

- ① Formation of PDE ① Elimination of arbitrary constant
② Elimination of arbitrary function.

Q1 $(x-a)^2 + (y-b)^2 = -z^2 + c$
 where a, b are arbitrary const ✓

or $2z = \frac{x^2}{a^2} + \frac{y^2}{b^2}$ (a, b are arbitrary const)

Q3 $z = (x+a)(y+b)$ a, b are arbitrary const

Q4 $z = f(x^2 + y^2)$ f arbitrary fns

Q5 $z = y^2 + 2f\left(\frac{1}{x} + \log y\right)$

$p = \frac{\partial z}{\partial x}$
$q = \frac{\partial z}{\partial y}$
$r = \frac{\partial^2 z}{\partial x^2}$
$s = \frac{\partial^2 z}{\partial x \partial y}$
$t = \frac{\partial^2 z}{\partial y^2}$

Ans 3 Given $z = (x+a)(y+b)$ — ①

Partially diff ① wrt x and y respectively.

$p = \frac{\partial z}{\partial x} = (y+b)$

$q = \frac{\partial z}{\partial y} = (x+a)$

$z = pq \rightarrow$ PDE ✓

Ans ① $(x-a)^2 + (y-b)^2 = c - z^2$

p.d. wrt x and y respectively

$$2(x-a) = -2z \frac{\partial z}{\partial x}$$

$$-\frac{(x-a)}{z} = \frac{\partial z}{\partial x}$$

$$-\frac{(y-b)}{z} = \frac{\partial z}{\partial y}$$

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

\hookrightarrow PDE

$$\underline{z^2 (p^2 + q^2 + 1) = c}$$

Ans 2

Given:

$$2z = \frac{x^2}{a^2} + \frac{y^2}{b^2}$$

p.d. wrt x and y

$$\frac{\partial z}{\partial x} = \frac{2x}{a^2}$$

$$a^2 \frac{\partial z}{\partial x} = x$$

$$b^2 \frac{\partial z}{\partial y} = y$$

$$\frac{1}{a^2} = \frac{1}{x} \frac{\partial z}{\partial x}$$

$$\frac{1}{b^2} = \frac{1}{y} \frac{\partial z}{\partial y}$$

$$\boxed{2z = \cancel{a^2} p^2 + \cancel{a^2} q^2}$$

$$\boxed{2z = xp + yq} \quad \text{Ans}$$

Ans 4 $z = f(x^2 - y^2)$

Note: If no. of arbitrary constants & no. of independent variable is same then 1st-order PDE forms.

If no. of arb. const > no. of ind. variable
→ higher order PDE form

Ans 4 $z = f(x^2 - y^2)$

$$\frac{\partial z}{\partial x} = f'(x^2 - y^2)(2x)$$

$$\frac{\partial z}{\partial y} = -f'(x^2 - y^2)(2y)$$

$$\frac{p}{q} = -\frac{x}{y}$$

$$x \frac{\partial z}{\partial y} = -y \frac{\partial z}{\partial x}$$

$$-y p - x q = 0$$

$$\boxed{y p + x q = 0}$$

PDE Ans

Ans 5 $z = y^2 + 2f\left(\frac{1}{x} + \log y\right)$

$$\frac{\partial z}{\partial x} = -\frac{2}{x^2} f'\left(\frac{1}{x} + \log y\right)$$

$$\frac{\partial z}{\partial y} = 2y + 2f'\left(\frac{1}{x} + \log y\right) \cdot \left(\frac{1}{y}\right)$$

$$x^2 \frac{\partial z}{\partial x} = -2f'\left(\frac{1}{x} + \log y\right)$$

$$y \frac{\partial z}{\partial y} = 2y^2 + 2f'\left(\frac{1}{x} + \log y\right)$$

$$\boxed{x^2 p + y q = 2y^2}$$

Ans

NOTE: No. of arbitrary f^n = order of PDE

Q ① $2z = (ax+y)^2 + b$

② $z = f(x+iy) + F(x-iy)$

③ $z = (x+y) \phi(x^2+y^2)$

→

→ ①
$$\left. \begin{aligned} 2 \frac{\partial z}{\partial x} &= 2(ax+y)(a) \\ 2 \frac{\partial z}{\partial y} &= 2(ax+y) \\ \left(\frac{\partial z}{\partial y}\right)^2 &= (ax+y)^2 \end{aligned} \right\} 2z - \left(\frac{\partial z}{\partial y}\right)^2 = b$$

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

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

② $z = f(x+iy) + F(x-iy)$

$$\frac{\partial z}{\partial x} = f'(x+iy) + F'(x-iy)$$

$$\frac{\partial z}{\partial y} = f'(x+iy) i + F'(x-iy) (-i)$$

$$\frac{\partial^2 z}{\partial x^2} = f''(x+iy) + F''(x-iy)$$

$$\frac{\partial^2 z}{\partial y^2} = -f''(x+iy) + F''(x-iy)$$

$$\left[\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = 0 \right]$$

$$y^n + y^{n-1} - \dots - f(n) \rightarrow e^n = 0$$

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

$$\frac{\partial z}{\partial x} = y(x+y) \phi'(x^2-y^2)(2x) + y \phi(x^2-y^2)$$

$$\frac{\partial z}{\partial y} = x(x+y) \phi'(x^2-y^2)(-2y) + x \phi(x^2-y^2)$$

$$\frac{\partial z}{\partial x} + \frac{\partial z}{\partial y} = (x+y) \phi(x^2-y^2)$$

$$z = p + q \quad \text{Ans}$$

$$\boxed{\begin{array}{l} \text{Qs of the form} \\ f(u, v) = 0 \\ \begin{array}{cc} \downarrow & \downarrow \\ q(x, y, z) & h(x, y, z) \end{array} \end{array}}$$

\Rightarrow Then

$$\text{PDE: } \frac{\partial(u, v)}{\partial(y, z)} p + \frac{\partial(u, v)}{\partial(z, x)} q = \frac{\partial(u, v)}{\partial(x, y)}$$

$$Q \quad f(x+y+z, x^2+y^2-z^2) = 0$$

$$\Rightarrow \begin{array}{l} u = x+y+z \\ v = x^2+y^2-z^2 \end{array}$$

$$\frac{\partial u}{\partial y} = 1, \quad \frac{\partial u}{\partial z} = 1, \quad \frac{\partial u}{\partial x} = 1$$

$$\frac{\partial v}{\partial x} = 2x, \quad \frac{\partial v}{\partial y} = 2y, \quad \frac{\partial v}{\partial z} = -2z$$

$$\begin{vmatrix} \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \end{vmatrix} = -2z - 2y = -2(z+y)$$

$$\begin{vmatrix} \frac{\partial u}{\partial z} & \frac{\partial u}{\partial x} \\ \frac{\partial v}{\partial z} & \frac{\partial v}{\partial x} \end{vmatrix} = 2x + 2z = 2(x+z)$$

