

5(a). Solve the PDE $(D^2 - D'^2 + D + 3D' - 2)z = e^{(x-y)} - x^2y$

SOLUTION

Given equation can be re written as

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

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

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

ϕ_1, ϕ_2 being arbitrary constants.

P.I. corresponding to e^{x-y}

$$\Rightarrow \frac{1}{(D^2 - D'^2 + D + 3D' - 2)} e^{x-y} = \frac{1}{1-1+1+(3)-2} e^{x-y}$$

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

P.I. corresponding to $(-x^2y)$

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

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

$$= \frac{1}{2} \left(1 + \left(\frac{D - D'}{2} \right)^{-1} (x^2y + 2xy + x^2 + xy + 4x + 6) \right)$$

$$= \frac{1}{2} \left(1 - \left(\frac{D - D'}{2} \right) + \left(\frac{D - D'}{2} \right)^2 - \left(\frac{D - D'}{2} \right)^3 (x^2y + 2xy + x^2 + 2y + 4x + 6) \right)$$

$$= \frac{1}{2} \left(1 - \frac{D}{2} + \frac{D'}{2} + \frac{D^2}{4} + \frac{D'^2}{4} - \frac{DD'}{2} + \frac{3D'D^2}{8} \dots \right) (x^2y + 2xy + x^2 + 2y + 4x + 6)$$

$$\equiv \frac{1}{2} \left(x^2y + 2xy + x^2 + 2y + 4x + 6 - \frac{1}{2}(2xy + 2y + 2x + 4) \right)$$

$$+ \frac{1}{2}(x^2 + 2x + 2) + \frac{1}{4}(2y + 2) + \frac{1}{4}(0) - (2x + 2)\frac{3}{8}(2)$$

$$\text{P.I.} = \frac{1}{2} \left(x^2y + xy + 3x^2/2 + 3y/2 + 3x + 21/4 \right)$$

$$\therefore \text{General solution} = e^{-2x}\phi_1(y+x) + e^x\phi_2(y-x) + \frac{1}{2}e^{x-y} + \frac{1}{2} \left(x^2y + xy + \frac{3x^2}{2} + \frac{3y}{2} + 3x + 21/4 \right)$$

5(b). Solve the PDE $(x+2z)\frac{\partial z}{\partial x} + (4xz-y)\frac{\partial z}{\partial y} = 2x^2 + y$.

SOLUTION

Lagranges auxiliary equations are given by $\frac{dx}{x+2z} = \frac{dy}{4xz-y} = \frac{dz}{2x^2+y}$ (1)

Choose $y, x, -2z$ as multipliers

$$(1) = \frac{ydx + xdy - 2zdz}{y(x+2z) + x(4xz-y) - 2z(2x^2+y)} = \frac{d(xy - z^2)}{0}$$

$$= \boxed{xy - z^2 = c_1}$$
(2)

Choosing $2x, -1, -1$ as multipliers

$$\frac{2xdx - dy - dz}{2x(x+2z) - (4xz-y) - (2x^2+y)} = \frac{d(x^2 - y - z)}{0}$$

$$x^2 - y - z = c_2$$
(3)

from (2) and (3). solution is given by

$$\phi(xy - z^2, x^2 - y - z) = 0$$

ϕ being arbitrary functions.

6(a). Find surface satisfying $\frac{\partial^2 z}{\partial x^2} = 6x + 2$ and touching $z = x^3 + y^3$ along its section by the plane $x + y + 1 = 0$.

SOLUTION

$$\frac{\partial^2 z}{\partial x^2} = 6x + 2$$

$$\frac{\partial p}{\partial x} = 6x + 2$$

$$p = 3x^2 + 2x + \phi(y)$$

$$z = x^3 + x^2 + x\phi(y) + \psi(y) \quad \dots(1)$$

Given surface satisfies $z = x^3 + y^3$ and $(x + y + 1) = 0$. (1) & (2) touch along their common section by $x + y + 1 = 0$.

The values of $\frac{\partial z}{\partial x}, \frac{\partial z}{\partial y}$ from (1) & (2) must be the same.

$$\therefore \text{ from (1) } \frac{\partial z}{\partial x} = 3x^2 + 2x + \phi(y) \quad \dots(4)$$

$$\text{from the given surface } \frac{\partial z}{\partial x} = \frac{\partial}{\partial x}(x^3 + y^3) = 3x^2 \quad \dots(5)$$

$$\begin{aligned} \text{Equating, (4) = (5)} \Rightarrow \quad 3x^2 &= 3x^2 + 2x + \phi(y) \\ \phi(y) &= -2x \text{ as } x + y + 1 = 0. \\ \phi(y) &= 2y + 2 \quad \dots(6) \end{aligned}$$

$$\begin{aligned} \text{Similarly} \quad \frac{\partial z}{\partial y} &= x\phi'(y) + \psi'(y) \\ \frac{\partial z}{\partial y} &= x(2) + \psi'(y) \quad \text{from (6) } \phi'(y) = 2 \end{aligned}$$

