Formation of partial differential equation:

Problems

(1) Form the partial differential equation by eliminating the arbitrary constants from $z = ax + by + a^2 + b^2$.

Solution:

Given
$$z = ax + by + a^2 + b^2$$
(1)

Here we have two arbitrary constants a & b.

Differentiating equation (1) partially with respect to x and y respectively we get

$$\frac{\partial z}{\partial x} = a \Rightarrow p = a \tag{2}$$

$$\frac{\partial z}{\partial v} = b \Rightarrow q = a \tag{3}$$

Substitute (2) and (3) in (1) we get

 $z = px + qy + p^2 + q^2$, which is the required partial differential equation.

Problem-02: Eliminate arbitrary constants from the equation, $z = (x-a)^2 + (y-b)^2$.

Solution: Given that,
$$z = (x-a)^2 + (y-b)^2$$
 ...(1)

Differentiating (1) partially with respect to x, we get

$$\frac{\partial z}{\partial x} = 2(x - a)$$

$$or$$
, $\left(\frac{\partial z}{\partial x}\right)^2 = 4(x-a)^2$ [Squaring] ...(2)

And differentiating (1) partially with respect to y, we get

$$\frac{\partial z}{\partial y} = 2(y - b)$$

$$or, \left(\frac{\partial z}{\partial y}\right)^2 = 4(y-b)^2$$
 [Squaring] ...(3)

Adding equations (1) and (2), we get

$$\left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2 = 4(x-a)^2 + 4(y-b)^2$$

$$= 4\left\{(x-a)^2 + (y-b)^2\right\}$$

$$= 4z \qquad \text{[using eq.(1)]}$$

$$\therefore \left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2 = 4z$$

which is the required partial differential equation.

Problem-03: Find the differential equation of all spheres of radius λ , having centre in the xy - plane.

Solution: From the coordinate geometry of three dimensions, the equation of any sphere of radius λ , having centre (h, k, θ) in the xy – plane is,

$$(x-h)^2 + (y-k)^2 + z^2 = \lambda^2$$
 ...(1)

Differentiating (1) partially with respect to x, we get

$$2(x-h) + 2z \frac{\partial z}{\partial x} = 0$$

$$or_{+}(x-h) = -z \frac{\partial z}{\partial x}$$

$$or_{+}(x-h)^{2} = z^{2} \left(\frac{\partial z}{\partial x}\right)^{2}$$
[Squaring] ...(2)

And differentiating (1) partially with respect to y, we get

$$2(y-k)+2z\frac{\partial z}{\partial y}=0$$

$$or,(y-k)=-z\frac{\partial z}{\partial y}$$

$$or,(y-k)^2=z^2\left(\frac{\partial z}{\partial y}\right)^2$$
[Squaring] ...(3)

From equations (1), (2) and (3), we get

$$z^{2} \left(\frac{\partial z}{\partial x}\right)^{2} + z^{2} \left(\frac{\partial z}{\partial y}\right)^{2} + z^{2} = \lambda^{2}$$

which is the required partial differential equation.

Problem-04: Eliminate the arbitrary constants a, b and c from the relation $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1.$

Solution: Given that,
$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$
 ...(1)

Differentiating (1) partially with respect to x, we get

$$\frac{2x}{a^2} + \frac{2z}{c^2} \frac{\partial z}{\partial x} = 0$$

$$or, c^2 x + a^2 z \frac{\partial z}{\partial x} = 0 \qquad \cdots (2)$$

Again, differentiating (2) partially with respect to x, we get

$$c^2 + a^2 \left(\frac{\partial z}{\partial x}\right)^2 + a^2 z \frac{\partial^2 z}{\partial x^2} = 0 \qquad \cdots (3)$$

From (2), we get

$$c^2 = -\frac{a^2 z}{x} \frac{\partial z}{\partial x}$$

Putting this value of c^2 in (4), we obtain

$$-\frac{a^2z}{x}\frac{\partial z}{\partial x} + a^2 \left(\frac{\partial z}{\partial x}\right)^2 + a^2 z \frac{\partial^2 z}{\partial x^2} = 0$$

$$or, -\frac{z}{x}\frac{\partial z}{\partial x} + \left(\frac{\partial z}{\partial x}\right)^2 + z \frac{\partial^2 z}{\partial x^2} = 0$$

$$or, -z\frac{\partial z}{\partial x} + x \left(\frac{\partial z}{\partial x}\right)^2 + z x \frac{\partial^2 z}{\partial x^2} = 0$$

$$or, zx\frac{\partial^2 z}{\partial x^2} + x \left(\frac{\partial z}{\partial x}\right)^2 - z \frac{\partial z}{\partial x} = 0$$

which is the required partial differential equation.

