

HOMOGENEOUS FUNCTIONS

FYBTECH SEM-I
MODULE-5

Homogeneous Functions

- ❖ **Def-** $u = f(x, y, z)$ is called homogeneous function of degree n ,
- ❖ If replacing $X = xt, Y = yt$ and $Z = zt$ we get $f(X, Y, Z) = t^n f(x, y, z)$
- ❖ i.e. $f(xt, yt, zt) = t^n f(x, y, z)$
- ❖ Alternately, $u = f(x, y)$ is homogeneous if it can be expressed as $u = x^n f\left(\frac{y}{x}\right)$ (two variable)
- ❖ And $u = f(x, y, z)$ is homogeneous if it can be expressed as $u = x^n f\left(\frac{y}{x}, \frac{z}{x}\right)$ (three variable)

Euler's Theorem

❖ If $u = f(x, y)$ is homogeneous function of deg n ,

$$\text{then } x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = nu$$

❖ For $u = f(x, y, z)$ we get $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z} = nu$

➤ **Corollary 1**

❖ If $u = f(x, y)$ is homogeneous function of deg n , then

$$❖ x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = n(n-1)u$$

❖ For $u = f(x, y, z)$ we get,

$$❖ x^2 \frac{\partial^2 u}{\partial x^2} + y^2 \frac{\partial^2 u}{\partial y^2} + z^2 \frac{\partial^2 u}{\partial z^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + 2yz \frac{\partial^2 u}{\partial y \partial z} + 2zx \frac{\partial^2 u}{\partial z \partial x} = n(n-1)u$$

EXAMPLE-1

❖ Verify Euler's theorem for $u = \sqrt{x} + \sqrt{y} + \sqrt{z}$

❖ **Part a)** $\frac{\partial u}{\partial x} = \frac{1}{2\sqrt{x}}, \quad \frac{\partial u}{\partial y} = \frac{1}{2\sqrt{y}}, \quad \frac{\partial u}{\partial z} = \frac{1}{2\sqrt{z}}$

❖ then $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z} = \frac{\sqrt{x}}{2} + \frac{\sqrt{y}}{2} + \frac{\sqrt{z}}{2} = \frac{1}{2}u$

❖ **Part b)** consider $f(xt, yt, zt) = \sqrt{xt} + \sqrt{yt} + \sqrt{zt}$

❖ $= \sqrt{t}f(x, y, z)$

❖ Hence $(xt, yt, zt) = t^{\frac{1}{2}}f(x, y, z)$,

❖ u is homogeneous function of deg $\frac{1}{2}$

❖ Then by Euler's theorem, $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z} = nu = \frac{1}{2}u$.

Hence Euler's theorem is verified.

EXAMPLE-2

❖ If $u = \sin^{-1} \left(\frac{x}{y} \right) + \cos^{-1} \left(\frac{y}{z} \right) - \log \left(\frac{z}{x} \right)$ then find

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z}$$

❖ **Solution:** consider $f(xt, yt, zt)$

$$❖ = \sin^{-1} \left(\frac{xt}{yt} \right) + \cos^{-1} \left(\frac{yt}{zt} \right) - \log \left(\frac{zt}{xt} \right)$$

$$❖ = f(x, y, z) = t^0 f(x, y, z)$$

❖ Hence u is homogeneous function of deg zero.

$$❖ \text{By, Euler's theorem } x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z} = nu = 0$$

EXAMPLE-3

❖ If $u = \frac{\sqrt{x} + \sqrt{y}}{x+y}$ then find $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y}$

❖ **Solution:** consider $f(x, y) = \frac{\sqrt{x} + \sqrt{y}}{x+y} =$
 $t^{-\frac{1}{2}} f(x, y)$

❖ Hence u is homogeneous function of deg $-1/2$.

