



DEPARTMENT OF MATHEMATICS

UNIT-III PARTIAL DIFFERENTIAL EQUATIONS

HOMOGENEOUS EQUATIONS:

$$(D^2 + 2DD' + D'^2)z = \cos(x-y)$$

A.E. is $m^2 + 2m + 1 = 0$

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

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

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

$\frac{1}{-1+2-1} \cos(x-y)$
 $-1+2-1=0$

D.W.H. to 'D' in 'Dr' & multi. by x in the 'Nr'.

$$= x \frac{1}{2D + 2D'} x \cos(x-y)$$

$$= \frac{1}{2D + 2D'} x \frac{2D - 2D'}{2D - 2D} x \cos(x-y)$$

$$= 2x [D - D'] \cos(x-y) \quad \left\{ \begin{array}{l} D \rightarrow D.W.H. \text{ to } x \\ D' \rightarrow D.W.H. \text{ to } y \end{array} \right.$$

$$= \frac{2x [D (\cos(x-y)) - D' \cos(x-y)]}{4D^2 - 4D'^2}$$

$$D^2 = -(1)^2 = -1$$

$$D'^2 = -(-1)^2 = -1$$

$$= 2x [D (\cos(x-y)) - D' \cos(x-y)]$$

$$= 2x [D (\cos(x-y)) - D (-1) \cos(x-y)]$$



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$$[(D^2 - DD' - 2D'^2)]z = x^2y + (2x + 3y)$$

AE: $m^2 - m - 2 = 0 \Rightarrow m = 2, -1$

CF: $z = f_1(y-x) + f_2(y+x)$

$$\begin{aligned} P.D.I. &= \frac{1}{D^2 - DD' - 2D'^2} x^2y \\ &= \frac{1}{D^2} \left[1 - \frac{(DD' + 2D'^2)}{D^2} \right]^{-1} x^2y \end{aligned}$$

$$\begin{aligned} &= \frac{1}{D^2} \left[1 + \frac{D'}{D} + \frac{2D'^2}{D^2} \right] x^2y \\ &= \frac{1}{D^2} \left[x^2y + \frac{D'}{D} (x^2y) + \frac{2D'^2}{D^2} (x^2y) \right] \\ &= \frac{1}{D^2} \left[x^2y + \frac{1}{D} \frac{d}{dy} (x^2y) + \frac{2}{D^2} \frac{d^2}{dy^2} (x^2y) \right] \\ &= \frac{1}{D^2} \left[x^2y + \frac{1}{D} (x^2) + \frac{2}{D^2} (0) \right] \\ &= \frac{1}{D^2} \left[x^2y + \frac{x^3}{3} \right] \\ &= \frac{1}{D} \int \left(x^2y + \frac{x^3}{3} \right) dx \\ &= \int \left(\frac{x^3}{3}y + \frac{x^4}{12} \right) dx \\ &= \frac{x^4}{12}y + \frac{x^5}{60} \end{aligned}$$



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$$\begin{aligned}
 P.I_2 &= \frac{1}{D^2 - DD' - 2D'^2} (2x+3y) \\
 &= \frac{1}{D^2 \left[1 - \left(\frac{D'}{D} + \frac{2D'^2}{D^2} \right) \right]} (2x+3y) \\
 &= \frac{1}{D^2} \left[1 - \left(\frac{D'}{D^2} + \frac{2D'^2}{D^2} \right) \right]^{-1} (2x+3y) \\
 &= \frac{1}{D^2} \left[1 + \frac{D'}{D^2} + \frac{2D'^2}{D^2} \right] (2x+3y) \\
 &= \frac{1}{D^2} \left[2x+3y + \frac{D'}{D^2} (2x+3y) + \frac{2D'^2}{D^2} (2x+3y) \right]
 \end{aligned}$$

TYPE IV : RHS = $f(ny) = e^{an+by} x^m y^n$ (or) $e^{an+by} \cos(an+by)$ or $\sin(an+by)$

$$P.I = \frac{1}{\varphi(D, D')} e^{an+by} \cdot x^m y^n.$$

Replace $D \rightarrow D+a$; $D' \rightarrow D+b$. Then type III rule or type II rule.



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1) Solve: $(D^2 - 2DD' + D'^2)z = n^2 y^2 e^{n+y}$

Soln: A.E. is $m^2 - 2m + 1 = 0$

$$(m-1)^2 = 0$$

$$m = +1, +1$$

∴ The roots are real and equal.

$$\begin{aligned} C.F. \text{ is } z &= f_1(y+mn) + n f_2(y+mn) \\ &= f_1(y+n) + n f_2(y+n) \end{aligned}$$

P.I. $P.I. = \frac{1}{D^2 - 2DD' + D'^2} \cdot n^2 y^2 e^{n+y}$

Replace $D \rightarrow D+1$; $D' \rightarrow D'+1$

$$= \frac{1}{(D+1)^2 - 2(D+1)(D'+1) + (D'+1)^2} \cdot e^{n+y} \cdot n^2 y^2$$



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$$\begin{aligned} &= \frac{1}{D^2 + 2D + 1 - 2[D D' + D + D' + 1] + D'^2 + 2D' + 1} e^{x+y} \cdot n^2 y^2 \\ &= \frac{1}{D^2 + 2D + 1 - 2D D' - 2D - 2D' + D'^2 + 2D' + 1} e^{x+y} \cdot n^2 y^2 \\ &= \frac{1}{D^2 - 2D D' + D'^2} e^{x+y} \cdot n^2 y^2 \\ &= e^{x+y} \cdot \frac{1}{D^2} \left[1 - \left(\frac{2D'}{D} - \frac{D'^2}{D^2} \right) \right]^{-1} n^2 y^2 \\ &= e^{x+y} \cdot \frac{1}{D^2} \left[1 + \left(\frac{2D'}{D} - \frac{D'^2}{D^2} \right) \right] n^2 y^2 \\ &= e^{x+y} \cdot \frac{1}{D^2} \left[x^2 y^2 + \frac{2D'}{D} x^2 y^2 - \frac{D'^2}{D^2} x^2 y^2 \right] \\ &= e^{x+y} \left[\frac{1}{D^2} (n^2 y^2) + \frac{2}{D^2} \left(2 \frac{x^3 y}{3} \right) - \frac{1}{D^2} \left(\frac{2x^4}{12} \right) \right] \\ &= e^{x+y} \left[\frac{x^4 y^2}{12} + \frac{4y}{3} \frac{x^5}{20} - \frac{1}{6} \frac{x^6}{30} \right] \\ &= e^{x+y} \left[\frac{x^4 y^2}{12} + \frac{x^5 y}{15} - \frac{x^6}{180} \right] \end{aligned}$$

∴ Solution is $x = c f + P \cdot I$

$$= f_1(y+x) + x f_2(y+x) + e^{x+y} \left[\frac{x^4 y^2}{12} + \frac{x^5 y}{15} - \frac{x^6}{180} \right]$$