



SNS COLLEGE OF TECHNOLOGY
(AN AUTONOMOUS INSTITUTION)
COIMBATORE - 35
DEPARTMENT OF MATHEMATICS



UNIT 1 PARTIAL DIFFERENTIAL EQUATIONS

Lagrange's linear equation

Method of Multipliers

$$Pp + Qq = R$$

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

I $\frac{dx \pm dy \pm dz}{P \pm Q \pm R} = 0$

ii $\frac{x dx \pm y dy \pm z dz}{xP \pm yQ \pm zR} = 0$

iii $\frac{x^2 dx \pm y^2 dy \pm z^2 dz}{x^2 P \pm y^2 Q \pm z^2 R} = 0$

iv $\frac{\frac{1}{x} dx \pm \frac{1}{y} dy \pm \frac{1}{z} dz}{\frac{1}{x} P \pm \frac{1}{y} Q \pm \frac{1}{z} R} = 0$

v $\frac{\frac{1}{x^2} dx \pm \frac{1}{y^2} dy \pm \frac{1}{z^2} dz}{\frac{1}{x^2} P \pm \frac{1}{y^2} Q \pm \frac{1}{z^2} R} = 0$

vi $\frac{l dx \pm m dy \pm n dz}{lP \pm mQ \pm nR} = 0$

✓ Solve $x(y-z)p + y(z-x)q = z(x-y)r$

$$Pp + Qq = R$$

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

$$\frac{dx}{x(y-z)} = \frac{dy}{y(z-x)} = \frac{dz}{z(x-y)}$$



$$I \Rightarrow \frac{dx + dy + dz}{xy - xz + yz - xy + zx - zy} = 0$$

$$dx + dy + dz = 0$$

$$\int dx + \int dy + \int dz = 0$$

$$x + y + z = c_1 \rightarrow \textcircled{1}$$

$$II \Rightarrow \frac{\frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz}{\frac{1}{x} \cdot x(y-z) + \frac{1}{y}(yz-x) + \frac{1}{z}(x-y)} = 0$$

$$\frac{\frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz}{y-z + z-x + x-y} = 0$$

$$\Rightarrow \frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz = 0$$

$$\int \frac{1}{x} dx + \int \frac{1}{y} dy + \int \frac{1}{z} dz = 0$$

$$\log x + \log y + \log z = \log c_2$$

$$\log (xyz) = \log c_2$$

$$xyz = c_2$$

$$\phi(c_1, c_2) = 0$$

$$\phi(x+y+z, xyz) = 0$$

Q. Solve $x(z^2 - y^2)p + y(x^2 - z^2)q = z(y^2 - x^2)$

$$Pp + Qq = R$$

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

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



$$\text{ii} \Rightarrow \frac{x dx + y dy + z dz}{x^2(z^2 - y^2) + y^2(x^2 - z^2) + z^2(y^2 - x^2)} = 0$$

$$\frac{x dx + y dy + z dz}{x^2 z^2 - x^2 y^2 + y^2 x^2 - y^2 z^2 + y^2 z^2 - x^2 z^2} = 0$$

$$x dx + y dy + z dz = 0$$

$$\int x dx + \int y dy + \int z dz = 0$$

$$\frac{x^2}{2} + \frac{y^2}{2} + \frac{z^2}{2} = c_1 \rightarrow \textcircled{1}$$

$$\text{iv} \Rightarrow \frac{\frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz}{\frac{1}{x} x(z^2 - y^2) + \frac{1}{y} y(x^2 - z^2) + \frac{1}{z} z(y^2 - x^2)} = 0$$

$$\frac{\frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz}{z^2 - y^2 + x^2 - z^2 + y^2 - x^2} = 0$$