$$\text{from (2) } \frac{\partial z}{\partial y} = 3y^2$$

$$3y^2 = 2x + \psi'(y)$$

$$\psi'(y) = 3y^2 - 2x$$

$$\psi'(y) = 3y^2 + 2(y + 1)$$

$$\psi(y) = y^3 + y^2 + 2y + c$$

$$\therefore Z = x^3 + x^2 + x(2y + 2) + y^3 + y^2 + 2y + c$$

$$Z = x^3 + y^3 + x^2 + 2xy + y^2 + 2x + 2y + c$$

Putting $z = x^3 + y^3$, $x + y = -1$

Given $c = 1$

$$\therefore \boxed{Z = x^3 + y^3 + (x + y + 1)^2} \text{ Required solution}$$

6(c). Obtain the temperature distribution $y(x, t)$ in a uniform bar of unit length whose one end is kept at 10°C and the other end is insulated. also it is given that $y(x, 0) = 1 - x$, $0 < x < 1$.

SOLUTION

Let the bar be placed along x axis with its one end at origin and other end at $x = 1$.

$$\frac{\partial y}{\partial t} = k \frac{\partial^2 y}{\partial x^2} \quad \dots(1) \text{ heat equations}$$

Boundary conditions $y_x(1, t) \approx 0$ $y(0, t) = 10$.

Initial conditions $y(x, 0) = 1 - x$ $0 < x < 1$

Taking $y(x, t) = u(x, t) + 10$

Boundary condition changes to

$$u_x(1, t) = 0 \quad \dots(2)$$

$$u(0, t) = 0 \quad \dots(3)$$

$$u(x, 0) = -(x + 9) \quad \dots(4)$$

Suppose $u(x, t) = X(x) T(t)$
 $\therefore XT' = kX''T$

$$\frac{T'}{kT} = \frac{X''}{X} = \mu$$

$$\Rightarrow X'' - \mu X = 0 \quad \dots(5)$$

$$T' - \mu kT = 0 \quad \dots(6)$$

From (2) and (3) $X'(1)T(t) = 0$; $X(0)T(t) = 0$

$T(t)$ depends on t and for some t , $T(t) \neq 0$.

$$\Rightarrow X'(1) = 0, X(0) = 0$$

From (5)

Case(i): $\mu = 0$

$$X(x) = Ax + B$$

$$X'(1) = 0 \Rightarrow A = 0$$

$$X(0) = 0 \Rightarrow B = 0$$

$\therefore X(x) = 0 \therefore$ we reject $\mu = 0$.

Case(ii) $\mu = \lambda^2$, $\lambda \neq 0$.

$$X'' - \mu X = 0$$

$$X'' - \lambda^2 X = 0$$

$$\Rightarrow X = A e^{\lambda x} + B e^{-\lambda x}$$

$$X'(1) = A\lambda e^{\lambda} + B e^{-\lambda}$$

$$X(0) = A + B$$

$$X'(1) = 0; X(0) = 0$$

$$\Rightarrow A = 0, B = 0$$

\therefore we reject

$$\mu = \lambda^2$$

Case(iii)

$$\mu = -\lambda^2, \lambda \neq 0$$

$$X'' + \lambda^2 X = 0$$

$$\therefore X(x) = A \cos \lambda x + B \sin \lambda x$$

$$X'(1) = -A \sin \lambda + B \lambda \cos \lambda = 0$$

$$X(0) = A = 0$$

$$\cos \lambda = 0 \Rightarrow \lambda = (2n-1) \frac{\pi}{2}$$

$$X_n(n) = B_n \sin \left(\frac{2n-1}{2} \pi x \right)$$

From (6) $T - \mu k T = 0$

$$T + \left[\left(\frac{2n-1}{2} \right) \pi \right]^2 \kappa T = 0$$

$$\Rightarrow T_n(t) = D_n e^{-c_n^2 t}$$

$$c_n^2 = \frac{(2n-1)^2}{4} \pi^2 k$$

$$\therefore u_n(x, t) = X(x)T(t)$$

$$\Rightarrow u_n(x, t) = E_n \left[\sin \frac{(2n-1)\pi x}{2} \right] e^{-c_n^2 t}$$

$$u(x, t) = \sum_{n=1}^{\infty} E_n \left[\sin \frac{(2n-1)\pi x}{2} \right] e^{-c_n^2 t}$$

Putting $t = 0$

$$u(x, 0) = \sum_{n=1}^{\infty} E_n \sin \frac{(2n-1)\pi x}{2}$$

$$-(x+9) = \sum_{n=1}^{\infty} E_n \sin \frac{(2n-1)\pi x}{2}$$

$$\therefore E_n = \frac{2}{\pi} \int_0^1 (-x-9) \sin \frac{(2n-1)\pi x}{2} dx$$

$$\therefore E_n = -2 \left[\frac{(x+9) \left(-\cos \left(\frac{(2n-1)\pi x}{2} \right) \right)}{(2n-1)\pi/2} - \frac{(-1) \sin \frac{(2n-1)\pi x}{2}}{(2n-1)^2 \pi^2/4} \right]_0^1$$

$$E_n = \frac{8(-1)^n}{(2n-1)\pi^2} - \frac{36}{(2n-1)\pi}$$

$$y(x, t) = 10 + E_n \left[\sin(2n-1) \frac{\pi x}{2} \right] e^{-c_n^2 t}$$

Required solutions.