

SOME RESULTS ON THE (p, q) - CALCULUS AND PARTIAL (p, q) -DIFFERENTIAL EQUATIONS

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Abstract

Recently, Jafari et al. (Rom. Journ. Phys. 59, 399-407, 2014) presented the reduced q -differential transform method for solving partial q -differential equations. In this paper, we define the concept of partial (p, q) -derivative for a multivariable function and generalize the method of Jafari et al. to partial (p, q) -differential equations. Also, we give some examples to discover the effectiveness and performance of the proposed method.

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1. INTRODUCTION AND PRELIMINARIES

The q -calculus (or recalled the quantum calculus) appeared as a connection between mathematics and physics (see [1-7]). It has many applications in different mathematical areas, such as number theory, combinatorics, orthogonal polynomials, and other sciences: quantum theory, mechanics, and theory of relativity. Further, there is the possibility of extension of the q -calculus to post-quantum calculus denoted by the (p, q) -calculus. When the case $p = 1$, the (p, q) -calculus reduces to the q -calculus (see [8-10]).

The (p, q) -number is defined as

$$[n]_{p,q} = \frac{p^n - q^n}{p - q}, \quad p \neq q.$$

The (p, q) - binomial coefficients given by

$$\begin{bmatrix} n \\ k \end{bmatrix}_{p,q} = \frac{[n]_{p,q}!}{[n-k]_{p,q}! [k]_{p,q}!}, \quad n \geq k$$

and the (p, q) -factorial given by

$$[n]_{p,q}! = [n]_{p,q} [n-1]_{p,q} \cdots [2]_{p,q} [1]_{p,q}, \quad n \in \mathbb{N}$$

are also known from [10] and [11].

Let $f: \mathbb{R} \rightarrow \mathbb{R}$ then the (p, q) -derivative of a function f , denoted by $D_{p,q}f$, is defined as

$$D_{p,q}f(x) = \frac{f(px) - f(qx)}{(p - q)x}, \quad x \neq 0, \quad p \neq q$$

and

$$(D_{p,q}f)(0) = f'(0),$$

provided that f is differentiable at 0.

Note that for $p = 1$, the (p, q) -derivative reduces to the q -derivative given by

$$D_qf(x) = \frac{f(x) - f(qx)}{(1 - q)x}, \quad x \neq 0, \quad q \neq 1;$$

also for $q \rightarrow 1 = p$, the (p, q) -derivative reduces to the ordinary derivative named as $Df(x)$ if $f(x)$ is differentiable.

As with the q -derivative and the ordinary derivative, the action of applying the (p, q) -derivative of any function is a linear operator, see [10].

Example 1: (see [9,10]) The following equation holds

$$D_{p,q}(x^n) = \frac{(px)^n - (qx)^n}{px - qx} = [n]_{p,q}x^{n-1}, \quad n \in \mathbb{Z}^+.$$

By induction on n , it follows from the (p, q) -analog of the Leibniz rule [8,9]

$$D_{p,q}^n(fg)(x) = \sum_{k=0}^n \begin{bmatrix} n \\ k \end{bmatrix}_{p,q} D_{p,q}^k(f)(xp^{n-k}) D_{p,q}^{n-k}(g)(xq^k),$$

where $D_{p,q}^n = \frac{d_{p,q}^n}{d_{p,q}x^n}$.

Now the (p, q) -Taylor formula for polynomials is given as follows.

Theorem 1: (see [10]) For any polynomial $f(x)$ of degree N , and any number a , the following (p, q) -Taylor expansion holds

$$f(x) = \sum_{k=0}^N p^{-\binom{k}{2}} \frac{(D_{p,q}^k f)(ap^{-k})}{[k]_{p,q}!} (x \ominus a)_{p,q}^k$$

where $(x \ominus a)_{p,q}^k = (x - a)(px - aq) \dots (p^{k-2}x - aq^{k-2})(p^{k-1}x - aq^{k-1})$.

Note that in the above equality, N can be taken to be ∞ with the condition that the infinite series obtained is convergent. Then, the formula becomes

$$f(x) = \sum_{k=0}^{\infty} p^{-\binom{k}{2}} \frac{(D_{p,q}^k f)(ap^{-k})}{[k]_{p,q}!} (x \ominus a)_{p,q}^k.$$

In the following parts of the paper, we calculus the (p, q) -derivatives of some functions and present the (p, q) -differential transform method for solving some partial (p, q) -differential equations. Our results provide a generalization of the results of Jafari et al. [12].

