



UNIT-3 PARTIAL DIFFERENTIAL EQUATIONS

Lagrange's linear equation

Lagrange's Linear Equations

The equations of the form $Pp + Qq = R$ is known as Lagrange's linear equation, where P, Q are functions of x, y, z

To solve this equation, it is enough to solve the subsidiary equations

$$\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$$

The auxiliary eqn can be solved in 2 ways

1. Method of grouping
2. Method of Multipliers

Method of Grouping:-

$$Pp + Qq = R$$

$$\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$$

$$\left. \begin{array}{l} \text{I} \quad \int \frac{dx}{P} = \int \frac{dy}{Q} \\ \text{II} \quad \int \frac{dy}{Q} = \int \frac{dz}{R} \\ \text{III} \quad \int \frac{dz}{R} = \int \frac{dx}{P} \end{array} \right\} \Rightarrow \phi(c_1, c_2) = 0.$$



UNIT-3 PARTIAL DIFFERENTIAL EQUATIONS

Lagrange's linear equation

1. Solve $x^2p + y^2q = z^2$

$$Pp + Qq = R$$

$$\frac{dx}{x^2} = \frac{dy}{y^2} = \frac{dz}{z^2}$$

$$\Rightarrow \int \frac{dx}{P} = \int \frac{dy}{Q}$$

$$\int \frac{dx}{x^2} = \int \frac{dy}{y^2}$$

$$\int x^{-2} dx = \int y^{-2} dy$$

$$-x^{-1} + C = -y^{-1} + C$$

$$\frac{-1}{x} + \frac{1}{y} = C_1 \rightarrow \textcircled{1}$$

$$\Rightarrow \int \frac{dy}{Q} = \int \frac{dz}{R}$$

$$\int \frac{dy}{y^2} = \int \frac{dz}{z^2}$$

$$\int y^{-2} dy = \int z^{-2} dz$$

$$\frac{y^{-1}}{-1} + C = \frac{z^{-1}}{-1} + C$$

$$\frac{-1}{y} + \frac{1}{z} = C_2 \rightarrow \textcircled{2}$$

Combining eqns $\textcircled{1}$ & $\textcircled{2}$

$$\phi(C_1, C_2) = 0$$

$$\phi\left(\frac{-1}{x} + \frac{1}{y}, \frac{-1}{y} + \frac{1}{z}\right) = 0$$



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Lagrange's linear equation

$$a) \frac{y^2 z}{x} p + x z q = y^2$$

$$Pp + Qq = R$$

$$\frac{dx}{P} = \frac{dy}{Q}$$

$$\frac{dx}{\frac{y^2 z}{x}} = \frac{dy}{x z} = \frac{dz}{y^2}$$

$$I \Rightarrow \int \frac{dx}{\frac{y^2 z}{x}} = \int \frac{dy}{x z}$$

$$\int \frac{x dx}{y^2 z} = \int \frac{dy}{x z}$$

$$\int x^2 dx = \int y^2 dy$$

$$\frac{x^3}{3} + c = \frac{y^3}{3} + c$$

$$\Rightarrow \frac{x^3}{3} - \frac{y^3}{3} = c_1 \rightarrow \textcircled{1}$$

$$ii) \Rightarrow \int \frac{dz}{y^2} = \int \frac{dx}{\frac{y^2 z}{x}}$$

$$\int \frac{dz}{y^2} = \int \frac{x dx}{y^2 z}$$

$$\int z dz = \int x dx$$

$$\frac{z^2}{2} + c = \frac{x^2}{2} + c$$

$$\frac{z^2}{2} - \frac{x^2}{2} = c_2 \rightarrow \textcircled{2}$$

$$\phi \left(\frac{x^3}{3} - \frac{y^3}{3}, \frac{z^2}{2} - \frac{x^2}{2} \right) = 0$$