$$

$$= \left( \frac{Px - xg(y) + qy - yf(x)}{xy} \right)$$

$$S = \frac{1}{xy} \left( px + qy - z \right)$$

$$nys = pn + qy - Z$$

$$nys - pn - qy + z = 0$$

$$ny \frac{\partial z}{\partial x \partial y} - n \frac{\partial z}{\partial x} - y \frac{\partial z}{\partial y} + z = 0$$

. PDE after eliminating arbitrary functions

### 2. **[12+6=18M]**

- a) Solve the following PDEs by Lagrange method:  $[6 \times 2 = 12M]$ 
  - i.  $(x+2z)p + (4zx y)q = 2x^2 + y$
- ii.  $\frac{y^2z}{x}p + xzq = y^2, x \neq 0$
- b) Find the integral surface of  $x^2p + y^2q + z^2 = 0$  which passes through the curve xy = x + y, z = 1.

# Solution:

a) i) 
$$(n+22)p+(42x-y)q=2n^2+y$$

$$P(\alpha, y, z) p + Q(\alpha, y, z) q = R(\alpha, y, z)$$

then the auxiliary equation 
$$\frac{dn}{p(x,y,z)} = \frac{dy}{Q(x,y,z)} = \frac{dz}{R(x,y,z)}$$

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

then 
$$\lambda = \frac{dx + dy + dz}{(x+2z) + (4zx-y) + (2x^2+y)} = \frac{\mu_1 dx + \mu_2 dy + \mu_3 dz}{\mu_1(x+2z) + \mu_2(4zx-y) + \mu_3(2x+y)}$$

Upon observation, we get 
$$\mu_1=2\pi$$
,  $\mu_2=-1$ ,  $\mu_3=-1$ 

P(x,y,z)dx + Q(x,y,z)dy + R(x,y,z)dz = 0 (General Pfoffian DE)

Integrating eqn (1) yields >

$$2x^{2}/_{2}-y-z\pm c_{1}=0$$

$$x^{2}-y-z\pm c_{1}=0$$

$$\Rightarrow c_{1}=u=\pm(x^{2}-y-z)$$

From another observation, we get  $M_1 = y$ ,  $M_2 = x$ ,  $M_3 = -2z$ 

:, 
$$y dx + x dy - 2 = 0$$
 (2)

Integrating eqn (2) yields

$$\int d(xy) - 2zdz = 0$$

$$\Rightarrow xy - z^2 \pm c_2 = 0$$

$$\Rightarrow c_2 = V = \pm (xy - z^2)$$

:. The general integral is given by F(u,v) = 0

$$F(\pm(\chi^2-y-z),\pm(\chi y-z^2))=0$$

ii) 
$$\frac{y^2z}{x} + nzq = y^2, x\neq 0$$
  
 $P(x,y,z) + Q(x,y,z) = y^2$ 

Auxiliary equation. 
$$\frac{dn}{\left(\frac{y^2z}{n}\right)} = \frac{dy}{nz} = \frac{dz}{y^2}$$

then  $\lambda = \frac{dx + dy + dz}{y^2 + x^2 + y^2} = \frac{\mu_1 dx + \mu_2 dy + \mu_3 dz}{\frac{\mu_1 y^2}{x} + \mu_2 az + \mu_3 y^2}$ (OR)

$$\frac{dn}{\left(\frac{y^2 \pi}{n}\right)} = \frac{dy}{n\pi} \Rightarrow x^2 dn = y^2 dy$$

Integrate both sides,

$$C_{1} = \pm (x^{3} - y^{3}) = U$$

$$\frac{dx}{(x^{2} + y^{2})} = \frac{d^{2}}{dx} \Rightarrow x dx = 7dx$$

$$\Rightarrow c_{2} = \pm (x^{2} - 7x^{2}) = V$$

: The general integral is given by 
$$F(u,v)=0$$

$$\Rightarrow F(\pm(x^3-y^3),\pm(x^3-z^2))=0$$

-> We can also assive at the same solution by generating two Pfaffian Differential equations.