Now

$$\begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix} = 2y - 2x = 2(y-x)$$

$$\boxed{-2(z+y)p + 2(x+z)q = 2(y-x)}$$

Ans

Solution of PDE by direct Integration

$$z = x^2 + y^2 + x^3 y^2$$

$$\frac{\partial z}{\partial x} = 2x + 3x^2 y^2$$

$$\frac{\partial z}{\partial y} = 2y + 2x^3 y$$

$$\boxed{\frac{\partial^2 z}{\partial x \partial y} = 6x^2 y} \quad \text{, p.p.c}$$

Integ. w.r.t x

$$\int \partial \left(\frac{\partial z}{\partial y} \right) = \int (6x^2 y) dx + \underbrace{f(y)}_{\text{arb. function of y}}$$

$$\frac{\partial z}{\partial y} = 6y \frac{x^3}{3} + f(y)$$

Int wrt y

$$\int \partial z = \int 2y x^2 dy + \int f(y) dy + \cancel{F(x)} \rightarrow \text{wrt } x$$

$$\boxed{z = y^2 x^2 + G(y) + F(x)} \quad \rightarrow \quad z = x^2 + y^2 + x^2 y^2$$

where $G(y) = \int f(y) dy$

Q1, solve $\frac{\partial^2 z}{\partial x^2 \partial y} = \cos(2x + 3y)$

Q2, solve $\frac{\partial^2 z}{\partial x \partial y} = x^2 y$, subject to the condⁿ
 $z(x, 0) = x^2$
 $z(1, y) = \cos y$

Q3 $\frac{\partial^2 z}{\partial x \partial y} = \frac{y}{x} + 2$

Ans 1

$$\frac{\partial^2 z}{\partial x^2 \partial y} = \cos(2x + 3y)$$

Int. wrt y

$$\frac{\partial^2 z}{\partial x^2} = \frac{\sin(2x + 3y)}{3} + f(x)$$

Int. wrt x

$$\frac{\partial z}{\partial x} = \cancel{\sin} - \frac{\cos(2x + 3y)}{6} + \int f(x) dx + g(y)$$

Int wrt x

$$z = -\frac{\sin(2x + 3y)}{12} + \int \int f(x) dx + g(y) \int dx + F(y)$$

$$\boxed{z = -\frac{\sin(2x + 3y)}{12} + G(x) + \underline{g(y)x} + F(y)}$$

3 arbitrary fⁿ so
 3rd order PDE.

$$\textcircled{3} \quad \frac{\partial^2 z}{\partial x \partial y} = \frac{y}{x} + 2$$

Int. wrt x

$$\frac{\partial z}{\partial y} = y \ln|x| + 2x + f(y)$$

Int wrt y

$$z = \frac{y^2}{2} \ln|x| + 2xy + \int f(y) dy + F(x)$$

$$z = \frac{y^2}{2} \ln|x| + 2xy + G(y) + F(x)$$

2 arb. fⁿ so 2nd order PDE

$$\textcircled{2} \quad \frac{\partial^2 z}{\partial x \partial y} = x^2 y$$

$$z(x, 0) = x^2$$

$$z(1, y) = \cos y$$

int. wrt x

$$\frac{\partial z}{\partial y} = \frac{x^3}{3} y + f(y)$$

int wrt y

$$z = \frac{x^3 y^2}{6} + \int f(y) dy + g(x)$$

$$z(x, 0)$$

$$x^2 = 0 + G(0) + g(x)$$

$$z(1, y)$$

$$\cos y = \frac{y^2}{6} + \frac{G(y)}{1} + \cancel{g(1)} - G(0)$$

$$\cos y = \frac{y^2}{6} + \cancel{f(y)} + 1 + G(y) - G(0)$$

$$G(y) = \cos y - \frac{y^2}{6} - 1 + G(0)$$

$$z = \frac{x^3 y^2}{6} + \cos y - \frac{y^2}{2} - 1 + G(x) + x^2 - G(x)$$

$$z = \frac{x^3 y^2}{6} + \cos y - \frac{y^2}{2} - 1 + x^2$$

Q ① Solve $\frac{\partial^2 z}{\partial x \partial y} = \sin x \sin y$ for which $\frac{\partial z}{\partial y} = -2 \sin y$

② when $x=0$ and $z=0$ when y is an odd multiple of $\pi/2$ i.e. $y = (2n+1)\pi/2$.

$$\rightarrow \frac{\partial^2 z}{\partial x \partial y} = \sin x \sin y$$

Int. wrt x $\frac{\partial z}{\partial y} = -\cos x \sin y + f(y)$

~~$x=0, z=0$~~ $x=0 \rightarrow \frac{\partial z}{\partial y} = -2 \sin y$

$$\frac{\partial z}{\partial y} = -\sin y + f(y)$$

$$f(y) = -\sin y$$

$$\frac{\partial z}{\partial y} = -\cos x \sin y - \sin y$$

Int. wrt y

$$z = +\frac{\cos x}{\cos y} + \cos y + f(x)$$

$$z=0$$

$$0 = \frac{\cos x}{\cos y} + 0 + f(x)$$

$$f(x) = -\cos x \quad f(x) = 0$$

S, $z = \cos^2 x + \cos y - \cos^2 x \quad | \quad z = \cos y (1 + \cos x)$

$$z = \cos y$$

Ans

Q2 Solve $\frac{\partial^2 z}{\partial x \partial y} = e^y \cos x$

→ Int. w.r.t x

$$\frac{\partial z}{\partial y} = e^y \sin x + f(y)$$

Int. w.r.t y

$$z = e^y \sin x + \int f(y) dy + g(x)$$

$$z = e^y \sin x + F(y) + g(x)$$

Ans

Linear First order PDE → Lagrange's form

Standard form: $Pp + Qq = R$ — (1)

where P, Q and R are fns of x, y, z

Working Rule -

(1) Find auxillary eqn for (1)

$$\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R} \quad \text{--- (2)}$$