❖ By, Euler's theorem,

$$❖ x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = nu = -\frac{1}{2} \left(\frac{\sqrt{x} + \sqrt{y}}{x+y} \right)$$

EXAMPLE-4

❖ If $u = \frac{x^3y + y^3x}{3x}$ then prove that $x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = 6u$

❖ **Solution hint:** Check that u is homogeneous function of deg 3. Therefore By, Euler's theorem

❖ $x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = n(n-1)u = 3 \cdot 2u = 6u$

EXAMPLE-5

❖ If $u = \frac{x^2y^3z}{x^2+y^2+z^2} + \sin^{-1} \left(\frac{xy+yz}{y^2+z^2} \right)$ then find value of $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z}$

❖ **Solution:** Here u is not homogeneous, consider $u = v + w$

❖ where $v = \frac{x^2y^3z}{x^2+y^2+z^2}$ and $w = \sin^{-1} \left(\frac{xy+yz}{y^2+z^2} \right)$

❖ For v, consider $f(xt, yt, zt) = \frac{x^2t^2y^3t^3zt}{x^2t^2+y^2t^2+z^2t^2} = \frac{t^6}{t^2} f(x, y, z) = t^4 f(x, y, z)$

❖ v is homogeneous function of deg 4

❖ For w, consider $f(xt, yt, zt) = \sin^{-1} \left(\frac{xyt^2+yzt^2}{y^2t^2+z^2t^2} \right) = t^0 f(x, y, z)$

❖ w is homogeneous function of deg zero

EXAMPLE-5

❖ By Euler's theorem,

$$❖ x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} + z \frac{\partial v}{\partial z} = 4v \quad (1)$$

$$❖ \text{ and } x \frac{\partial w}{\partial x} + y \frac{\partial w}{\partial y} + z \frac{\partial w}{\partial z} = 0 \quad (2)$$

❖ Adding (1) and (2)

$$❖ x \frac{\partial (v+w)}{\partial x} + y \frac{\partial (v+w)}{\partial y} + z \frac{\partial (v+w)}{\partial z} = 4v$$

$$❖ \text{ Hence proved } x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z} = 4 \frac{x^2 y^3 z}{x^2 + y^2 + z^2}$$

EXAMPLE-6

❖ If $u = \frac{x^2+xy}{y\sqrt{x}} + \frac{1}{x^7} \sin^{-1} \left(\frac{y^2-xy}{x^2-y^2} \right)$ then find value of $x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} + x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y}$ at $x = 1, y = 2$

❖ **Solution:** Here u is not homogeneous, consider $u = v + w$

❖ where $v = \frac{x^2+xy}{y\sqrt{x}}$ and $w = \frac{1}{x^7} \sin^{-1} \left(\frac{y^2-xy}{x^2-y^2} \right)$

❖ For v , consider $f(xt, yt) = \frac{x^2t^2+xyt^2}{y\sqrt{xt}t^{\frac{3}{2}}} = \frac{t^2}{t^{\frac{3}{2}}} f(x, y) = t^{\frac{1}{2}} f(x, y)$

❖ v is homogeneous function of deg $\frac{1}{2}$

❖ For w , consider $f(xt, yt) = \frac{1}{x^7t^7} \sin^{-1} \left(\frac{y^2t^2-xyt^2}{x^2t^2-y^2t^2} \right) = t^{-7} f(x, y)$

❖ w is homogeneous function of deg -7

EXAMPLE-6

❖ By Euler's theorem,

$$❖ x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} = \frac{1}{2} v \quad (1)$$

$$x \frac{\partial w}{\partial x} + y \frac{\partial w}{\partial y} = -7w \quad (2)$$

$$❖ x^2 \frac{\partial^2 v}{\partial x^2} + 2xy \frac{\partial^2 v}{\partial x \partial y} + y^2 \frac{\partial^2 v}{\partial y^2} = \frac{1}{2} \left(\frac{1}{2} - 1 \right) v = -\frac{1}{4} v \quad (3)$$

$$❖ \text{and } x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = -7(-7 - 1)w = 56w \quad (4)$$

❖ adding (1), (2), (3) and (4) in proper order

$$❖ \text{LHS} = x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} + x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y}$$

$$❖ = 56w - 7w - \frac{1}{4}v + \frac{1}{2}v = \frac{1}{4}v + 49w$$

$$❖ \text{at } x = 1 \text{ and } y = 2, v = \frac{3}{2} \text{ and } w = \sin^{-1}(1) = \frac{\pi}{2}$$

$$❖ \text{put in above, LHS} = \frac{3}{8} + \frac{49}{2}\pi$$

Corollary of Euler's Theorem

- ❖ If we have certain functions, say $u = \sin^{-1} \phi(x, y)$ or $\log \phi(x, y)$
 - ❖ where u is not homogeneous but $\phi(x, y)$ is homogeneous function.
 - ❖ In short in above examples $\sin u$ or e^u will be homogeneous function. Then for this type of functions also we have corollary of Euler's theorem.