From observation, we can get 
$$\mu_1 = \frac{\pi}{2}$$
,  $\mu_2 = 0$ ,  $\mu_3 = -1$ 

$$\frac{\pi}{2} dx - dz = 0 \implies \pi dx = z dz$$

$$\Rightarrow \pm (\pi^2 - z^2) = C_1 (= v)$$
Another observation,  $\mu_1 = \frac{\pi^2}{y^2}$ ,  $\mu_2 = -1$ ,  $\mu_3 = 0$ 

$$\frac{\pi^2}{y^2} dx + (-1) dy + 0 dz = 0$$

$$\Rightarrow x^2 dx = y^2 dy$$

$$\Rightarrow c_2 = \pm (\pi^2 - y^3) = u$$

From this also, we get the same general integral.

b) integral surface of  $x^2p+y^2q+z^2=0$  which passes through the curve xy=x+y, z=1

$$x^{2}\rho + y^{2}q = -z^{2}$$

The auxiliary equation: 
$$\frac{dx}{x^2} = \frac{dy}{y^2} = \frac{dz}{-z^2}$$

$$\frac{dx}{x^2} = \frac{dy}{y^2} \Rightarrow \frac{1}{x} = \frac{1}{y} \pm c_1$$

$$\Rightarrow c_1 = u = \pm \left(\frac{1}{x} - \frac{1}{y}\right) = 0$$

$$\frac{dn}{n^2} = \frac{dz}{-z^2} \Rightarrow -\frac{1}{n} = \frac{1}{z} \pm C_2$$

$$\Rightarrow C_2 = V = \pm \left(\frac{1}{n} + \frac{1}{z}\right) - 2$$

Let us take both positive for a while :-

$$C_1 = U = \left(\frac{1}{2} - \frac{1}{3}\right)$$
 and  $C_2 = V = \left(\frac{1}{2} + \frac{1}{2}\right)$ 

Now let us put z=1 in u, v

$$u = \frac{1}{x} - \frac{1}{y} \quad \text{and} \quad V = \frac{1}{x} + 1$$

$$\Rightarrow \frac{1}{y} = \frac{1}{x} - u \quad \Rightarrow x = \frac{1}{v - 1} - 3$$

$$\Rightarrow \frac{1}{y} = V-1-u$$

$$\Rightarrow y = \frac{1}{V-1-u} - 4$$

Put 
$$0$$
 &  $2$  in  $xy = x+y$   

$$\Rightarrow \frac{1}{x}+\frac{1}{y}=1$$

$$\Rightarrow (V-1)+(V-U-1)=1$$

$$\Rightarrow$$
  $2\sqrt{-\mu-2}=1$ 

$$\Rightarrow$$
 2v-u=3

From O & (2) substitute u, v values here

$$2\left[\left(\frac{1}{x} + \frac{1}{z}\right)\right] - \left(\frac{1}{x} - \frac{1}{y}\right) = 3$$

$$\Rightarrow \frac{2}{2} + \frac{2}{2} - \frac{1}{2} + \frac{1}{3} = 3$$

### 3. **[5+10=15M]**

Consider a family of PDE  $(p^2z^a+q^2)y^\alpha=b+\beta qz^\gamma, \alpha, \beta, \gamma, a,b\in\mathbb{R}$ . The complete integral of this PDE-family is denoted by z=z(x,y;c,d), where c,d are arbitrary constants.

- a) For  $\alpha = \beta = a = 0$ , b = 25,  $\gamma \in \mathbb{R}$ , given that z(x, y; c, d) > 10,  $\forall x, y, c, d \in \mathbb{R}$ , where c is the value of p at any point (x, y), and d is the value of the solution at (x, y) = (0, 0). Compute the value of |z(2,1;4,1)|. [5M]
- b) For  $\alpha = \beta = \gamma = 1$ , a = b = 0, given that |z(x,y;c,d)| < 3,  $\forall x,y,c,d \in \mathbb{R}$ , where c is the value of sum of squares of p and q at any point (x,y), and  $d^2$  is the value of the square of the solution at (x,y) = (0,0). Find the value of  $|z(1,1;2,-1)|^2$ . [10M]