(2) Solve auxillary eqn by

- (1) Grouping method
- (2) method of multipliers
- (3) combination of (1) and (2)

(3) Suppose $u = a$ and $v = b$ are two solutions of (1) which are obtained by (2)

(4) Complete soln of (1) $f(a/b) = 0$ or $f(u, v) = 0$
or $u = \phi(v), v = \psi(u)$

Grouping method

grp $\frac{dx}{p} = \frac{dy}{q} \Rightarrow \frac{dy}{dx} = \frac{q}{p}$ | Solving other a grp

$\boxed{U(x, y) = C}$ | If easily solvable different $V(y, z) = b$

But if not easily solvable we move to method of multipliers

Method of multipliers

Choose multipliers

$$\frac{dx}{p} = \frac{dy}{q} = \frac{dz}{r} = \frac{l dx + m dy + n dz}{p l + q m + r n}$$

$$= \frac{l dx + m dy + n dz}{0}$$

We need to take l, m, n such that the Num. is easily integrable

$$\boxed{l dx + m dy + n dz = 0}$$

Integrate

$$\boxed{U = a}$$

choosing another set of multipliers l, m, n

we get another solⁿ
 $V = b$

Solve:

$$\textcircled{1} \left(\frac{y^2}{x} \right) p + (x^2) q = (y^2)$$

$$\frac{y^2}{x} p + x^2 q = x y^2$$

$$\begin{aligned} p &= y^2 \\ q &= x^2 \\ R &= x y^2 \end{aligned}$$

form auxiliary fⁿ

$$\frac{dx}{y^2} = \frac{dy}{x^2} = \frac{dz}{x y^2}$$

Starting with grp. method

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

$$\frac{x^3}{3} - \frac{y^3}{3} = C_1 = a$$

$$x dx - z dz = 0$$

$$\frac{x^2}{2} - \frac{z^2}{2} = C_2$$

$$\boxed{x^2 - z^2 = 2C_2 = b}$$

$$f(a, b) = 0$$

So the complete solⁿ of ①

$$\boxed{f(a, b) = 0, \quad f(x^3 - y^3, x^2 - z^2) = 0}$$

Sol

Soln $(x^2 - y^2 - z^2)p + 2xyq = 2xz$

$$P = x^2 - y^2 - z^2, \quad Q = 2yx, \quad R = 2xz$$

Here,

$$\frac{dx}{x^2 - y^2 - z^2} = \frac{dy}{2yx} = \frac{dz}{2xz}$$

$$\frac{dy}{y} = \frac{dz}{z}$$

$$\ln|y| = \ln|z| + \ln|c| \Rightarrow \frac{y}{z} = c = a$$

Now, moving to method of multipliers,

$$\Rightarrow \text{use } \begin{matrix} l & m & n \\ x & y & z \end{matrix}$$

$$x^3 - xy^2 - xz^2 + 2xy^2 + 2xz^2$$

$$\frac{x^3 + xy^2 + xz^2}{x(x^2 + y^2 + z^2)}$$

$$\frac{dx}{x^2 - y^2 - z^2} = \frac{dy}{2xy} = \frac{dz}{2xz} = \frac{x dx + y dy + z dz}{x^3 - xy^2 - xz^2 + 2xy^2 + 2xz^2} = \frac{x dx + y dy + z dz}{x(x^2 + y^2 + z^2)}$$

$$\frac{dz}{2xz} = \frac{x dx + y dy + z dz}{x(x^2 + y^2 + z^2)}$$

$$\frac{dz}{z} = \frac{2x dx + 2y dy + 2z dz}{x^2 + y^2 + z^2} = \frac{d(x^2 + y^2 + z^2)}{x^2 + y^2 + z^2}$$

(NOTE: Mostly multipliers
 x, y, z $\frac{1}{x}, \frac{1}{y}, \frac{1}{z}$
 x^2, y^2, z^2 $\frac{1}{x}, \frac{1}{y}, \frac{1}{z}$
 $1, 1, 1$ $-1, -1, -1$)

Ans

$$\ln |z| = \ln(x^2 + y^2 + z^2) + \ln c$$

$$\frac{z}{x^2 + y^2 + z^2} = C_2 = b \checkmark$$

$$\text{So } \boxed{f\left(\frac{y}{z}, \frac{z}{x^2 + y^2 + z^2}\right) = 0}$$

Ans

Q Solve $(2-y)p + (x-z)q = (y-x)$

→ auxiliary eqn

$$\frac{dx}{(2-y)} = \frac{dy}{(x-z)} = \frac{dz}{(y-x)}$$

gap not working

Let multipliers be ~~x, y, z~~ 1, 1, 1

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

$$\Rightarrow \boxed{dx + dy + dz = 0} \checkmark$$

$$\boxed{x + y + z = 0 = a}$$

Let multipliers be x, y, z

$$\frac{dx}{2-y} = \frac{dy}{x-z} = \frac{dz}{y-x} = \frac{x dx + y dy + z dz}{0}$$

$$x dx + y dy + z dz = 0$$

$$\boxed{x^2 + y^2 + z^2 = b}$$

$$\text{So } \boxed{f(x + y + z, x^2 + y^2 + z^2) = 0}$$

Ans

Non-linear PDE of first order

$$p^2, q^2, \dots, p^3, q^n, p, q, \dots$$

Standard form ①

$$\boxed{f(p, q) = 0} \quad \text{①} \quad \text{and no } x, y, z \text{ terms}$$

Working Rule Consider the complete integral of ①

$$z = ax + by + c \quad \text{②}$$

where a, b, c are arbit. const

$$\frac{\partial z}{\partial x} = p = a \quad \frac{\partial z}{\partial y} = q = b$$

$$f(a, b) = 0 \rightarrow b = \phi(a) \quad \text{③}$$

By $\left[z = ax + \phi(a)y + c \right] \rightarrow \text{complete integral of ①}$

(doesn't contain p, q)

\hookrightarrow No. of ~~indep.~~ ^{indep.} variable in ~~PDE~~ PDE = No. of ~~ind~~ ^{arb.} const. now.

General solⁿ

$$\text{put } c = \psi(a)$$

$$z = ax + \phi(a)y + \psi(a) \rightarrow \text{④}$$

$$\rightarrow \frac{\partial z}{\partial a} = 0 \Rightarrow x + \phi'(a)y + \psi'(a) = 0 \rightarrow \text{⑤}$$

Eliminate ' a ' from ④ and ⑤ gives general integral.