2. (p, q) -DERIVATIVES OF SOME STANDARD FUNCTIONS

Following the procedure for computing the (p, q) -derivative, we now obtain some results for the (p, q) -derivative of standard functions, such as $\sin x$, e^x and $\ln x$.

Let us recall that $\sin x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}$, $e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$ and $\ln x = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{(x-1)^n}{n}$.

2.1. (p, q) -Derivative of the Function $f(x) = \sin x$

By the definition of (p, q) -derivative, we have

$$\begin{aligned} D_{p,q} \sin x &= \frac{\sin(px) - \sin(qx)}{(p-q)x} \\ &= \frac{\left(px - \frac{(px)^3}{3!} + \frac{(px)^5}{5!} - \frac{(px)^7}{7!} + \dots \right) - \left(qx - \frac{(qx)^3}{3!} + \frac{(qx)^5}{5!} - \frac{(qx)^7}{7!} + \dots \right)}{(p-q)x} \\ &= 1 - \frac{1}{3!} x^2 \frac{p^3 - q^3}{p-q} + \frac{1}{5!} x^4 \frac{p^5 - q^5}{p-q} - \frac{1}{7!} x^6 \frac{p^7 - q^7}{p-q} + \dots \end{aligned}$$

Using the fact that

$$\frac{p^r - q^r}{p-q} = p^{r-1} + p^{r-2}q + \dots + pq^{r-2} + q^{r-1},$$

we obtain

$$\begin{aligned} D_{p,q} \sin x &= 1 - \frac{1}{3!} x^2 (p^2 + pq + q^2) + \frac{1}{5!} x^4 (p^4 + p^3q + p^2q^2 + pq^3 + q^4) \\ &\quad - \frac{1}{7!} x^6 (p^6 + p^5q + p^4q^2 + p^3q^3 + p^2q^4 + pq^5 + q^6) + \dots \end{aligned}$$

If we take $p = 1$ and the limit as $q \rightarrow 1 = p$ in this equation, then we get the q -derivative and the ordinary derivative of the function $\sin x$

$$\begin{aligned} D_q \sin x &= 1 - \frac{1}{3!} x^2 (1 + q + q^2) + \frac{1}{5!} x^4 (1 + q + q^2 + q^3 + q^4) \\ &\quad - \frac{1}{7!} x^6 (1 + q + q^2 + q^3 + q^4 + q^5 + q^6) + \dots \end{aligned}$$

and

$$\begin{aligned} D \sin x &= 1 - \frac{1}{3!} x^2 (3) + \frac{1}{5!} x^4 (5) - \frac{1}{7!} x^6 (7) + \dots \\ &= 1 - \frac{1}{2!} x^2 + \frac{1}{4!} x^4 - \frac{1}{6!} x^6 + \dots = \cos x, \end{aligned}$$

respectively.

2.2. (p, q) -Derivative of the Function $f(x) = e^x$

We have by the definition of (p, q) -derivative

$$D_{p,q}e^x = \frac{e^{px} - e^{qx}}{(p-q)x} = \frac{e^x(e^{-x(1-p)} - e^{-x(1-q)})}{(p-q)x}.$$

Since

$$\begin{aligned} e^{-x(1-p)} &= \sum_{n=0}^{\infty} \frac{(-x(1-p))^n}{n!} = \sum_{n=0}^{\infty} \frac{(-1)^n(1-p)^n x^n}{n!} \\ &= 1 - (1-p)x + (1-p)^2 \frac{x^2}{2!} - (1-p)^3 \frac{x^3}{3!} + \cdots + (-1)^k(1-p)^k \frac{x^k}{k!} + \cdots \end{aligned}$$

and

$$\begin{aligned} e^{-x(1-q)} &= \sum_{n=0}^{\infty} \frac{(-x(1-q))^n}{n!} = \sum_{n=0}^{\infty} \frac{(-1)^n(1-q)^n x^n}{n!} \\ &= 1 - (1-q)x + (1-q)^2 \frac{x^2}{2!} - (1-q)^3 \frac{x^3}{3!} + \cdots + (-1)^k(1-q)^k \frac{x^k}{k!} + \cdots, \end{aligned}$$

then we have

$$\begin{aligned} D_{p,q}e^x &= \frac{e^x}{(p-q)x} \left[(p-q)x - [(1-q)^2 - (1-p)^2] \frac{x^2}{2!} + [(1-q)^3 - (1-p)^3] \frac{x^3}{3!} + \cdots + \right. \\ &\quad \left. (-1)^k [(1-q)^k - (1-p)^k] \frac{x^k}{k!} + \cdots \right]. \end{aligned}$$

