



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

Homogeneous
Linear Partial
Differential ...

Dr. G.K.
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Introduction

Mathematics-II (Differential Equations) Lecture Notes April 10, 2020

by

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Working rule for finding Particular Integral P.I. of reducible/irreducible non-homogeneous linear partial differential equations with constants coefficients.

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

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

Case-I: When $\phi(x, y) = e^{ax+by}$ and $F(a, b) \neq 0$.

Then, we get the P.I. by replacing D by a and D' by b . i.e.

$$P.I. = \frac{1}{F(D, D')} e^{ax+by} = \frac{1}{F(a, b)} e^{ax+by}$$



Introduction

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Example

Solve the PDE $(DD' + aD + bD' + ab)z = e^{mx+ny}$.

Solution: The given equation can be written as $(D + b)(D' + a)z = e^{mx+ny}$, which is reducible. Hence complementary function (C.F.) is

$$C.F. = e^{-bx} f_1(y) + e^{-ay} f_2(x), \text{ } f_1 \text{ and } f_2 \text{ are arbitrary constant.}$$

and

$$P.I. = \frac{1}{F(D, D')} e^{ax+by} = \frac{1}{(D + b)(D' + a)} e^{mx+ny} = \frac{1}{(m + b, n + a)} e^{mx+ny}.$$



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Introduction

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Solution: The given equation can be written as

$$\begin{aligned} [(D - D')(D + D') + D - D']z &= e^{2x+3y} \implies \\ (D - D')(D + D' + 1)z &= e^{2x+3y}, \end{aligned}$$

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Introduction

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$$\frac{1}{(2 - 3)(2 + 3 + 1)} e^{2x+3y} \Rightarrow = -\frac{1}{6} e^{2x+3y}.$$

Hence the required solution is

$$z = f_1(y + x) + e^{-x} f_2(y - x) - \frac{1}{6} e^{2x+3y}.$$



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Example

Solve the PDE $(D^2 - 4DD' + D - 1)z = e^{3x-2y}$.

Solution: The given equation can not be written as linear factors. Hence it's complementary function (C.F.) is taken as a trial solution

$$z = \sum Ae^{hx+ky}$$

Therefore we have

$$Dz = \sum Ahe^{hx+ky}, D^2z = \sum Ah^2e^{hx+ky} \text{ and}$$

$DD'z = \sum Ahke^{hx+ky}$. Put all these values in given equation $(D^2 - 4DD' + D - 1)z = 0$, we have

$$\sum Ah^2e^{hx+ky} - 4\sum Ahke^{hx+ky} + \sum Ahe^{hx+ky} - \sum Ae^{hx+ky} = 0.$$

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Homogeneous
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LNJPIT,
Chhapra

Introduction

$$\Rightarrow k = \frac{(h^2 + h - 1)}{4h}.$$

Thus $C.F. = \sum Ae^{hx+ky}$, where $k = \frac{(h^2 + h - 1)}{4h}$

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$$\frac{1}{(3^2 - 4 \cdot 3 \cdot (-2) + 3 - 1)} e^{3x-2y} = \frac{1}{35} e^{3x-2y}.$$

Hence the required solution is

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Homogeneous Linear Partial Differential ...

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Exercise

Solve the following PDE:

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

$$(2) (D^3 - 3DD' + D + 1)z = e^{2x+3y} \quad \text{Ans.}$$
$$z = \sum Ae^{hx+ky} - \frac{1}{7}e^{2x+3y}, \text{ where } k = \frac{(h^3 + h + 1)}{3h}.$$

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$$P.I. = -\frac{1}{20}(D' + 4) \sin(x + 2y) \implies \\ -\frac{1}{20} [D' \sin(x + 2y) + 4 \sin(x + 2y)].$$

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Solve the PDE $(D - D'^2)z = \cos(x - 3y)$.

Solution: The given equation can not be written as linear factors. Hence it's complementary function (C.F.) is taken as a trial solution

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So that $Dz = \sum Ahe^{hx+ky}$ and $D'^2z = \sum Ak^2e^{hx+ky}$. By Putting these values in given equation $(D - D'^2)z = 0$, we have

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So that $Dz = \sum Ahe^{hx+ky}$ and $D'^2z = \sum Ak^2e^{hx+ky}$. By Putting these values in given equation $(D - D'^2)z = 0$, we have

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Exercise

Solve the following PDE:

$$(1) \quad \frac{\partial^2 z}{\partial x^2} - \frac{\partial^2 z}{\partial x \partial y} + \frac{\partial z}{\partial y} - z = \cos(x + 2y) \quad \text{Ans.}$$

$$z = e^x f_1(y) + e^{-x} f_2(y + x) + (1/2) \sin(x + 2y).$$

$$(2) \quad (D^2 - DD' - 2D)z = \sin(3x + 4y) \quad \text{Ans. } z = f_1(y) + e^{2x} f_2(y + x) + (1/15) [\sin(3x + 4y) + 2 \cos(3x + 4y)].$$

$$(3) \quad (D - D' - 1)(D - D' - 2)z = \sin(2x + 3y) \quad \text{Ans.}$$
$$z = e^x f_1(y + x) + e^{2x} f_2(y + x) + (1/10) [\sin(2x + 3y) - 12 \cos(2x + 3y)].$$

$$(4) \quad (D^2 - D')z = \cos(3x - y) \quad \text{Ans.}$$
$$z = \sum A e^{hx+h^2y} - \frac{1}{82} [-\sin(3x - y) + 9 \cos(3x - y)].$$



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Thanks !!!