Singular solⁿ ✓

$$z = ax + \phi(a)y + c$$

$$\frac{\partial z}{\partial a} = 0, \quad \frac{\partial z}{\partial c} = 0$$

\rightarrow eliminate a and c

\rightarrow result \rightarrow singular solⁿ ✓

Solve ① $p+q=1$
 ② $p^2+q^2=1$
 ③ $p+\sin q=0$
 ④ $x^2+y^2=z^2$

→ ① Given pde $\rightarrow p+q=1$ — ①
 Complete integral of ①

$$z = ax + by + c \text{ — ②}$$

$$\frac{\partial z}{\partial x} = a = p \Rightarrow \frac{\partial z}{\partial y} = q = b$$

by ① $a+b=1 \Rightarrow b=1-a$

$$z = ax + (1-a)y + c \text{ — ③} \quad \text{Complete integral of ①}$$

General soln

(put $c = \psi(a)$)

$$z = ax + (1-a)y + \psi(a) \text{ — ④}$$

$$\Rightarrow \frac{\partial z}{\partial a} = 0 = x - y + \psi'(a) \text{ — ⑤}$$

Elim a fr ④ w ⑤ gives general integral of given pde.

Singular soln

$$\frac{\partial z}{\partial a} = 0 \rightarrow x - y$$

$$\frac{\partial z}{\partial c} = 0 \Rightarrow 1$$

\Rightarrow Singular soln of ① doesn't exist

→ ③ $p + \sin q = 0$ — ①

Complete integral of ①

$$z = ax + by + c \text{ — ②}$$

$$\frac{\partial z}{\partial x} = a = p \quad \frac{\partial z}{\partial y} = b = q$$

$$a + \sin b = 0$$

$$b = -\sin^{-1}(a)$$

$$z = ax - \sin^{-1}(a)y + c$$

↳ Complete integral of ①

Now,
general solⁿ

$$t = \psi(a)$$

$$z = ax - \frac{\sin^{-1}(a)}{1} y + \psi(a) \quad \text{--- (4)}$$

$$\frac{\partial z}{\partial a} = 0 \rightarrow x - \frac{1}{\sqrt{1-a^2}} y + \psi'(a) = 0$$

eliminating a fr (4) and (5)
we get general solⁿ.

$$(4) \quad \frac{x^2 p^2}{p} + \frac{y^2 q^2}{q} = z^2$$

$$x = e^{x'}, \quad y = e^{y'}, \quad z = e^{z'} \quad \text{--- (5)}$$

$$x' = \ln x, \quad y' = \ln y, \quad z' = \ln z$$

$$\frac{\partial z}{\partial x} = p = \frac{\partial z}{\partial x'} \cdot \frac{\partial x'}{\partial x} + \frac{\partial z}{\partial y'} \cdot \frac{\partial y'}{\partial x}$$

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial x'} \cdot \left(\frac{1}{x}\right)$$

$$\frac{\partial z}{\partial x'} = px$$

$$\rightarrow \frac{\partial z'}{\partial x'} = \left(\frac{\partial z'}{\partial z}\right) \frac{\partial z}{\partial x'} = \frac{px}{z}$$

$$px = z \frac{\partial z'}{\partial x'}$$

$$qy = z \frac{\partial z'}{\partial y'} \quad \checkmark$$

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

$$\left(\frac{\partial z'}{\partial x'}\right)^2 + \left(\frac{\partial z'}{\partial y'}\right)^2 = 1$$

$$p^2 + q^2 = 1 \quad \checkmark$$

$$a^2 + b^2 = 1$$

$$b = \sqrt{1-a^2}$$

Complex

$$z' = ax' + by' + c$$

$$\frac{\partial z'}{\partial x'} = a \quad \frac{\partial z'}{\partial y'} = b$$

$$z = ax' + \sqrt{1-a^2} y' + c$$

$$\ln z = a \log x + \sqrt{1-a^2} \log y + c \quad \text{complete integral.}$$

Standard Form 2

$$f(z, p, q) = 0 \quad \text{--- (1)}$$

Put $z = f(X)$ where $X = x + ay$

$$\Rightarrow \frac{\partial z}{\partial X} = p = \frac{\partial z}{\partial x} \cdot \frac{\partial X}{\partial x} = \frac{\partial z}{\partial x}$$

$$\frac{\partial z}{\partial y} = q = \frac{\partial z}{\partial x} \cdot \frac{\partial X}{\partial y} = \frac{\partial z}{\partial x} (a)$$

put them in (1)

$$f\left(z, \frac{\partial z}{\partial x}, \frac{\partial z}{\partial x} a\right) = 0 \rightarrow \text{Ordinary DE of first order}$$

Solve \rightarrow complete integral.

2 arb. constants come

$$(a, b)$$

Subst $b = \varphi(a)$

\downarrow result \hookrightarrow part. diff wrt 'a'

\rightarrow eliminate 'a'
we get general soln

Singular Soln.

complete Integral $f(a, b, x, y, z) = 0$

$$\frac{\partial F}{\partial a} = 0, \quad \frac{\partial F}{\partial b} = 0$$

get a, b

put in complete integral to get singular soln

$$\text{Q} \quad z = p^2 + q^2 \quad \text{--- (1)}$$

Eqn (1) is in st. form (2)

$$z = f(x) \quad \text{--- (2)} \quad X = x + ay$$

$$\frac{\partial z}{\partial x} = p = \frac{\partial z}{\partial X} \left(\frac{\partial X}{\partial x} \right)$$

$$\frac{\partial z}{\partial y} = q = \frac{\partial z}{\partial X} (a)$$

Put p, q in (1)

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

$$z = (1+a^2) \left(\frac{\partial z}{\partial x} \right)^2$$

$$\frac{\sqrt{z}}{\sqrt{1+a^2}} = \frac{\partial z}{\partial x}$$

$$\sqrt{z} = \sqrt{1+a^2} \frac{\partial z}{\partial x}$$

$$dx = \sqrt{1+a^2} \frac{dz}{\sqrt{z}}$$

$$x + b = \sqrt{1+a^2} 2\sqrt{z}$$

$$(x+b)^2 = (1+a^2) 4z$$

$$(x+ay+b)^2 = (1+a^2) 4z \quad \text{--- (3)}$$

Complete Integ. of (3)