Using the fact that

$$\frac{(1-q)^r - (1-p)^r}{p-q} = (1-q)^{r-1} + (1-q)^{r-2}(1-p) + \cdots + (1-q)(1-p)^{r-2} + (1-p)^{r-1},$$

we obtain

$$\begin{aligned} D_{p,q}e^x &= e^x \left[1 - [(1-q) + (1-p)] \frac{x}{2!} + [(1-q)^2 + (1-q)(1-p) + (1-p)^2] \frac{1}{3!} x^2 \right. \\ &\quad \left. + \cdots + (-1)^k [(1-q)^{k-1} + (1-q)^{k-2}(1-p) + \cdots + (1-q)(1-p)^{k-2} \right. \\ &\quad \left. + (1-p)^{k-1}] \frac{x^{k-1}}{k!} + \cdots \right]. \end{aligned}$$

If we take $p = 1$ and the limit as $q \rightarrow 1 = p$ in this equation, then we get the q -derivative and the ordinary derivative of the function e^x

$$D_q e^x = e^x \left[1 - (1-q) \frac{x}{2!} + (1-q)^2 \frac{1}{3!} x^2 + \cdots + (-1)^k (1-q)^{k-1} \frac{x^{k-1}}{k!} + \cdots \right]$$

and

$$De^x = e^x,$$

respectively.

2.3. (p, q) -Derivative of the Function $f(x) = \ln x$

By the definition of (p, q) -derivative, we have

$$\begin{aligned} D_{p,q} \ln x &= \frac{\ln px - \ln qx}{(p - q)x} \\ &= \frac{(px - 1) - \frac{(px - 1)^2}{2} + \frac{(px - 1)^3}{3} + \dots + (-1)^{k-1} \frac{(px - 1)^k}{k} + \dots}{(p - q)x} \\ &\quad - \frac{(qx - 1) - \frac{(qx - 1)^2}{2} + \frac{(qx - 1)^3}{3} + \dots + (-1)^{k-1} \frac{(qx - 1)^k}{k} + \dots}{(p - q)x} \\ &= 1 - \frac{1}{2}[(px - 1) + (qx - 1)] + \frac{1}{3}[(px - 1)^2 + (px - 1)(qx - 1) + (qx - 1)^2] + \dots \\ &\quad + \frac{(-1)^{k-1}}{k}[(px - 1)^{k-1} + (px - 1)^{k-2}(qx - 1) + \dots + (qx - 1)^{k-1}] + \dots \end{aligned}$$

If we take $p = 1$ and the limit as $q \rightarrow 1 = p$ in this equation, then we get the q -derivative and the ordinary derivative of the function $\ln x$

$$\begin{aligned} D_q \ln x &= 1 - \frac{1}{2}[(x - 1) + (qx - 1)] + \frac{1}{3}[(x - 1)^2 + (x - 1)(qx - 1) + (qx - 1)^2] + \dots \\ &\quad + \frac{(-1)^{k-1}}{k}[(x - 1)^{k-1} + (x - 1)^{k-2}(qx - 1) + \dots + (qx - 1)^{k-1}] + \dots \end{aligned}$$

and

$$\begin{aligned} D \ln x &= 1 - \frac{1}{2} \cdot 2 \cdot (x - 1) + \frac{1}{3} \cdot 3 \cdot (x - 1)^2 + \dots + \frac{(-1)^{k-1}}{k} \cdot k \cdot (x - 1)^{k-1} + \dots \\ &= \sum_{n=1}^{\infty} (-1)^{n-1} (x - 1)^{n-1} = \sum_{n=0}^{\infty} (-1)^n (x - 1)^n = \frac{1}{x}, \end{aligned}$$

respectively.

We remark that the (p, q) -derivatives of other standard functions can be obtained similarly.

