UNIT 1 PARTIAL DIFFERENTIAL EQUATIONS

Solutions of standard types of first order partial differential equations

Type-IV $f_1(x,p) = f_2(y,q)$

for this type, there is no Singular Integral

1. Solve $q^2 - p = y - x$

Given: $q^2 - p = y - x$ (constant)

$q^2 - y = p - x = k$

Now, $q^2 - y = k$ | $p - x = k$

$q^2 = k + y$ | $p = k + x$

$q = \sqrt{k+y}$

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WKT, $z = \int p\,dx + \int q\,dy$

$$z = \int (k+x)\,dx + \int \sqrt{k+y}\,dy$$

$$= kx + \frac{x^2}{2} + \frac{(k+y)^{3/2}}{3/2} + c$$

$$= kx + \frac{x^2}{2} + \frac{2}{3}(k+y)^{3/2} + c$$, which is the complete Integral.

2. Solve: $\sqrt{p} + \sqrt{q} = x + y$

Given:- $\sqrt{p} + \sqrt{q} = x + y$

$$\sqrt{p} - x = -\sqrt{q} + y = k$$

$\sqrt{p} - x = k$	$y - \sqrt{q} = k$
$\sqrt{p} = k + x$	$\sqrt{q} = y - k$
$p = (k+x)^2$	$q = (y-k)^2$

WKT, $z = \int p\,dx + \int q\,dy$

$$z = \int (k+x)^2\,dx + \int (y-k)^2\,dy$$

$$z = \frac{(k+x)^3}{3} + \frac{(y-k)^3}{3} + c$$, which is the complete Integral

3. Find the complete Integral of $xp - yq = y^2 - x^2$

Given! $xp - yq = y^2 - x^2$

$$xp + x^2 = y^2 + yq = k$$

$xp + x^2 = k$	$y^2 + yq = k$
$xp = k - x^2$	$yq = k - y^2$
$p = \frac{k - x^2}{x}$	$q = \frac{k - y^2}{y}$
$p = \frac{k}{x} - x$	$q = \frac{k}{y} - y$

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WKT, $z = \int p\,dx + \int q\,dy$

$$= \int\left(\frac{k}{x} - x\right)dx + \int\left(\frac{k}{y} - y\right)dy$$

$$= k\log x - \frac{x^2}{2} + k\log y - \frac{y^2}{2} + c$$

$$z = k\log(xy) - \left(\frac{x^2+y^2}{2}\right) + c$$, which is the complete Integral.

Type 2:

8) Solve: $z = px + qy + \sqrt{1+p^2+q^2}$

Given: $z = px + qy + \sqrt{1+p^2+q^2}$

Complete Integral:

$$z = ax + by + \sqrt{1+a^2+b^2} \rightarrow (A)$$

Singular Integral:

$\frac{\partial z}{\partial a} = 0$

$$x + \frac{1(2a)}{2\sqrt{1+a^2+b^2}} = 0$$

$$x = \frac{-a}{\sqrt{1+a^2+b^2}} \rightarrow (1)$$

$\frac{\partial z}{\partial b} = 0$

$$y + \frac{2b}{2\sqrt{1+a^2+b^2}} = 0$$

$$y = \frac{-b}{\sqrt{1+a^2+b^2}} \rightarrow (2)$$

Squaring on both sides,

$$x^2 = \frac{a^2}{1+a^2+b^2}, \quad y^2 = \frac{b^2}{1+a^2+b^2}$$

Now,

$$x^2+y^2 = \frac{a^2+b^2}{1+a^2+b^2}$$

$$1-(x^2+y^2) = 1 - \frac{a^2+b^2}{1+a^2+b^2}$$

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

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

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Taking square root,

$$\sqrt{1-x^2-y^2} = \frac{1}{\sqrt{1+a^2+b^2}}$$

$$\Rightarrow \sqrt{1+a^2+b^2} = \frac{1}{\sqrt{1-x^2-y^2}}$$

$$(1) \Rightarrow \quad x = -a\sqrt{1-x^2-y^2} \Rightarrow a = \frac{-x}{\sqrt{1-x^2-y^2}}$$

$$(2) \Rightarrow \quad y = -b\sqrt{1-x^2-y^2} \Rightarrow b = \frac{-y}{\sqrt{1-x^2-y^2}}$$

$$(A) \Rightarrow \quad z = \frac{-x^2}{\sqrt{1-x^2-y^2}} - \frac{y^2}{\sqrt{1-x^2-y^2}} + \frac{1}{\sqrt{1-x^2-y^2}}$$

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

$$z = \sqrt{1-x^2-y^2}$$

$$z^2 = 1-x^2-y^2.$$

HW 1. $z = px + qy + (pq)^{3/2}$

2. $z = px + qy + p^2q^2$