Singular Solⁿ

partly diff wrt a and b

$$2(x+ay+b) y = 8az \quad \text{--- (4)}$$

$$2(x+ay+b) = 0 \quad \text{--- (5)}$$

$$x+ay+b = 0$$

$$\text{by (3), (4), (5)} \rightarrow z = 0 \quad \text{--- Singular solⁿ}$$

$$p(1+q^2) = q(z-a) \quad \rightarrow \text{Not arb. constant.}$$

$$\Rightarrow \text{putting } z = f(x), \quad x = x + by$$

$$\frac{\partial z}{\partial x} = p = \frac{dz}{dx}$$

$$\frac{\partial z}{\partial y} = q = \frac{dz}{dx}(b)$$

$$\left(\frac{dz}{dx}\right) \left(1 + \left(\frac{dz}{dx}\right)^2 b^2\right) = \frac{dz}{dx}(b) [z-a]$$

$$1 + b^2 \left(\frac{dz}{dx}\right)^2 = bz - ab$$

$$b \frac{dz}{dx} = \sqrt{bz - ab - 1}$$

$$\int \frac{b dz}{\sqrt{bz - ab - 1}} = \int \frac{dx}{b}$$

$$\frac{2}{b} \sqrt{bz - ab - 1} = x + K$$

$$\boxed{2 \sqrt{bz - ab - 1} = x + K}$$

L

$$4(bz - ab - 1) = (x + K)^2$$

$$bz = \frac{(x+K)^2}{4} + ab + 1$$

$$\boxed{z = \frac{(x+K)^2}{4b} + a + \frac{1}{b}} \rightarrow \text{comp. integ. of (1)}$$

Singular soln

$$K = \psi(b)$$

partial diff wrt b, K .

$$\frac{\partial z}{\partial b} = 0 \quad \text{eliminates } b \rightarrow \text{general soln}$$

eliminates $b, K \rightarrow$ Singular soln

Std Form III

Eqn of form

$$f(x, p) = F(y, q)$$

(z doesn't included)

$$f(x, p) = a, \quad F(y, q) = a \Rightarrow a \text{ is arbitrary constant.}$$

$$p = f_1(a, x), \quad q = F_1(y, a)$$

Then complete integral of Eq ①

$$dz = p dx + q dy$$

$$\int dz = \int f_1(a, x) dx + \int F_1(y, a) dy + b$$

Q Solve $p^2 + q^2 = x + y$

$$\Rightarrow \underbrace{p^2 - x}_{f(x, p)} = \underbrace{y - q^2}_{F(y, q)} = \underbrace{a}_{\text{say}} \quad a \rightarrow \text{arb. const}$$

$$p^2 - x = a \Rightarrow p = (x + a)^{1/2}$$

$$-q^2 + y = a \Rightarrow q = (y - a)^{1/2}$$

The complete integral of eqn ①

$$dz = p dx + q dy$$

$$\int dz = \int (x + a)^{1/2} dx + \int (y - a)^{1/2} dy$$

$$Z = \frac{2(x + a)^{3/2}}{3} + \frac{2}{3} (y - a)^{3/2} + b$$

Ans

$$(2) \quad pq = ny \quad \Rightarrow \quad p = ax, \quad q = y/a$$

$$P_M = y/a = a$$

$$dz = p dx + q dy$$

$$\int dz = \int ax dx + \int \frac{y}{a} dy$$

$$z = a \frac{x^2}{2} + \frac{y^2}{2a} + C$$

complete integral
Ans

$$(3) \quad (z) (p^2 - q^2) = x - y$$

$$\text{or } zp^2 - zq^2 = x - y$$

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

$$\text{Put } \sqrt{z} \partial z = \partial z_1 \Rightarrow z_1 = z^{\frac{3}{2}}$$

$$\frac{\partial z_1}{\partial x} \quad \left(\frac{\partial z_1}{\partial x} \right)^2 - \left(\frac{\partial z_1}{\partial y} \right)^2 = x - y$$

$\downarrow p_1 \quad \downarrow q_1$

$$p_1^2 - q_1^2 = x - y$$

$$p_1^2 - x = q_1^2 - y$$

$$p_1^2 = x + a$$

$$q_1^2 = y + a$$

$$dz_1 = \sqrt{x+a} dx + \sqrt{y+a} dy$$

complete int

$$z_1 = \frac{2}{3} (x+a)^{3/2} + \frac{2}{3} (y+a)^{3/2} + C$$

$$\frac{2}{3} z^{3/2} = \frac{2}{3} (x+a)^{3/2} + \frac{2}{3} (y+a)^{3/2} + C$$

$$z^{3/2} = (x+a)^{3/2} + (y+a)^{3/2} + k$$

Ans

Standard Form IV (Clairaut's eqⁿ)

$$Z = px + qy + f(p, q) \quad \text{--- (1)}$$

Complete integral = ?

Put $p=a; q=b$ in (1)

$$\frac{\partial Z}{\partial x} = a = p$$

$$\frac{\partial Z}{\partial y} = b = q$$

$$Z = ax + by + f(a, b) \rightarrow \text{complete integral} \quad \text{--- (2)}$$

Single Solⁿ

$$\frac{\partial Z}{\partial a} = \frac{\partial Z}{\partial b} \rightarrow \text{get } a, b$$

$$= 0 \quad = 0$$

Put in (2)

$$x + \frac{\partial f}{\partial a} = 0 \quad y + \frac{\partial f}{\partial b} = 0$$

General solⁿ

but $b = \phi(a)$ into (2)

$$Z = ax + \phi(a)y + f(a, \phi(a)) \quad \text{--- (3)}$$

$$\frac{\partial Z}{\partial a} = 0 \rightarrow$$

(4)

solve (3) and (4)

a eliminate

get general Solⁿ

$$\Phi Z = px + qy + (pq) \quad \text{--- (1)}$$

Put $p=a, q=b$ into

(1) gives complete intgr

$$Z = ax + by + ab$$

(2) complete intgr

Single Solⁿ

partially diff (1) wrt a and b

$$\frac{\partial Z}{\partial a} = x + b = 0 \Rightarrow b = -x$$

$$\frac{\partial Z}{\partial b} = y + a = 0 \Rightarrow a = -y$$

Int into (1)

$$Z = -xy$$

Single Solⁿ ✓

$$z = px + qy + \sqrt{p^2 + q^2}$$

$$\rightarrow \text{put } p=a, q=b$$

$$z = ax + by + \sqrt{a^2 + b^2} \quad \text{--- (2) Complete integral.}$$

$$\text{Now, } \frac{\partial z}{\partial a} = x + 2a = 0 \Rightarrow a = -\frac{x}{2} \quad \checkmark$$