3. PARTIAL (p, q) -DERIVATIVE OF A MULTIVARIABLE FUNCTION

Firstly, we define the partial (p, q) -derivative of a multivariable real continuous function $f(x_1, x_2, \dots, x_n)$ for a variable x_i

$$D_{p,q,x_i} f(x) = \frac{(\varepsilon_{p,x_i} f)(x) - (\varepsilon_{q,x_i} f)(x)}{(p - q)x_i}, \quad x_i \neq 0, \quad p \neq q$$

$$[D_{p,q,x_i} f(x)]_{x_i=0} = \lim_{x_i \rightarrow 0} D_{p,q,x_i} f(x)$$

where $(\varepsilon_{p,x_i} f)(x) = f(x_1, x_2, \dots, px_i, \dots, x_n)$ and $(\varepsilon_{q,x_i} f)(x) = f(x_1, x_2, \dots, qx_i, \dots, x_n)$.

After the definition of partial (p, q) -derivative, we can give the following theorem for the functions of two variables (compare with [6,12]).

Theorem 2: Suppose that the function $f(x, t)$ has continuous partial (p, q) -derivatives of all orders. Then

$$f(x, t) = \sum_{k=0}^{\infty} \frac{p^{-\binom{k}{2}}}{[k]_{p,q}!} \left(\frac{\partial_{p,q}^k}{\partial_{p,q} t^k} f(x, t) \right)_{t=ap^{-k}} (t \ominus a)_{p,q}^k.$$

In this theorem, we set $a = 0$, then

$$\begin{aligned} (t \ominus 0)_{p,q}^k &= (t - 0)(pt - 0q) \dots (p^{k-2}t - 0q^{k-2})(p^{k-1}t - 0q^{k-1}) \\ &= t \cdot pt \dots p^{k-2}t \cdot p^{k-1}t = t^k p^{1+2+\dots+k-1} = t^k p^{\binom{k}{2}}. \end{aligned}$$

Hence, we obtain

$$f(x, t) = \sum_{k=0}^{\infty} \frac{1}{[k]_{p,q}!} \left(\frac{\partial_{p,q}^k}{\partial_{p,q} t^k} f(x, t) \right)_{t=0} t^k.$$

Definition 1: Suppose that the function $u(x, t)$ has continuous partial (p, q) -derivatives of all orders. t -dimensional (p, q) -differential transform of function $u(x, t)$ is defined as follows:

$$U_k(x) = \frac{p^{-\binom{k}{2}}}{[k]_{p,q}!} \left(\frac{\partial_{p,q}^k}{\partial_{p,q} t^k} u(x, t) \right)_{t=ap^{-k}}. \quad (1)$$

In the equation (1), $u(x, t)$ is the original function and $U_k(x)$ is the transformed function.

Definition 2: The t -dimensional (p, q) -differential inverse transform of $U_k(x)$ is defined as follows:

$$u(x, t) = \sum_{k=0}^{\infty} U_k(x) (t \ominus a)_{p,q}^k. \quad (2)$$

In fact, from the equations (1) and (2), we obtain

$$u(x, t) = \sum_{k=0}^{\infty} \frac{p^{-\binom{k}{2}}}{[k]_{p,q}!} \left(\frac{\partial_{p,q}^k}{\partial_{p,q} t^k} u(x, t) \right)_{t=ap^{-k}} (t \ominus a)_{p,q}^k$$

which implies that the concept of t -dimensional (p, q) -differential transform is derived from (p, q) - Taylor formula given in Theorem 2.

In the following theorems, we set $a = 0$ then we have

$$u(x, t) = \sum_{k=0}^{\infty} \frac{1}{[k]_{p,q}!} \left(\frac{\partial_{p,q}^k}{\partial_{p,q} t^k} u(x, t) \right)_{t=0} t^k$$

and so

$$U_k(x) = \frac{1}{[k]_{p,q}!} \left(\frac{\partial_{p,q}^k}{\partial_{p,q} t^k} u(x, t) \right)_{t=0}. \quad (3)$$

Theorem 3: If $W_k(x)$, $U_k(x)$ and $V_k(x)$ are the t -dimensional (p, q) -differential transforms of functions $w(x, y)$, $u(x, t)$ and $v(x, t)$ at point $t = 0$ respectively, the following results hold.

- (i) If $w(x, t) = \alpha u(x, t) \mp v(x, t)$ then $W_k(x) = \alpha U_k(x) \mp V_k(x)$ where α is a real constant.
- (ii) If $w(x, y) = x^m t^n$ then $W_k(x) = x^m \delta(k - n)$ where

$$\delta(k - n) = \begin{cases} 1 & k = n \\ 0 & k \neq n. \end{cases}$$

Proof: By the linearity of the (p, q) -derivative, we can easily obtain the result (i).

