



Lok Nayak Jai Prakash Institute of Technology
Chapra, Bihar-841302

Non-
Homogeneous
Linear Partial
Differential ...

Dr. G.K.
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LNJPIT,
Chapra

Introduction

Mathematics-II (Differential Equations)
Lecture Notes
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by

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Non-Homogeneous Linear Partial Differential Equations with Constants Coefficients

Definition

A linear partial differential equations with constant coefficients, which are not homogeneous are called Non-homogeneous.

Example

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

Example

$$\frac{\partial^3 z}{\partial z^3} + \frac{\partial z}{\partial z} - 4z = \sin(x + 2y)$$



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A linear differential operator $F(D, D')$ is known as **reducible**, if it can be written as the product of linear factors of the form $aD + bD' + c$, where a , b and c are constants. $F(D, D')$ is known as **irreducible**, if it is not reducible.

Example

$D^2 - D'^2$ is reducible because it can be written as a linear factor $(D^2 - D'^2) = (D - D')(D + D')$

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$D^3D' - DD'^3$ is reducible because it can be written as a linear factor $D^3D' - DD'^3 = DD'(D - D')(D + D')$



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Example

$D^2 - D'^3$ is irreducible because it can not be written as a linear factor.



Working rule for finding C.F. of reducible non-homogeneous linear partial differential equations with constants coefficients.

Let the given reducible non-homogeneous linear partial differential equations with constants coefficients be

$$F(D, D')z = \phi(x, y)$$

Step-I: Factorize $F(D, D')$ into linear factors.

Step-II: Corresponding to each non-repeated factor $(bD - aD' - c)$, the part of complementary function is taken as $e^{(cx/b)} f_1(by + ax)$, if $b \neq 0$.

Step-III: Corresponding to repeated factor $(bD - aD' - c)^r$, the part of complementary function is taken as $e^{(cx/b)} [f_1(by + ax) + x f_2(by + ax) + x^2 f_3(by + ax) + \dots + x^{(r-1)} f_r(by + ax)]$, if $b \neq 0$.



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Step-IV: Corresponding to each non-repeated factor $(bD - aD' - c)$, the part of complementary function is taken as $e^{-(cy/a)} f_{-1}(by + ax)$, if $a \neq 0$.

Step-V: Corresponding to repeated factor $(bD - aD' - c)^r$, the part of complementary function is taken as $e^{-(cy/a)} [f_1(by + ax) + yf_2(by + ax) + y^2f_3(by + ax) + \dots + y^{(r-1)}f_r(by + ax)]$, if $a \neq 0$, $f_1, f_2, f_3, \dots, f_r$ are arbitrary functions.



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Example

Solve the PDE $(D^2 - D'^2 + D - D')z = 0$.

Solution: The given PDE $(D^2 - D'^2 + D - D')z = 0$ is reducible because it can be written as a linear factor

$$\begin{aligned} [(D - D')(D + D') + D - D']z = 0 &\implies \\ (D - D')(D + D' + 1)z = 0. \end{aligned}$$

By comparing $(D - D')$ with $(bD - aD' - c)$, we get $b = 1$, $a = 1$ and $c = 0$. Now part of complementary function (C.F.) corresponding to the factor $(D - D')$ is

$$e^{(0.x/(1))} f_1(1.y + 1.x) \implies f_1(y + x).$$



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Again by comparing $(D + D' + 1)$ with $(bD - aD' - c)$, we get $b = 1$, $a = -1$ and $c = -1$. Now part of complementary function (C.F.) corresponding to the factor $(D + D' + 1)$ is

$$e^{((-1).x/(1))} \phi(1.y + (-1).x) \implies e^{-x} f_2(y - x).$$

Hence the required solution is

$$z = f_1(y + x) + e^{-x} f_2(y - x),$$

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Example

Solve the PDE $r + 2s + t + 2p + 2q + z = 0$.

Solution: The given PDE can be written as $(D^2 + 2DD' + D'^2 + 2D + 2D' + 1)z = 0$, which is reducible because it can be written as a linear factor

$$\begin{aligned} [(D + D')^2 + 2D + 2D' + 1]z &= 0 \implies \\ [(D + D')^2 + 2(D + D') + 1]z &= 0. \end{aligned}$$

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Solve the PDE $(3D - 5)(7D' + 2)DD'(2D + 3D' + 5)$.

Solution: The given PDE is in a linear factor. Hence the required solution is

$$z = e^{5x/3} f_1(3y) + e^{-(2y/7)} f_2(7x) + f_3(y) + f_4(x) + e^{(-5x/2)} f_5(2y - 3x),$$

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Exercise

Solve the following PDE:

$$(1) (D^2 - DD' + D' - 1)z = 0 \quad \text{Ans.}$$
$$z = e^x f_1(y) + e^{-x} f_2(y + x)$$

$$(2) s + p - q - z = 0 \quad \text{Ans. } e^x f_1(y) + e^{-y} f_2(x)$$

$$(3) (D^2 - DD' - 2D'^2 + 2D + 2D')z = 0 \quad \text{Ans.}$$
$$z = f_1(y - x) + e^{-2x} f_2(y + 2x)$$

$$(4) (D^2 - D'^2 + D - D')z = 0 \quad \text{Ans.}$$
$$z = f_1(y + x) + e^{-x} f_2(y - x)$$

$$(5) (DD' + aD + bD' + ab)z = 0 \quad \text{Ans.}$$
$$z = e^{-bx} f_1(y) + e^{-ay} f_2(x)$$



Non-
Homogeneous
Linear Partial
Differential ...

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Introduction

Thanks !!!