$$\frac{\partial z}{\partial b} = y + 2b = 0 \Rightarrow b = -\frac{y}{2} \quad \checkmark \text{ Put in (2)}$$

$$z = -\frac{x^2}{2} - \frac{y^2}{2} + \frac{x^2}{4} + \frac{y^2}{4} = 0$$

Now

$$\text{put } b = \psi(a) \text{ in (2)}$$

$$z = ax + \psi(a)y + a^2 + \psi^2(a) \quad \text{--- (3)}$$

$$\frac{\partial z}{\partial a} = a + \psi'(a)y + 2a + 2\psi(a)\psi'(a) = 0 \quad \text{--- (4)}$$

eliminate a we get
or put in (3) we get
general solⁿ

Non linear-PDE of first order //

(CHARPIT METHOD) (general method) $f(x, y, z, p, q) = 0$ --- (1)

① Find $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}, \frac{\partial f}{\partial p}, \frac{\partial f}{\partial q}$ using (1)

② Find the charpit auxiliary eqⁿ for (1)

$$\frac{dx}{-\frac{\partial f}{\partial p}} = \frac{dy}{-\frac{\partial f}{\partial q}} = \frac{dz}{-\frac{\partial f}{\partial z}} = \frac{dp}{\frac{\partial f}{\partial p} + p \frac{\partial f}{\partial z}} = \frac{dq}{\frac{\partial f}{\partial q} + q \frac{\partial f}{\partial z}} \quad \text{--- (2)}$$

Solve, Charpit's auxiliary eqⁿ ② with ① and find the value of p and q

③ Find Complete ~~total~~ ^{Integral} of ① by
 $dz = p dx + q dy$ — (3)
 after integrating we get
 Complete Integral

NOTE: find p and q such that ③ is easily integrable.

Q Solve: PDE $1 + p^2 = qz$

Solⁿ: Consider PDE $f = 1 + p^2 - qz = 0$ — (1)

$$\frac{\partial f}{\partial x} = 0, \frac{\partial f}{\partial y} = 0, \frac{\partial f}{\partial z} = -q, \frac{\partial f}{\partial p} = 2p, \frac{\partial f}{\partial q} = -z$$

Charpit auxiliary eqⁿ

$$\frac{dx}{-2p} = \frac{dy}{z} = \frac{dz}{-2p^2 + qz} = \frac{dp}{0 + pq} = \frac{dq}{-q^2}$$

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

$$p = qC_1$$

By ①

$$1 + p^2 - qz = 0$$

$$1 + q^2 C_1^2 - qz = 0$$

$$C_1^2 q^2 - qz + 1 = 0$$

$$q = \frac{z \pm \sqrt{z^2 - 4C_1^2}}{2C_1^2} \quad (4)$$

And

$$p = \frac{z \pm \sqrt{z^2 - 4C_1^2}}{2C_1}$$

by putting in (1) (Elim. p and q)

we get,

$$1 + \left(\frac{z \pm \sqrt{z^2 - 4q^2}}{2q^2} \right)^2 - \left(\frac{z \pm \sqrt{z^2 - 4q^2}}{2q^2} \right) z = 0$$

$$\left[4q^2 + (z \pm \sqrt{z^2 - 4q^2})^2 - (z \pm \sqrt{z^2 - 4q^2}) z = 0 \right]$$

→ complete integral.

Solve: $p^2 - q^2 = x - y$

consider

$$f = p^2 - q^2 - x + y = 0$$

$$\frac{\partial f}{\partial x} = -1, \quad \frac{\partial f}{\partial y} = 1, \quad \frac{\partial f}{\partial z} = 0, \quad \frac{\partial f}{\partial p} = 2p, \quad \frac{\partial f}{\partial q} = -2q$$

Aux. eqn

$$\frac{dx}{-2p} = \frac{dy}{2q} = \frac{dz}{-2p^2 + 2q^2} = \frac{dp}{-1} = \frac{dq}{1}$$

$$dx = 2p dp$$

$$x = p^2 + c \quad p = \sqrt{x+c}$$

$$dy = 2q dq$$

$$y = q^2 + d \quad q = \sqrt{y+d}$$

$$dz = p dx + q dy$$

$$z = \frac{2}{3} \sqrt{(x+c)^3} + \frac{2}{3} \sqrt{(y+d)^3}$$

→ complete integral

Solve $z = p^2 + q^2$

$$\Rightarrow f = z - p^2 - q^2 = 0$$

$$\frac{\partial f}{\partial x} = 0, \quad \frac{\partial f}{\partial y} = 0, \quad \frac{\partial f}{\partial z} = 1, \quad \frac{\partial f}{\partial p} = -2p, \quad \frac{\partial f}{\partial q} = -2q$$

$$\frac{dx}{-\frac{\partial f}{\partial p}} = \frac{dy}{-\frac{\partial f}{\partial q}} = \frac{dz}{\frac{\partial f}{\partial z}} = \frac{dp}{\frac{\partial f}{\partial p}} = \frac{dq}{\frac{\partial f}{\partial q}}$$

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

$$\frac{dx}{2} = dp, \quad \frac{dy}{2} = dq$$

~~$$\frac{x}{2} + C = p$$~~

$$\frac{x}{2} + C = p, \quad \frac{y}{2} + d = q$$

$$dz = p dx + q dy$$

$$z = \frac{x^2}{2} + cx + \frac{y^2}{2} + dx$$

Ans
write it

Classification of General PDE of second order

$$A(x,y) \frac{\partial^2 u}{\partial x^2} + B(x,y) \frac{\partial^2 u}{\partial x \partial y} + C(x,y) \frac{\partial^2 u}{\partial y^2} + D\left[x,y,u, \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}\right] = 0$$

Above eqⁿ is called

- ① Elliptic if $B^2 - 4AC < 0$
- ② Parabolic if $B^2 - 4AC = 0$
- ③ Hyperbolic if $B^2 - 4AC > 0$

Classify: $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial x \partial y} - 2 \frac{\partial^2 u}{\partial y^2} = 0$

Here $A=1, B=1, C=-2$

$$1 - 4(1)(-2) > 0 \rightarrow \text{Hyperbolic PDE}$$

Classify: $x \frac{\partial^2 u}{\partial x^2} + y \frac{\partial^2 u}{\partial y^2} = 0 \rightarrow$ make cases
 $-4xy$

Homogeneous Linear PDE with constant coefficient

Consider the PDE:

$$\frac{\partial^3 z}{\partial x^3} + 2 \frac{\partial^3 z}{\partial x^2 \partial y} + 2 \frac{\partial^3 z}{\partial x \partial y^2} - \frac{\partial^3 z}{\partial y^3} = F(x,y) \quad \text{Homogeneous} \quad \text{--- ①}$$

each derivative term order = 3.
 degree = 1.