(ii) By Definition 2 and the equation (3), we have

$$\begin{aligned} W_k(x) &= \frac{1}{[k]_{p,q}!} \left(\frac{\partial_{p,q}^k}{\partial_{p,q} t^k} w(x, t) \right)_{t=0} \\ &= \frac{1}{[k]_{p,q}!} \left(\frac{\partial_{p,q}^k (x^m t^n)}{\partial_{p,q} t^k} \right)_{t=0} \\ &= \frac{x^m}{[k]_{p,q}!} \left(\frac{\partial_{p,q}^k (t^n)}{\partial_{p,q} t^k} \right)_{t=0} \\ &= \begin{cases} \frac{x^m}{[k]_{p,q}!} \cdot [k]_{p,q}! = x^m, & k = n \\ \frac{x^m}{[k]_{p,q}!} \cdot [n]_{p,q} [n-1]_{p,q} \dots [n-k-1]_{p,q} t^{n-k} \Big|_{t=0} = 0, & k < n \\ \frac{x^m}{[k]_{p,q}!} \cdot 0 = 0, & k > n \end{cases} \\ &= x^m \delta(k - n). \end{aligned}$$

Theorem 4: If $w(x, t) = \frac{\partial_{p,q}}{\partial_{p,q} x} u(x, t)$, then $W_k(x) = \frac{\partial_{p,q}}{\partial_{p,q} x} U_k(x)$.

$$\begin{aligned} \text{Proof: } W_k(x) &= \frac{1}{[k]_{p,q}!} \left[\frac{\partial_{p,q}^k}{\partial_{p,q} t^k} \left(\frac{\partial_{p,q}}{\partial_{p,q} x} u(x, t) \right) \right]_{t=0} \\ &= \frac{1}{[k]_{p,q}!} \left[\frac{\partial_{p,q}}{\partial_{p,q} x} \left(\frac{\partial_{p,q}^k}{\partial_{p,q} t^k} u(x, t) \right) \right]_{t=0} \\ &= \frac{\partial_{p,q}}{\partial_{p,q} x} \left[\frac{1}{[k]_{p,q}!} \cdot \frac{\partial_{p,q}^k}{\partial_{p,q} t^k} u(x, t) \right]_{t=0} \end{aligned}$$

$$= \frac{\partial_{p,q}}{\partial_{p,q}x} U_k(x).$$

Theorem 5: If $w(x, t) = \frac{\partial_{p,q}^r}{\partial_{p,q}t^r} u(x, t)$, then

$$W_k(x) = [k+1]_{p,q} [k+2]_{p,q} \dots [k+r]_{p,q} U_{k+r}(x).$$

Proof: $W_k(x) = \frac{1}{[k]_{p,q}!} \cdot \left[\frac{\partial_{p,q}^k}{\partial_{p,q}t^k} \left(\frac{\partial_{p,q}^r}{\partial_{p,q}t^r} u(x, t) \right) \right]_{t=0}$

$$= \frac{1}{[k]_{p,q}!} \cdot \frac{[k+r]_{p,q}!}{[k+r]_{p,q}!} \cdot \left[\frac{\partial_{p,q}^{k+r}}{\partial_{p,q}t^{k+r}} u(x, t) \right]_{t=0}$$

$$= \frac{[k+r]_{p,q}!}{[k]_{p,q}!} \cdot \frac{1}{[k+r]_{p,q}!} \left[\frac{\partial_{p,q}^{k+r}}{\partial_{p,q}t^{k+r}} u(x, t) \right]_{t=0}$$

$$= [k+1]_{p,q} [k+2]_{p,q} \dots [k+r]_{p,q} U_{k+r}(x).$$

Example 2: Suppose we want to solve the (p, q) -diffusion equation

$$\frac{\partial_{p,q}}{\partial_{p,q}t} u(x, t) = \frac{\partial_{p,q}^2}{\partial_{p,q}x^2} u(x, t)$$

subject to the initial condition

$$u(x, 0) = e_{p,q}^x$$

where $e_{p,q}^x$ is the (p, q) -exponential function given as [9]

$$e_{p,q}^x = \sum_{k=0}^{\infty} p^{\binom{k}{2}} \frac{x^k}{[k]_{p,q}!}$$

and have the (p, q) -derivative

$$\frac{\partial_{p,q}}{\partial_{p,q}x} e_{p,q}^x = e_{p,q}^{px}.$$

By using the t -dimensional (p, q) -differential transform of (p, q) -diffusion equation, we write the following recursion

$$[k+1]_{p,q} U_{k+1}(x) = \frac{\partial_{p,q}^2}{\partial_{p,q}x^2} U_k(x), \quad k = 0, 1, 2, \dots \quad (4)$$

