

## Linear partial differential equation

Formation:  $\rightarrow$  If  $Z$  is a function of two independent variables  $x, y$ . Then we have a differential equation of the form  $f(x, y, z, p, q) = 0$  which is called the partial differential equation of 1st order.

$$\text{Where } p = \frac{\partial z}{\partial x}, \text{ \& } q = \frac{\partial z}{\partial y}$$

(A) Formation by the elimination of arbitrary const  $\rightarrow$

Let us we have a function

$$f(x, y, z, a, b) = 0 \quad \text{--- (1)}$$

Differentiating w.r.to  $x$ , we get

$$\therefore \frac{\partial f}{\partial x} + \frac{\partial f}{\partial z} \cdot \frac{\partial z}{\partial x} = 0$$

$$\therefore \frac{\partial f}{\partial x} + \frac{\partial f}{\partial z} p = 0 \quad \text{--- (1)}$$

Again differentiating w.r.to  $y$ , we get

$$\frac{\partial f}{\partial y} + \frac{\partial f}{\partial z} q = 0 \quad \text{--- (2)}$$

Eliminating  $a, b$ , from eq<sup>n</sup> (1) & (2) & (3) we get the partial differential equation of the form  $\phi(x, y, z, p, q) = 0$

(B) Formation by the elimination of arbitrary function: →

→ Let  $u, v$  be two function of  $x, y, z$  connected by the relation

$$f(u, v) = 0 \quad \text{--- (1)}$$

Differentiating (1) w.r. to  $x$  &  $y$  we get

$$\frac{\partial f}{\partial u} \left[ \frac{\partial u}{\partial x} + \frac{\partial u}{\partial z} \cdot p \right] + \frac{\partial f}{\partial v} \left[ \frac{\partial v}{\partial x} + \frac{\partial v}{\partial z} \cdot p \right] = 0 \quad \text{--- (2)}$$

$$f \frac{\partial f}{\partial u} \left[ \frac{\partial u}{\partial x y} + \frac{\partial u}{\partial z} \cdot q \right] + \frac{\partial f}{\partial v} \left[ \frac{\partial v}{\partial y} + \frac{\partial v}{\partial z} \cdot q \right] = 0 \quad \text{--- (3)}$$

Eliminating  $\frac{\partial f}{\partial u}$  &  $\frac{\partial f}{\partial v}$  from equation (2) & (3), we get.

$$\left| \begin{array}{cc} \frac{\partial u}{\partial x} + \frac{\partial u}{\partial z} p & \frac{\partial v}{\partial x} + \frac{\partial v}{\partial z} p \\ \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} q & \frac{\partial v}{\partial y} + \frac{\partial v}{\partial z} q \end{array} \right| = 0$$

$$\left( \frac{\partial u}{\partial x} + \frac{\partial u}{\partial z} p \right) \left( \frac{\partial v}{\partial y} + \frac{\partial v}{\partial z} q \right) - \left( \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} q \right) \left( \frac{\partial v}{\partial x} + \frac{\partial v}{\partial z} p \right) = 0$$

$$p \left( \frac{\partial u}{\partial z} \cdot \frac{\partial v}{\partial y} - \frac{\partial u}{\partial y} \cdot \frac{\partial v}{\partial z} \right) + q \left( \frac{\partial u}{\partial z} \cdot \frac{\partial v}{\partial x} - \frac{\partial u}{\partial x} \cdot \frac{\partial v}{\partial z} \right) + \left( \frac{\partial u}{\partial x} \cdot \frac{\partial v}{\partial y} - \frac{\partial u}{\partial y} \cdot \frac{\partial v}{\partial x} \right) = 0$$

$$p \left( \frac{\partial u}{\partial z} \cdot \frac{\partial v}{\partial y} - \frac{\partial u}{\partial y} \cdot \frac{\partial v}{\partial z} \right) + q \left( \frac{\partial u}{\partial z} \cdot \frac{\partial v}{\partial x} - \frac{\partial u}{\partial x} \cdot \frac{\partial v}{\partial z} \right) = \frac{\partial u}{\partial x} \cdot \frac{\partial v}{\partial y} - \frac{\partial u}{\partial y} \cdot \frac{\partial v}{\partial x}$$

$$\text{or, } p \left( \frac{\partial(u, v)}{\partial(y, z)} \right) + q \left( \frac{\partial(u, v)}{\partial(z, x)} \right) = \frac{\partial(u, v)}{\partial(x, y)}$$

If we denote  $p = \frac{\partial(u, v)}{\partial(y, z)}$ ,  $q = \frac{\partial(u, v)}{\partial(z, x)}$

$$R = \frac{\partial(u, v)}{\partial(x, y)}$$

Then it is

$$pp + qq = R, \text{ is the}$$

required partial differential eq<sup>n</sup> of order one [This is the standard form]

Formation using (A) :- Let  $z = (x+a)(y+b)$  — (1)  
Differentiating w.r.t to  $x$  &  $y$

we get

$$p = (y+b) \text{ — (2)}$$

$$q = (x+a) \text{ — (3)}$$

eliminating  $a, b$  from eq<sup>n</sup> (1), (2), (3) we get the required differential equation

$$\therefore z = p \cdot q$$

Formation using B :-

$$\text{Let } f(x+y+z, x^2+y^2-z^2) = 0 \text{ — (1)}$$

Let us denote  $u = u(x, y, z) = x+y+z$

$$v = v(x, y, z) = x^2 + y^2 - z^2$$

We obtain eq<sup>n</sup> (1) becomes  $f(u, v) = 0$  — (2)

Differentiating (2) w.r. to  $x$  &  $y$ , we get

$$\frac{\partial f}{\partial u} \left[ \frac{\partial u}{\partial x} + \frac{\partial u}{\partial z} p \right] + \frac{\partial f}{\partial v} \left[ \frac{\partial v}{\partial x} + \frac{\partial v}{\partial z} p \right]$$

$$= \frac{\partial f}{\partial u} [1 + 1 \cdot p] + \frac{\partial f}{\partial v} [2x - 2z p] = 0$$

$$\text{or, } \frac{\partial f}{\partial u} \left[ \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} q \right] + \frac{\partial f}{\partial v} \left[ \frac{\partial v}{\partial y} + \frac{\partial v}{\partial z} \cdot 2 \right]$$

$$= \frac{\partial f}{\partial u} [1 + 1 \cdot q] + \frac{\partial f}{\partial v} [2y - 2z q] = 0$$

eliminating  $\frac{\partial f}{\partial u}$  &  $\frac{\partial f}{\partial v}$  we get

$$\begin{vmatrix} 1+p & 2(x-pz) \\ 1+q & 2(y-zq) \end{vmatrix} = 0$$

$$\text{or } 2(1+q)(y-zq) - 2(1+p)(x-pz) = 0$$

$$\text{or, } y - zq + pq - pz - x + pz - qx + pqz = 0$$

$$\text{or, } p(y+z) + q(z-x) = x-y$$

$$\text{i.e. } p^2 + q^2 = R \quad \text{from}$$

which is required partial differential equation.