Use Symbol $D = \frac{\partial}{\partial x}, D' = \frac{\partial}{\partial y}$ then ① becomes

$$D^3 z + 2D^2 D' z + 2D D'^2 z + D'^3 z = F(x,y)$$

$$(D^3 + 2D^2 D' + 2D D'^2 + D'^3) z = F(x,y)$$

$$f(D, D') z = F(x,y)$$

$\underbrace{\hspace{1cm}}_{\text{Differential operator}}$



Solⁿ of PDE ① consists two parts C.F. and P.I.
 i.e. $\boxed{Z = \text{C.F.} + \text{P.I.}}$

Consider the PDE

$$f(D, D')Z = F(x, y) \quad \text{--- ①}$$

Put $D=m, D'=1$ into $f(D, D')=0$ and find the auxiliary eqⁿ for DE ①

$$f(m, 1)=0$$

Suppose that ① is 3rd order P.D.E. then A.E ② be a 3rd degree equation: Suppose m_1, m_2, m_3 are three roots of these values of these roots

Case ① If all roots real & distinct then

$$\text{C.F.} = f_1(y+m_1x) + f_2(y+m_2x) + f_3(y+m_3x)$$

Case ② If $m_1=m_2$ then $\text{C.F.} = f_1(y+m_1x) + x f_2(y+m_1x) + f_3(y+m_3x)$

Case ③ If $m_1=m_2=m_3$ then $\text{C.F.} = f_1(y+m_1x) + x f_2(y+m_1x) + x^2 f_3(y+m_1x)$

Same goes with complex and irrational roots.

Find the C.F. for ① $(D^2 + 2DD' + D'^2)Z = e^{ax+by}$
 ② $(D^2 + DD' - 6D^3)Z = y \cos x$

⇒ ① auxil^y eqⁿ for PDE ① ($D=m, D'=1$)

$$m^2 + 2m + 1 = 0$$

$$m = -1, -1$$

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

② auxillary eqⁿ for PDE ② $D = m, D' = 1$

$$m^2 + m - 6 = 0$$

$$(m+3)(m-2) = 0$$

$$m = -3, 2$$

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

To calculate P.I.

$$PI = \frac{F(x,y)}{f(D,D')}$$

Case I: if $F(x,y) = e^{ax+by}$ $PI = \frac{1 \cdot e^{ax+by}}{f(a,b)}$
 $(D \rightarrow a, D' \rightarrow b \text{ but } f(a,b) \neq 0)$

P.I

Case II if $F(x,y) = \sin(ax+by), \cos(ax+by)$

$$P.I. = \frac{1}{f(D^2, DD', D'^2)} \sin(ax+by) = \frac{1}{f(-a^2, -ab, -b^2)} \sin(ax+by)$$

$D \rightarrow -a^2, D' \rightarrow -b^2, DD' \rightarrow -ab$
 but $f(-a^2, -ab, -b^2) \neq 0$

Case III if $F(x,y) = x^m y^n \Rightarrow PI = \frac{F(x,y)}{f(D,D')} = (f(D,D'))^{-1} x^m y^n$

↓
 binomial expansion
 in powers of $\frac{D'}{D}$ upto the
 degree 'n'.

Case IV

$$F(x,y) = e^{ax+by} \cdot v(x,y)$$

$$\text{then } PI = \frac{1}{f(D,D')} e^{ax+by} \cdot v(x,y) = e^{ax+by} \frac{1}{f(D+a, D'+b)} v(x,y)$$

$D \rightarrow D+a, D' \rightarrow D'+b$

Case V: (General rule for P.I.)
 If $f(D, D') = D - mD'$, then $P.I. = \frac{1}{D - mD'} F(x, y)$
 $= \int F(x, c - mx) dx$
 $y \rightarrow c - mx$

After integration put
 $c = y + mx$

Case VI if $f(a, b) = 0$ then $P.I. = \frac{1}{f(D, D')} F(x, y)$
 $= \frac{x}{\frac{\partial}{\partial D} f(D, D')} F(x, y)$
 $\frac{x^2}{\frac{\partial^2}{\partial D^2} f(D, D')} f(x, y)$

Q: $\frac{\partial^2 z}{\partial x^2} - \frac{\partial^2 z}{\partial x \partial y} = \frac{2 \sin x \cos 2y}{2} = \frac{\sin(2y+x) - \sin(2y-x)}{2}$

C.F. $A = 1, B = -1$

$(D^2 - DD')z = f(x, y)$

$D \rightarrow m, D' = 1$ $m^2 - m = 0$
 $m = 0, 1$

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

P.I. $= \frac{\sin(2y+x) - \sin(2y-x)}{2 f(D, D')}$

$a=1, b=2$ $= \frac{1}{2} \left[\frac{\sin(2y+x)}{-3} + \frac{\sin(2y-x)}{1} \right]$ $a=-1, b=2$

$D^2 \rightarrow -a^2$
 $DD' \rightarrow -ab$

Ans $z = C.F. + P.I.$

$$(2) \frac{\partial^2 z}{\partial x^2} - 4 \frac{\partial^2 z}{\partial x \partial y} + 4 \frac{\partial^2 z}{\partial y^2} = e^{2x+y}$$

$$A=1, B=-4, C=4$$

$$D^2 - 4DD' + 4D'^2 = 0 \quad \begin{matrix} D \rightarrow m \\ D' \rightarrow 1 \end{matrix}$$

$$m^2 - 4m + 4 = 0$$

$$\boxed{m=2, 2}$$

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

$$P.I. = \frac{e^{2x+y}}{f(2,1)} = \frac{e^{2x+y}}{4-8+4}$$

$$\frac{x e^{2x+y}}{\frac{\partial f(D, D')}{\partial D}} = \frac{x e^{2x+y}}{2D-4D'} = \frac{x e^{2x+y}}{4-4=0}$$