Then the initial data is written as

$$U_0(x) = u(x, 0) = e_{p,q}^x. \quad (5)$$

Now, substituting (5) into (4), we obtain the following $U_k(x)$ values successively

$$U_1(x) = \frac{p}{[1]_{p,q}!} e_{p,q}^{p^2x}$$

$$U_2(x) = \frac{p^6}{[2]_{p,q}!} e_{p,q}^{p^4 x}$$

$$U_3(x) = \frac{p^{15}}{[3]_{p,q}!} e_{p,q}^{p^6 x}$$

⋮

$$U_k(x) = \frac{p^{k(2k-1)}}{[k]_{p,q}!} e_{p,q}^{p^{2k} x}.$$

Hence we get the solution of (p, q) -diffusion equation as follows

$$u(x, t) = \sum_{k=0}^{\infty} U_k(x) t^k = \sum_{k=0}^{\infty} \frac{p^{k(2k-1)}}{[k]_{p,q}!} e_{p,q}^{p^{2k} x} t^k.$$

For $p = 1$, this result is also the same in Example 4.1 of [12].

Example 3: Consider the following partial (p, q) - differential equation

$$\frac{\partial_{p,q}}{\partial_{p,q} t} u(x, t) = \frac{\partial^2}{\partial x^2} u(x, t) + \frac{\partial}{\partial x} (xu(x, t)) \quad (6)$$

with the initial condition

$$u(x, 0) = 2x^2.$$

By using the t -dimensional (p, q) -differential transform of equation (6), we have

$$[k + 1]_{p,q} U_{k+1}(x) = \frac{\partial^2}{\partial x^2} U_k(x) + \frac{\partial}{\partial x} (x U_k(x)) \quad (7)$$

where

$$U_0(x) = 2x^2. \quad (8)$$

Solving (7) with the initial condition (8), we successively achieve the values $U_k(x)$ as follows:

$$U_1(x) = \frac{4 + 6x^2}{[1]_{p,q}} = \frac{2 \cdot (3^1 - 1) + 2 \cdot 3^1 x^2}{[1]_{p,q}!}$$

$$U_2(x) = \frac{16 + 18x^2}{[1]_{p,q}[2]_{p,q}} = \frac{2 \cdot (3^2 - 1) + 2 \cdot 3^2 x^2}{[2]_{p,q}!}$$

$$U_3(x) = \frac{52 + 54x^2}{[1]_{p,q}[2]_{p,q}[3]_{p,q}} = \frac{2 \cdot (3^3 - 1) + 2 \cdot 3^3 x^2}{[3]_{p,q}!}$$

⋮

$$U_k(x) = \frac{2 \cdot (3^k - 1) + 2 \cdot 3^k x^2}{[k]_{p,q}!}$$

Substituting all $U_k(x)$ into (2), we have the required solution of the partial (p, q) -differential equation to be

$$\begin{aligned} u(x, t) &= 2x^2 + (4 + 6x^2) \frac{t}{[1]_{p,q}!} + (16 + 18x^2) \frac{t^2}{[2]_{p,q}!} + \cdots \\ &\quad + (2 \cdot (3^k - 1) + 2 \cdot 3^k x^2) \frac{t^k}{[k]_{p,q}!} + \cdots \\ &= \sum_{n=0}^{\infty} (2 \cdot (3^n - 1) + 2 \cdot 3^n x^2) \frac{t^n}{[n]_{p,q}!}. \end{aligned}$$

To prove the next theorem, we will use the following lemmas.

Lemma 1.

$$D_{p,q}^n(fg)(x, t) = \sum_{k=0}^n \begin{bmatrix} n \\ k \end{bmatrix}_{p,q} D_{p,q,t}^k(f)(x, tp^{n-k}) D_{p,q,t}^{n-k}(g)(x, tq^k).$$

Proof. The lemma can easily be proved by applying the principle of mathematical induction as in [9, Lemma 3.2.1].

