

(P-1)

↳ 9 (PDE)

Example 1: solve  $(D^2 + 3DD' + 2D'^2)z = x + y$

Solution: The auxiliary equation of

$$(D^2 + 3DD' + 2D'^2)z = 0 \text{ is } m^2 + 3m + 2 = 0$$

$$\text{Now } m^2 + 3m + 2 = 0$$

$$\Rightarrow m^2 + 2m + m + 2 = 0$$

$$\Rightarrow m(m+2) + 1(m+2) = 0$$

$$\Rightarrow (m+1)(m+2) = 0$$

$$m = -1, -2$$

$$C.F = f_1(y-x) + f_2(y-2x)$$

$$P.I = \frac{1}{D^2 + 3DD' + 2D'^2} (x+y)$$

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

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

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

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

$$= \frac{1}{D^2} (y-2x) = \frac{1}{D} (yx - x^2) = y \frac{x^2}{2} - \frac{x^3}{3}$$

Hence the complete solution is

$$z = f_1(y-x) + f_2(y-2x) + \frac{x^2 y}{2} - \frac{x^3}{3}$$

(P-2)

Example-2: solve  $\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial x \partial y} - 6 \frac{\partial^2 z}{\partial y^2} = x + y$

Solution: The given equation can be written in the form  $(D^2 + DD' - 6D'^2)z = x + y$

The auxiliary equation is  $m^2 + m - 6 = 0$

$$\Rightarrow m^2 + 3m - 2m - 6 = 0 \Rightarrow m(m+3) - 2(m+3) = 0$$

$$\Rightarrow (m-2)(m+3) = 0 \Rightarrow m = 2, -3$$

$$C.F = f_1(y+2x) + f_2(y-3x)$$

$$P.I. = \frac{1}{D^2 + DD' - 6D'^2} (x+y)$$

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

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

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

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

$$= \frac{1}{D^2} \{x+y-x\}$$

$$= \frac{1}{D^2} y = y \cdot \frac{1}{D} x = \frac{x^2 y}{2}$$

The complete solution is

$$z = f_1(y+2x) + f_2(y-3x) + \frac{x^2 y}{2}$$

**Example-3:** solve  $(D_x^2 - D_x D_y - 2D_y^2)z = 2x + 3y$

Solution: The auxiliary equation is

$$m^2 - m - 2 = 0 \Rightarrow m^2 - 2m + m - 2 = 0$$

$$\Rightarrow m(m-2) + 1(m-2) = 0 \Rightarrow (m-2)(m+1) = 0$$

$$\Rightarrow m = 2, -1$$

C.F  $z_c = f_1(y+2x) + f_2(y-x)$

P.I.

$$z_p = \frac{1}{D_x^2 - D_x D_y - 2D_y^2} (2x + 3y)$$

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

$$= \frac{1}{D_x^2} \left[ 1 + \left( \frac{D_y}{D_x} + 2 \frac{D_y^2}{D_x^2} \right) \right] (2x + 3y)$$

$$= \frac{1}{D_x^2} \left[ 2x + 3y + \frac{1}{D_x} 3 \right] = \frac{1}{D_x^2} \left[ 2x + 3y + 3x \right]$$

$$= \frac{1}{D_x^2} (5x + 3y) = \frac{1}{D_x^2} \left[ 5 \cdot \frac{x^2}{2} + 3xy \right]$$

$$= \frac{5}{6} x^3 + \frac{3}{2} x^2 y$$

$$G.S = z_c + z_p = f_1(y+2x) + f_2(y-x) + \frac{5}{6} x^3 + \frac{3}{2} x^2 y$$



Example-4: solve  $(D-D')^2 z = x + \phi(x+y)$

Solution: The auxiliary equation is  $(m-1)^2 = 0$

$$\Rightarrow m = 1, 1.$$

$$\text{C.F. : } z_c = f_1(y+x) + x f_2(y+x)$$

$$\text{P.I. } z_p = \frac{1}{(D-D')^2} x + \frac{1}{(D-D')^2} \phi(x+y)$$

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

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

$$= \frac{1}{D^2} x + \frac{x^2}{2} \phi(x+y)$$

$$= \frac{1}{D} \cdot \frac{x^2}{2} + \frac{x^2}{2} \phi(x+y)$$

$$= \frac{x^3}{6} + \frac{x^2}{2} \phi(x+y)$$

The complete solution is

$$z = f_1(y+x) + x f_2(y+x) + \frac{x^3}{6} + \frac{x^2}{2} \phi(x+y)$$

Example-5: solve  $(D^3 - 2D'D') z = 2e^{2x} + 3x^2 y$

Solution: The auxiliary equation is  $m^3 - 2m = 0$

$$\Rightarrow m^2(m-2) = 0 \Rightarrow m = 0, 0, 2$$

$$\text{C.F.} = f_1(y) + x f_2(y) + f_3(y+2x)$$

$$\text{The P.I.} = \frac{1}{D^3 - 2D'D'} 2e^{2x} + \frac{1}{D^3 - 2D'D'} 3x^2 y$$

$$= 2 \cdot \frac{1}{8 - 2 \cdot 4 \cdot 0} e^{2x} + \frac{1}{D^3} \left(1 - \frac{2D'}{D}\right)^{-1} 3x^2 y$$

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

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

$$= \frac{1}{4} e^{2x} + \frac{1}{D^2} \left(x^3 y + 2 \frac{x^4}{4}\right)$$

$$\begin{aligned}
 z_p &= \frac{1}{4} e^{2x} + \frac{1}{D} \left( \frac{x^4}{4} y + \frac{1}{2} \cdot \frac{x^5}{5} \right) \\
 &= \frac{1}{4} e^{2x} + \frac{1}{4} \cdot \frac{x^5}{5} y + \frac{1}{2} \cdot \frac{1}{5} \cdot \frac{x^6}{6} \\
 &= \frac{1}{4} e^{2x} + \frac{1}{20} x^5 y + \frac{1}{60} x^6 \\
 &= \frac{1}{60} (15 e^{2x} + 3 x^5 y + x^6)
 \end{aligned}$$

Practice Problems:

Solve the following:

1.  $(D'' - D'^2) z = x - y$ ;  $z = f_1(y - x) + f_2(y + x) + \frac{x^3}{6} - \frac{x^2 y}{2}$
2.  $(D'' + 3DD' + 2D'^2) z = 12xy$ ;  $z = f_1(y - x) + f_2(y - 2x) + 2x^3 y - \frac{3}{2} x^4$
3.  $(D'' - DD' - 6D'^2) z = xy$ ;  $z = f_1(y - 2x) + f_2(y + 3x) + \frac{x^3 y}{6} + \frac{1}{24} x^4$
4.  $(D'' + 2DD' + D'^2) z = x^2 + xy + y^2$