➤ Corollary 1

- ❖ If $f(u)$ is homogeneous function of deg n in two variable, then

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = n \frac{f(u)}{f'(u)}$$

- ❖ For three variable function we get $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z} = n \frac{f(u)}{f'(u)}$

Corollary of Euler's Theorem

- ❖ **Proof:** since $t = f(u)$ is homogeneous function of deg n
 - ❖ by Euler's theorem $x \frac{\partial t}{\partial x} + y \frac{\partial t}{\partial y} = nt$
 - ❖ But $\frac{\partial t}{\partial x} = f'(u) \frac{\partial u}{\partial x}$ and $\frac{\partial t}{\partial y} = f'(u) \frac{\partial u}{\partial y}$,
 - ❖ hence $xf'(u) \frac{\partial u}{\partial x} + yf'(u) \frac{\partial u}{\partial y} = nf(u)$.
 - ❖ Dividing by $f'(u)$ we get the result. $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = n \frac{f(u)}{f'(u)}$
- ❖ **Corollary 2**
 - ❖ If $f(u)$ is homogeneous function of deg n in two variable, then
 - ❖ $x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = g(u)[g'(u) - 1]$ where $g(u) = n \frac{f(u)}{f'(u)}$

EXAMPLE-7

❖ If $u = \frac{x^2 y^2 z^2}{x^2 + y^2 + z^2} + \cos^{-1} \left(\frac{x+y+z}{\sqrt{x} + \sqrt{y} + \sqrt{z}} \right)$ then find $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z}$

❖ **Solution:** Here u is not homogeneous, consider $u = v + w$

❖ where $v = \frac{x^2 y^2 z^2}{x^2 + y^2 + z^2}$ and $w = \cos^{-1} \left(\frac{x+y+z}{\sqrt{x} + \sqrt{y} + \sqrt{z}} \right)$

❖ For v , consider $f(xt, yt, zt) = \frac{x^2 t^2 y^2 t^2 z^2 t^2}{x^2 t^2 + y^2 t^2 + z^2 t^2} = \frac{t^6}{t^2} f(x, y, z) = t^4 f(x, y, z)$

❖ v is homogeneous function of deg 4

❖ By Euler's theorem, $x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} + z \frac{\partial v}{\partial z} = 4v$ --- (1)

EXAMPLE-7

❖ check that w is not homogeneous, Let $f(w) = \cos w = \frac{x+y+z}{\sqrt{x}+\sqrt{y}+\sqrt{z}}$

❖ consider $h(xt, yt, zt) = \frac{xt+yt+zt}{\sqrt{xt}+\sqrt{yt}+\sqrt{zt}} = t^{\frac{1}{2}}h(x, y, z)$

❖ hence $f(w) = \cos w$ is homogeneous function of deg $\frac{1}{2}$

❖ By corollary of Euler's theorem,

$$\text{❖ } x \frac{\partial w}{\partial x} + y \frac{\partial w}{\partial y} + z \frac{\partial w}{\partial z} = n \frac{f(w)}{f'(w)} = \frac{1}{2} \frac{\cos w}{-\sin w} = -\frac{1}{2} \cot w \quad \text{---(2)}$$

❖ Adding (1) and (2),

$$\text{❖ } x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z} = 4v - \frac{1}{2} \cot w$$

$$\text{❖ } = 4 \left(\frac{x^2 y^2 z^2}{x^2 + y^2 + z^2} \right) - \frac{1}{2} \cot \left(\cos^{-1} \left(\frac{x+y+z}{\sqrt{x}+\sqrt{y}+\sqrt{z}} \right) \right)$$

EXAMPLE-8

❖ If $u = \operatorname{cosec}^{-1} \sqrt{\frac{\frac{1}{x^2} + \frac{1}{y^2}}{\frac{1}{x^3} + \frac{1}{y^3}}}$ then prove that

$$❖ \quad x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = \frac{\tan u}{144} (13 + \tan^2 u)$$