Solution: 
$$(p^2 z^{\alpha} + q^2) y^{\alpha} = b + \beta q z^{\gamma}$$
  $\alpha, \beta, r, a, b \in \mathbb{R}$   
Complete integral of this PDE-family is  $z = z(a, y; c, d)$ 

a) 
$$\alpha = \beta = a = 0$$
,  $b = 25$ ,  $\gamma \in \mathbb{R}$  and given that  $z(x,y;c,d) > 10$ 

$$|z(2,1;4,1)| = ?$$

Put 
$$\alpha = \beta = \alpha = 0$$
,  $b = 25$  in  $(p^2 \neq \alpha + q^2) y^{\alpha} = b + \beta q \neq 1$   
 $(p^2 + q^2) = 25$ 

$$f(x,y,z,p,q) = p^2 + q^2 - 25 = 0$$

The auxiliary equation :-

$$\frac{dx}{f_p} = \frac{dy}{f_q} = \frac{dz}{f_{f_p} + qf_q} = \frac{dp}{-(f_x + pf_z)} = \frac{dq}{-(f_y + qf_z)}$$

$$\frac{dx}{2p} = \frac{dy}{2q} = \frac{dz}{2p^2 + 2q^2} = \frac{dp}{-(0)} = \frac{dq}{-(0)}$$

$$\frac{dx}{2p} = \frac{dp}{o} \Rightarrow dp = 0 \Rightarrow p = 0$$

And from (1) we can write  $c^2+q^2=25$ 

$$9 = \pm \sqrt{25 - c^2}$$
 — 3

And since z is a function of x &y we can write

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

$$\Rightarrow$$
  $dz = pdx + qdy$ 

From 2 & 3, this equation becomes dz = cd2+ J25-c2 dy Upon integrating this eqn, Z= cx+ \[ 25-c2 y + b When (x,y) = (0,0), z = d (from question) and z= b at (0,0) i. b=d : Z= cx+ \[ 25-c2y+ d And also given that  $P = \frac{\partial z}{\partial x} = c$  $\frac{\partial z}{\partial z} = C$  $|z(2,1;4,1)| = |4(2) + \sqrt{25-4^2(1) + 1}$ = |8+3+1|= |12| :. | \=(2,1;4,1) | =12 - This has also satisfied =(3,4;5,d)>10 Let us also check q= - 125-c2 dz = pdx +qdy  $\Rightarrow dz = cdx - \sqrt{25-c^2} dy$  $\Rightarrow$   $z=(x-\sqrt{25-c^2}y+b)$ and when (x,y)=(0,0), 2=d  $\Rightarrow$  b=d :. Z = CX-J25-c2 y +d  $\xi \frac{\partial z}{\partial x} = p = c$  $= \frac{1}{2(2,1;4,1)} = \frac{1}{25} + \frac{1}{25} +$ = |8-3+1| = 6 (which is less than 1) : This value is not valid

$$|z(2,1;4,1)| = |2|$$

b) For 
$$\alpha=\beta=\gamma=1$$
,  $\alpha=b=0$  &  $| z(x,y;c,d)| < 3$   $\forall x,y,c,d \in \mathbb{R}$ 

$$c = p^2 + q^2 \text{ at any point } (x,y)$$
when  $(x,y) = (0,0)$ , volum of square of soln  $= d^2$ 
Then  $| z(1,1;2,-1)|^2 = ?$ 

$$(p^2 + q^2)y = q^2$$
  
 $f(x,y,z,p,q) = (p^2 + q^2)y - q^2 = 0$ 

: the auxiliary equation:

$$\frac{dx}{f_{9}} = \frac{dy}{f_{9}} = \frac{dz}{p_{1}^{2} + p_{1}^{2}} = \frac{dp}{-(f_{1} + p_{1}^{2})} = \frac{dq}{-(f_{1} + p_{1}^{2})}$$

$$\Rightarrow \frac{dx}{2py} = \frac{dy}{2qy} = \frac{dz}{2p_{1}^{2} + q_{1}^{2}(2q_{2} - z_{1}^{2})} = \frac{dp}{-(p_{1} - q_{1})} = \frac{dq}{-(p_{1} - q_{2}^{2}) + q_{1}^{2}(2q_{2} - z_{1}^{2})}$$

$$\Rightarrow \frac{dx}{2py} = \frac{dy}{2qy} = \frac{dz}{2y(p_{1} + q_{1}^{2}) - qz} = \frac{dp}{pq} = \frac{dq}{-p^{2}}$$