$$\frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz = 0$$

$$\int \frac{1}{x} dx + \int \frac{1}{y} dy + \int \frac{1}{z} dz = 0$$

$$\log x + \log y + \log z = \log c_2$$

$$\log(xyz) = \log c_2$$

$$xyz = c_2 \rightarrow \textcircled{2}$$

By combining $\textcircled{1}$ & $\textcircled{2}$

$$\phi(c_1, c_2) = 0$$

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



3. Solve $(mz - ny)p + (nx - lz)q = ly - mx$

i

$$Pp + Qq = R$$

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

$$\frac{dx}{mz - ny} = \frac{dy}{nx - lz} = \frac{dz}{ly - mx}$$

$$\text{ii} \Rightarrow \frac{x dx + y dy + z dz}{x(mz - ny) + y(nx - lz) + z(ly - mx)} = 0$$

$$\frac{x dx + y dy + z dz}{x m z - x n y + y n x - l y z + l y z - m x z} = 0$$

$$x dx + y dy + z dz = 0$$

$$\int x dx + \int y dy + \int z dz = 0.$$

$$\frac{x^2}{2} + \frac{y^2}{2} + \frac{z^2}{2} = C_1 \rightarrow \text{①}$$

$$\text{iii} \Rightarrow \frac{l dx + m dy + n dz}{l(mz - ny) + m(nx - lz) + n(ly - mx)} = 0$$

$$\frac{l dx + m dy + n dz}{l m z - l n y + m n x - l m z + l n y - m n x} = 0$$

$$l dx + m dy + n dz = 0$$

$$\int l dx + \int m dy + \int n dz = 0$$



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UNIT 1 PARTIAL DIFFERENTIAL EQUATIONS

Lagrange's linear equation

$$lx + my + nz = c_2 \rightarrow \textcircled{2}$$

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

$$\phi(c_1, c_2) = 0$$

$$\phi\left(\frac{x^2}{2} + \frac{y^2}{2} + \frac{z^2}{2}, lx + my + nz\right) = 0.$$

$$\textcircled{*} \text{ Solve } x^2(y-z)p + y^2(z-x)q = z^2(x-y)$$

$$Pp + Qq = R$$

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

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

$$\bar{I} \Rightarrow \frac{\frac{1}{x^2}dx + \frac{1}{y^2}dy + \frac{1}{z^2}dz}{\frac{1}{x^2} \cdot x^2(y-z) + \frac{1}{y^2} \cdot y^2(z-x) + \frac{1}{z^2} \cdot z^2(x-y)} = 0.$$

$$\frac{\frac{1}{x^2} dx + \frac{1}{y^2} dy + \frac{1}{z^2} dz}{y-z + z-x + x-y} = 0.$$

$$\frac{1}{x^2} dx + \frac{1}{y^2} dy + \frac{1}{z^2} dz = 0$$

$$\int \frac{1}{x^2} dx + \int \frac{1}{y^2} dy + \int \frac{1}{z^2} dz = 0.$$

$$\left(\frac{-1}{x}\right) + \left(\frac{-1}{y}\right) + \left(\frac{-1}{z}\right) = c_1$$

$$\frac{1}{x} + \frac{1}{y} + \frac{1}{z} = c_1$$

$$\frac{\frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz}{\frac{1}{x} \cdot x^2(y-z) + \frac{1}{y} \cdot y^2(z-x) + \frac{1}{z} \cdot z^2(x-y)} = 0$$



$$\frac{\frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz}{x(y-z) + y(z-x) + z(x-y)} = 0.$$

$$\frac{\frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz}{xy - xz + yz - xy + xz - yz} = 0.$$

$$\frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz = 0.$$

$$\int \frac{1}{x} dx + \int \frac{1}{y} dy + \int \frac{1}{z} dz = 0.$$

$$\log x + \log y + \log z = \log C_2$$

$$\log(xyz) = \log C_2$$

$$xyz = C_2 \rightarrow \textcircled{2}$$

By combining ① & ②

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

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

⑤ Solve! $z(x-y) = x^2 p - y^2 q$
 $P = x^2 \quad Q = -y^2 \quad R = z(x-y)$
 $Pp + Qq \neq R$