Problem-05: Form partial differential equation by eliminating constant A and p from $z = Ae^{pt} \sin px$.

Solution: Given that,
$$z = Ae^{pt} \sin px$$
 ...(1)

Differentiating (1) partially with respect to x, we get

$$\frac{\partial z}{\partial x} = Ape^{pt}\cos px \qquad \cdots (2)$$

Again, differentiating (2) partially with respect to x, we get

$$\frac{\partial^2 z}{\partial x^2} = -Ap^2 e^{pt} \sin px \qquad \cdots (3)$$

Similarly, differentiating (1) partially with respect to t, we get

$$\frac{\partial z}{\partial t} = Ape^{pt} \sin px \qquad \cdots (4)$$

Again, differentiating (4) partially with respect to t, we get

$$\frac{\partial^2 z}{\partial t^2} = Ap^2 e^{pt} \sin px \qquad \cdots (5)$$

Adding (3) and (5), we get

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial t^2} = -Ap^2 e^{pt} \sin px + Ap^2 e^{pt} \sin px$$

$$\therefore \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial x^2} = 0$$

which is the required partial differential equation.

6. Form a partial differential equation by eliminating arbitrary constants a and b from

$$z = (x+a)^2 + (y+b)^2$$

Ans:

Given
$$z = (x + a)^2 + (y + b)^2$$
(1)

$$p = \frac{\partial z}{\partial x} = 2(x + a)$$
(2)

$$q = \frac{\partial z}{\partial y} = 2(y + b)$$
(3)

Substituting (2) & (3) in (1), we get
$$z = \frac{p^2}{4} + \frac{q^2}{4}$$

(7) Find the singular integral of the partial differential equation $z = px + qy + p^2 - q^2$.

Ans:

The complete integral is

$$z = ax + by + a^{2} - b^{2}.$$

$$\frac{\partial z}{\partial a} = x + 2a = 0 \Rightarrow a = -\frac{x}{2}$$

$$\frac{\partial z}{\partial b} = y - 2b = 0 \Rightarrow b = \frac{y}{2}$$

Therefore

$$z = -\frac{x^2}{2} + \frac{y^2}{2} + \frac{x^2}{4} - \frac{y^2}{4} = -\frac{x^2}{4} + \frac{y^2}{4}$$

$$\Rightarrow y^2 - x^2 = 4z$$

8. Find the PDE of all planes having equal intercepts on the x and y axis.

Solution:

The equation of such plane is

$$\frac{x}{a} + \frac{y}{a} + \frac{z}{b} = 1 \tag{1}$$

Partially differentiating (1) with respect to 'x' and 'y' we get

$$\frac{1}{a} + \frac{p}{b} = 0 \Rightarrow p = -\frac{b}{a}$$

$$\frac{1}{a} + \frac{q}{b} = 0 \Rightarrow q = -\frac{b}{a}$$

From (2) and (3), we get

$$p = q$$

(9) Form a partial differential equation by eliminating the arbitrary constants a and b from $z = ax^n + by^n$.

Ans:

Given
$$z = ax^n + by^n$$
. (1)

Partially differentiating with respect to 'x' and 'y' we get

$$p = \frac{\partial z}{\partial x} = a.nx^{n-1} \implies a = \frac{p}{nx^{n-1}}$$

$$q = \frac{\partial z}{\partial y} = b.ny^{n-1} \implies b = \frac{q}{ny^{n-1}}$$
.....(2)

Substituting (2) in (1) we get

$$z = \frac{p}{nx^{n-1}} x^n + \frac{q}{ny^{n-1}} y^n$$
$$z = \frac{1}{n} (px + qy)$$

This is the required PDE.

10. Form a partial differential equation by eliminate the arbitrary function f from

$$z = f\left(\frac{xy}{z}\right).$$

Ans:

From (1), we get

$$f'\left(\frac{xy}{z}\right) = \frac{pz^2}{zy - xyp} \qquad \dots (3)$$

Substituting (3) in(2), we get

$$p = \frac{pz^2}{zy - xyp} \cdot \frac{zy - xy \cdot p}{z^2}$$

Exercise: Try yourself: Find the partial differential equation by eliminating constants from the following relations:

1.
$$z = Ae^{-p^2t}\cos px$$
 (constants A, p)

2.
$$ax^2 + by^2 + cz^2 = 1$$
 (constants a, b)

3.
$$z = ax + by + cxy$$
 (constants a, b, c)

4.
$$2z = \frac{x^2}{a^2} + \frac{y^2}{b^2}$$
 (constants a, b)