Lemma 2.

$$f(x, p^n t) = \sum_{k=0}^n \begin{bmatrix} n \\ k \end{bmatrix}_{p,q} t^k p^{\binom{k}{2}} (p - q)^k D_{p,q,t}^k f(x, t).$$

Proof. The lemma can easily be proved by using divided differences as in [8, Theorem 4].

Theorem 6: If $w(x, t) = u(x, t)v(x, t)$, then

$$W_k(x) = \sum_{n=0}^k U_n(x) V_{k-n}(x).$$

Proof: $W_k(x) = \frac{1}{[k]_{p,q}!} [D_{p,q,t}^k(u(x, t)v(x, t))]_{t=0}$

$$\begin{aligned} &= \frac{1}{[k]_{p,q}!} \left[\sum_{n=0}^k \begin{bmatrix} k \\ n \end{bmatrix}_{p,q} D_{p,q,t}^n u(x, tp^{k-n}) D_{p,q,t}^{k-n} v(x, tq^n) \right]_{t=0} \\ &= \sum_{n=0}^k \frac{1}{[k-n]_{p,q}! [n]_{p,q}!} \left[\sum_{r=0}^{k-n} \begin{bmatrix} k-n \\ r \end{bmatrix}_{p,q} t^r p^{\binom{r}{2}} (p - q)^r D_{p,q,t}^{n+r} u(x, t) \right. \\ &\quad \left. * \sum_{s=0}^n \begin{bmatrix} n \\ s \end{bmatrix}_{p,q} t^s q^{\binom{s}{2}} (p - q)^s D_{p,q,t}^{k-n+s} v(x, t) \right]_{t=0} \\ &= \sum_{n=0}^k \frac{1}{[k-n]_{p,q}! [n]_{p,q}!} D_{p,q,t}^n u(x, t) D_{p,q,t}^{k-n} v(x, t) \end{aligned}$$

$$\begin{aligned}
&= \sum_{n=0}^k \frac{1}{[n]_{p,q}!} D_{p,q,t}^n u(x,t) \frac{1}{[k-n]_{p,q}!} D_{p,q,t}^{k-n} v(x,t) \\
&= \sum_{n=0}^k U_n(x) V_{k-n}(x).
\end{aligned}$$

Example 4: Consider the following nonlinear partial (p, q) - differential equation

$$\frac{\partial_{p,q}}{\partial_{p,q}t} u(x,t) = u^2(x,t) + \frac{\partial_{p,q}}{\partial_{p,q}x} u(x,t) \quad (9)$$

with the initial condition

$$u(x, 0) = 1 + 4x.$$

By taking the t -dimensional (p, q) -differential transform of equation (9) and using Theorems 5 and 6, we have

$$[k+1]_{p,q} U_{k+1}(x) = \sum_{n=0}^k U_n(x) U_{k-n}(x) + \frac{\partial_{p,q}}{\partial_{p,q}x} U_k(x), \quad k = 0, 1, 2, \dots$$

From the initial equation, we obtain

$$U_0(x) = u(x, 0) = 1 + 4x.$$

Starting with $k = 0$, the values of $U_k(x)$ are successively computed as follows.

$$[1]_{p,q} U_1(x) = U_0(x) U_0(x) + \frac{\partial_{p,q}}{\partial_{p,q}x} U_0(x) = (1 + 4x)^2 + 4$$

$$\Rightarrow U_1(x) = 16x^2 + 8x + 5,$$

$$\begin{aligned}
[2]_{p,q} U_2(x) &= 2U_0(x)U_1(x) + \frac{\partial_{p,q}}{\partial_{p,q}x} U_1(x) \\
&= 2(1 + 4x)(16x^2 + 8x + 5) + (16(p+q)x + 8)
\end{aligned}$$

$$\Rightarrow U_2(x) = \frac{128x^3 + 96x^2 + [56 + 16(p+q)]x + 18}{p+q},$$

\vdots

Substituting all $U_k(x)$ in (2), we obtain the series solution as

$$u(x, t) = 1 + 4x + (16x^2 + 8x + 5)t + \frac{128x^3 + 96x^2 + [56 + 16(p+q)]x + 18}{p+q} t^2 + \dots$$

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