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

$$\frac{dx}{x^2} = \frac{dy}{-y^2} = \frac{dz}{z(x-y)} = \frac{dx+dy}{(x+y)(x-y)}$$

Taking first two members

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



Integrating $\int \frac{1}{x^2} dx = -\int \frac{1}{y^2} dy$

$$\frac{-1}{x} = \frac{1}{y} - C_1$$

$$C_1 = \frac{1}{x} + \frac{1}{y}$$

Taking last two members

$$\frac{dz}{z(x-y)} = \frac{dx+dy}{(x+y)(x-y)}$$

$$\frac{dz}{z} = \frac{d(x+y)}{(x+y)}$$

Integrating, $\int \frac{dz}{z} = \int \frac{d(x+y)}{(x+y)}$

$$\log z = \log(x+y) + \log C_2$$

$$\log z - \log(x+y) = \log C_2$$

$$\log\left(\frac{z}{x+y}\right) = \log C_2$$

$$C_2 = \frac{z}{x+y}$$

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

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

⑥ Solve $(y^2+z^2)p - xyq + xz = 0$.

$$Pp + Qq = R$$

$$P = y^2+z^2, Q = -xy, R = -xz$$

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

$$\frac{dx}{y^2+z^2} = \frac{dy}{-xy} = \frac{dz}{-xz}$$

I

$$\frac{xdx + ydy + zdz}{x(y^2+z^2) - y(xy) - z(xz)} = 0$$

$$\frac{xdx + ydy + zdz}{xy^2 + xz^2 - xy^2 - xz^2} = 0$$



$$\Rightarrow x dx + y dy + z dz = 0.$$

$$\int x dx + \int y dy + \int z dz = 0$$

$$\frac{x^2}{2} + \frac{y^2}{2} + \frac{z^2}{2} = \frac{C_1}{2}$$

$$x^2 + y^2 + z^2 = C_1$$

$$\Rightarrow \frac{dy}{-xy} = \frac{dz}{-xz}$$

$$\frac{dy}{y} = \frac{dz}{z}$$

Integrating, $\int \frac{dy}{y} = \int \frac{dz}{z}$

$$\log y = \log z + \log C_2$$

$$\log y - \log z = \log C_2$$

$$\log \left(\frac{y}{z} \right) = \log C_2$$

$$C_2 = \frac{y}{z}$$

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

$$\phi(x^2 + y^2 + z^2, \frac{y}{z}) = 0.$$

7) Solve $(x+2z)p + (2xz-y)q = x^2y.$

$$P = x+2z \quad Q = 2xz-y \quad R = x^2y$$

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

$$\frac{dx}{x+2z} = \frac{dy}{2xz-y} = \frac{dz}{x^2y} \quad \left[\text{Multipliers : } y, x, -2z \text{ or } 2x, -2z \right]$$



$$I \Rightarrow \frac{ydx + xdy - zdz}{y(x+2z) + z(2xz-y) - z^2(x+y)}$$

$$\frac{ydx + xdy - zdz}{xy + 2yz + x^2z - xy - x^2z - 2yz}$$

$$ydx + xdy - zdz = 0.$$

$$d(xy - z^2) = 0$$

Integrating $\int d(xy - z^2) = 0.$
 $xy - z^2 = C_1$

$$II \Rightarrow \frac{2xdx - 2dy - 2dz}{2x(x+2z) - 2(2xy) - 2(x^2+y)}$$

$$\frac{2xdx - 2dy - 2dz}{2x^2 + 4xz - 4xz + 2y - 2x^2 - 2y}$$

$$2xdx - 2dy - 2dz = 0.$$

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

$$\int d(x^2 - 2y - 2z) = 0$$

$$x^2 - 2y - 2z = C_2$$

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

$$\phi(xy - z^2, x^2 - 2y - 2z) = 0.$$