❖ **Solution:** since u is not homogeneous, consider $f(u) = \operatorname{cosec} u = \sqrt{\frac{\frac{1}{x^2} + \frac{1}{y^2}}{\frac{1}{x^3} + \frac{1}{y^3}}}$

$$❖ \quad h(xt, yt) = \sqrt{\frac{\left(\frac{1}{x^2} + \frac{1}{y^2}\right)t^{\frac{1}{2}}}{\left(\frac{1}{x^3} + \frac{1}{y^3}\right)t^{\frac{1}{3}}}} = t^{\frac{1}{12}} h(x, y)$$

❖ Thus $f(u)$ is homogeneous function of degree $\frac{1}{12}$

❖ Then by corollary, $x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = g(u)[g'(u) - 1]$

EXAMPLE-8

$$\blacklozenge \text{ where } g(u) = n \frac{f(u)}{f'(u)} = \frac{1}{12} \frac{\operatorname{cosec} u}{(-\operatorname{cosec} u \cot u)} = -\frac{1}{12} \tan u$$

$$\blacklozenge \text{ And } [g'(u) - 1] = -\frac{1}{12} \sec^2 u - 1$$

$$\blacklozenge = -\frac{1}{12} (1 + \tan^2 u) - 1 = -\frac{13}{12} - \frac{\tan^2 u}{12}$$

$$\blacklozenge x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = g(u)[g'(u) - 1]$$

$$\blacklozenge = -\frac{1}{12} \tan u \left[-\frac{1}{12} (13 + \tan^2 u) \right]$$

$$\blacklozenge = \frac{1}{144} \tan u [13 + \tan^2 u]$$

EXAMPLE-9

❖ If $u = \tan^{-1}(x^2 + 2y^2)$ then prove that

❖ (i) $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = \sin 2u$

❖ (ii) $x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = \sin 4u - \sin 2u$

❖ **Solution:** since u is not homogeneous,

❖ consider $f(u) = \tan u = x^2 + 2y^2$

❖ $h(xt, yt) = x^2 t^2 + 2y^2 t^2 = t^2 h(x, y)$

❖ Thus $f(u)$ is homogeneous function of degree 2

❖ Then by corollary,

❖ $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = n \frac{f(u)}{f'(u)} = 2 \frac{\tan u}{\sec^2 u} = 2 \sin u \cos u = \sin 2u$

❖ $g(u) = \sin 2u$

EXAMPLE-9

$$\diamond x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = g(u)[g'(u) - 1]$$

$$\diamond \text{And } [g'(u) - 1] = [\cos 2u(2) - 1]$$

$$\diamond \text{Hence } x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2}$$

$$\diamond = g(u)[g'(u) - 1] = \sin 2u [2\cos 2u - 1]$$

$$\diamond = 2 \sin 2u \cos 2u - \sin 2u$$

$$\diamond = \sin 4u - \sin 2u$$

EXAMPLE-10

❖ If $x = e^u \tan v$, $y = e^u \sec v$ then find $\left(x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y}\right) \left(x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y}\right)$

❖ **Solution:** First we have to express u and v as functions of x and y

❖ Consider $y^2 - x^2 = e^{2u} \sec^2 v - e^{2u} \tan^2 v = e^{2u}$

❖ thus $u = \frac{1}{2} \log(y^2 - x^2)$

❖ And divide to get $\frac{x}{y} = \frac{e^u \tan v}{e^u \sec v} = \sin v$ thus $v = \sin^{-1} \left(\frac{x}{y}\right)$

❖ Now we check for v ,

❖ v is homogeneous function of deg zero.

❖ By Euler's theorem, $x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} = nv = 0$

❖ Then required product $\left(x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y}\right) \left(x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y}\right) = 0$

EXAMPLE-11

❖ If $u = \log \left(\frac{x^3 + y^3}{x^2 + y^2} \right)$ then find $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y}$

❖ **Solution:** u is not homogeneous but e^u is homogeneous function of deg 1 (prove!!)

❖ Hence by corollary of Euler's theorem,

$$❖ x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = n \frac{f(u)}{f'(u)} = 1 \frac{e^u}{e^u} = 1$$

EXAMPLE-12

For practice



❖ If $u = e^{\frac{x}{y}} + \log(x^3 + y^3 - x^2y + xy^2)$

❖ then find

❖ $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2}$

❖ Can you guess above expression for any deg homogeneous function inside log function