$$= \frac{x^2 e^{2x+y}}{2} \quad P.I.$$

$$\underline{z = C.F. + P.I.}$$

$$(3) \frac{\partial^2 z}{\partial x^2} + 3 \frac{\partial^2 z}{\partial x \partial y} + 2 \frac{\partial^2 z}{\partial y^2} = 12xy$$

$$(D^2 + 3DD' + 2D'^2)z = f(x,y)$$

$$D \rightarrow m, D' \rightarrow 1$$

$$m^2 + 3m + 2 = 0$$

$$\boxed{m = -1, -2} \checkmark$$

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

$$P.I. = \frac{12xy}{D^2 + 3DD' + 2D'^2} = \frac{12xy}{D^2 \left[1 + \left(\frac{3D'}{D} + 2 \left(\frac{D'}{D} \right)^2 \right) \right]}$$

$$= D^{-2} (12xy) \left(1 - \frac{3D'}{D} \right)$$

$$= (12xy) (D^{-2} - 3D' D^{-3})$$

$$= \left[2x^3y - \frac{3x^4}{2} \right]$$

$$(36x)$$

$$36x^4$$

$$\underline{z = C.F. + P.I. = A_{12}}$$

OR

$$\frac{1}{(D+2D')(D+D')} \quad (12xy)$$

$$= \frac{1}{(D+2D')} \left[\frac{(12xy)}{(D+D')} \right] \quad \text{use general rule}$$

$$\frac{1}{D+2D'} \left[\int 12x(c+x) dx \right]$$

$$\frac{1}{D+2D'} \left[12 \left(\frac{x^2 c}{2} + \frac{x^3}{3} \right) \right]$$

$$12 \left[\frac{1}{(D+2D')} \left(\frac{x^2(y-x)}{2} + \frac{x^3}{3} \right) \right]$$

$$, m = -2, y \rightarrow c+2x$$

$$12 \left[\int \left(\frac{x^2}{2} (c+x) + \frac{x^3}{3} \right) dx \right]$$

$$= 12 \left[\frac{1}{2} \left(\frac{x^3}{3} c + \frac{x^4}{4} \right) + \frac{x^4}{4} \right]$$

$$= \frac{12}{2} \left[\frac{1}{2} \left(\frac{x^3}{3} (y-x) + \frac{x^4}{4} \right) + \frac{x^4}{4} \right]$$

$$= 2x^3y - 3x^4/2$$

$$\textcircled{5} \quad \frac{\partial^2 z}{\partial x^2} - \frac{\partial^2 z}{\partial x \partial y} - 2 \frac{\partial^2 z}{\partial y^2} = (y-1)e^x$$

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

$$(D-2D')(D+D')$$

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

$$\frac{a=1, b=0}{(D^2 + 1 + 2D - DD' - D' + 2D'^2)} = \frac{(y-1)e^x}{(D^2 + 1 + 2D - DD' - D' + 2D'^2)}$$

Using general rule,

$$\frac{1}{(D-2D')} \left[\frac{1}{(D+D')} (y-1)e^x \right] \quad \int F(x, c+x) \quad m=-1$$

$$\frac{1}{(D-2D')} \int (c+x-1)e^x dx$$

$$\frac{1}{D-2D'} [(y-2)e^x] \quad m=2 \quad \int F(x, c-2x)$$

$$\int (c-2x-2)e^x dx = y e^x$$

$$\text{P.I.} = y e^x$$

$$\textcircled{6} \quad (D^2 - D'^2)z = e^{x-y} \sin(x+2y)$$

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

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

$$= (e^{x-y}) \frac{\sin(x+2y)}{[(D^2 + 2D + 1 - D'^2 + 2D' - 1)]}$$

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

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

$$D^2 \rightarrow -a^2$$

$$D'^2 \rightarrow -b^2$$

$$2D' \rightarrow -2ab$$

$$a=1$$

$$b=2$$

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

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

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

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

$$= \frac{e^{(x-y)}}{3} \left[\frac{D(D+2) \sin(x+2y)}{(D^2-4)} \right]$$

$$= \frac{e^{(x-y)}}{3} \left[\frac{D^2+2D}{-5} \sin(x+2y) \right]$$

$$= \frac{e^{(x-y)}}{3} \left[\frac{-\sin(x+2y) + 2\cos(x+2y)}{-5} \right]$$

$$Q \quad \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial x \partial y} - 6 \frac{\partial^2 z}{\partial y^2} = y \cos x$$

Non Homogeneous Linear PDE with constant coefficient

Consider Non homogeneous PDE : $f(D, D')Z = F(x, y)$
 Then complete soln of (1) is C.F. + P.I.

Method for C.F. :-

factorise $f(D, D')Z = 0$ into linear factors, suppose we have follow factors :

$$(D - \alpha_1 D' - \beta_1)(D - \alpha_2 D' - \beta_2)Z = 0$$

$$\text{Then } \boxed{\text{C.F.} = e^{\beta_1 x} f_1(y + \alpha_1 x) + e^{\beta_2 x} f_2(y + \alpha_2 x)}$$

Remark

If linear factors are repeated i.e.

$$(D - \alpha_1 D' - \beta_1)^2 Z = 0$$

$$\text{Then C.F.} = e^{\beta_1 x} f_1(y + \alpha_1 x) + x e^{\beta_1 x} f_2(y + \alpha_1 x)$$

P.I. Same as Homo PDE with constant coeff

Q Solve $(D - D' - 1)(D - D' - 2)Z = e^{3x-y} + x$

\rightarrow ~~C.F.~~ $\alpha_1 = 1, \beta_1 = 1, \alpha_2 = 0, \beta_2 = 2$

$$\text{C.F.} = e^x f_1(y+x) + e^{2x} f_2(y+0x)$$

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

$$P.I. = \frac{e^{3x-y}}{(3+1-1)(3+1-2)} + \frac{x}{(-1)(-2)}$$

$a=3, b=-1$

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

$$= \frac{e^{3x-y}}{2} + \frac{1}{2} [1 + D] [1 - \frac{D}{2}] x$$

$\therefore Z = \text{C.F.} + \text{P.I.}$

$$= e^x f_1(y+x) + e^{2x} f_2(y) + \frac{e^{3x-y}}{2} + \frac{1}{2} [(1-D)(x - \frac{1}{2})]$$

$$= \frac{e^{3x-y}}{2} + \frac{1}{2} (x - \frac{3}{2}) + \text{C.F.}$$