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

$$\Rightarrow -pdp = qdq$$

$$\Rightarrow pdp + qdq = 0$$

$$\Rightarrow p^2 + q^2 = c$$

$$\Rightarrow P = \pm \sqrt{c - q^2}$$

Put 
$$(1)$$
 in  $(1) \Rightarrow$ 

$$cy-9z=0$$

$$\Rightarrow q=cy^{2}$$
and  $p=\pm (c-\frac{c^{2}y^{2}}{2^{2}})$ 

$$P=\pm \frac{1}{2}(cz^{2}-c^{2}y^{2})$$
And also  $dz=pdx+qdy$ 

$$dz=\frac{1}{2}(cz^{2}-c^{2}y^{2})dx+cydy$$

$$\Rightarrow zdz=(cydy)=dx$$

$$\Rightarrow \frac{1}{2}(z^{2}-cydy)=dx$$

$$\Rightarrow \frac{1}{2}(z^{2}-cydy)=2\sqrt{2}(z^{2}-cydy)$$

$$z^{2} - cy^{2} = (\sqrt{c}x + d)^{2}$$

$$|z^{2} - cy^{2} - 2(1)^{2} - 2(1)^{2} = (\sqrt{2}(1) - 1)^{2}$$

$$z^{2} - 2 = (\sqrt{2} - 1)^{2}$$

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

$$z^{2} = 5 - 2\sqrt{2} \quad (<3)$$

$$|z^{2} - 2| = 5 - 2\sqrt{2}$$

$$|z^{2} - 2| = 5 - 2\sqrt{2}$$

#### 4. [10+5=15M]

Consider the pair of PDEs  $\alpha(px - qy) - \beta z = 0$  ( $\alpha\beta \neq 0$ ),  $x^2yp + xy^2q - xyz = 0$ .

- a) Show that two PDEs are compatible for all non-zero real values of  $\alpha$ ,  $\beta$ . [10M]
- b) If z(x, y; c) is the common solution where c is the value of the square of the solution at (x, y) = (1,1), then for all real  $\alpha, \beta$ , compute the value/s of  $z(\alpha\beta, \alpha\beta; \frac{1}{\alpha^2\beta^2})$ .

THE END

Solution:

a) 
$$\alpha(px-qy)-\beta z = 0$$
  $(\alpha \beta \neq 0)$ 
 $x^2yp + xy^2q - xyz = 0$ 
 $f(x,y,z,p,q) = 0 \rightarrow \alpha(px-qy)-\beta z = 0$ 
 $g(x,y,z,p,q) = 0 \rightarrow x^2yp + xy^2q - xyz = 0$ 

Compatibility condition  $\Rightarrow$ 
 $(fngp-fpgn) + (f_{j}gq-fqg_{j}) + p(f_{z}gp-fpg_{z}) + q(f_{z}gq-fqg_{z}) = 0$ 
 $(fngp-fpgn) = (\alpha p)(x^2y) - (\alpha x)(2xyp+y^2q-yz)$ 
 $= \alpha pa^2y - 2\alpha x^2yp - \alpha xy^2q + \alpha xy^2z$ 
 $(fygq-fqg_{j}) = (\alpha q)(ny^2) - (-\alpha y)(n^2p+2xyq-nz)$ 
 $= -\alpha xy^2q + \alpha x^2yp + 2\alpha xy^2q - \alpha xyz$ 
 $p(f_{z}gp-fpg_{z}) = p(-\beta x^2y) - (\alpha x)(-xy)$ 
 $= -p\beta x^2y + p\alpha x^2y$ 
 $q(f_{z}gq-fqg_{z}) = q(-\beta x^2y) - (-\alpha y)(-xy)$ 

 $= -q \beta n y^{2} - q \alpha n y^{2}$ 

$$\frac{\lambda \left[\frac{(x+\beta)^{2}}{2\alpha x} - q y\right] - \beta^{2} = 0}{q = \left(\frac{(x-\beta)^{2}}{2\alpha y} - q\right)}$$

and put p in eqn ()

And, 
$$dz = pdx + qdy$$

$$dz = \frac{(x+\beta)^2}{3cx} dx + \frac{(x-\beta)^2}{3cy} dy$$

$$\frac{x+\beta}{2cx} dx + \frac{(x-\beta)}{3cy} dy = dz$$

$$\frac{(x+\beta)^2}{2cx} \ln x + \frac{(x-\beta)}{2c} \ln y = \ln z + C_2$$

$$(x+\beta) \ln x + (x-\beta) \ln y = 2c \ln z + C_1$$

$$x^{a+\beta} \cdot y = C_1 z^{2c}$$

$$\Rightarrow z = \left[ \frac{x^{a+\beta}}{C_1} \right]^{a/2}$$

$$\Rightarrow z = \left[ \frac{x^{a+\beta}}{C_1} \right]^{a/2}$$

$$\Rightarrow (c_1)^{\frac{1}{2}} = C$$

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