

Proof:((see Senddon)

Ex: page 55 and 57 H.W ((Senddon)).

Non-Linear P.D.Es of the first order:

$$\text{Let } F(x, y, z, \frac{\partial z}{\partial x}, \frac{\partial z}{\partial y}) = 0 \quad (5)$$

is a non-linear P.D.E of the first order ((in which F is not necessarily linear in $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$)) be derived from

$$g(x, y, z, a, b) = 0 \quad (6)$$

By eliminate the arbitrary constants a and b . then g is called a complete solution of non-linear P.D.E(5)

The general method for obtaining complete solution of (5) is called Charpit's method. Before considering a general solution by this method, we give special procedure for handling four types of equations,

Type I: if the P.D.E in the form $f(\frac{\partial z}{\partial x}, \frac{\partial z}{\partial y}) = 0$, then $z = ax + h(a)y + c$, where $b = h(a)$

Type II: if the P.D.E in the form $z = ax + by + f(\frac{\partial z}{\partial x}, \frac{\partial z}{\partial y})$, then $z = ax + by + f(a, b)$

Type III: if the P.D.E in the form $f(z, \frac{\partial z}{\partial x}, \frac{\partial z}{\partial y}) = 0$ then $z = z(x + ay)$, such that $\frac{\partial z}{\partial x} = \frac{dz}{du}$

and $\frac{\partial z}{\partial y} = a \frac{dz}{du}$, where $u = x + ay$

Type IV: if the P.D.E in the form $f_1(x, \frac{\partial z}{\partial x}) = f_2(y, \frac{\partial z}{\partial y})$, then $f_1(x, \frac{\partial z}{\partial x}) = a$ and

$f_2(y, \frac{\partial z}{\partial y}) = a$ with $F_1(x, a) = \frac{\partial z}{\partial x}$ and $F_2(y, a) = \frac{\partial z}{\partial y}$ and $z = F_1(x, a)dx + F_2(y, a)dy$

Charpit's formulation is;

$$\frac{dp}{f_x + pf_z} = \frac{dq}{f_y + qf_z} = \frac{dx}{-f_p} = \frac{dy}{-f_q} = \frac{dz}{-(pf_p + qf_q)} = \frac{dF}{0}$$

We can solve these equations to obtained p and q associated with original P. D.E.

High order linear P.D.Es with constant and/or variable coefficients:

Consider the P.D.E

$$f(D, \bar{D})z = F(x, y) \quad (7)$$

Where $f(D, \bar{D})$ denotes a differential operator of the type

$$f(D, \bar{D}) = \sum_r \sum_s C_{rs} D^r \bar{D}^s$$

In which C_{rs} are constants, $D = \frac{\partial}{\partial x}$ and $\bar{D} = \frac{\partial}{\partial y}$. The general solution of equ.(7)

may be written as; $z=[C.F]+[P.I]$, complementary function(C.F) can be obtained from $f(D,\bar{D})z=0$, and particular integral (P.I) can be obtained from

$$P.I = \frac{1}{f(D,\bar{D})} F(x, y).$$

Theorem : if u is the complementary function and z_1 is the particular integral of a linear P.D.E ,then $u + z_1$ is a general solution of equation.

Proof: H.w

Theorem :if u_1, u_2, \dots, u_n are the solutions of linear P.D.E $f(D,\bar{D})z=0$ then

$$\sum_{r=1}^n C_r u_r, \text{ where } C_r \text{ 's , is also a solution.}$$

Proof: using equation () for each solution, then obtain the aims of proof due to each one is satisfies equ.().

We can classify linear differential operators $f(D,\bar{D})$ into two types (reducible and irreducible)

Definition: $f(D,\bar{D})$ is irreducible if it can be written as a product of linear factors of the form $aD + b\bar{D} + c$, while is irreducible, where a, b, c are constants.

Theorem: if the operator $f(D,\bar{D})$ is reducible, the order in which the linear factor occur is unimportant. The theorem will be proved if can show that

$$(a_r D + b_r \bar{D} + c_r)(a_s D + b_s \bar{D} + c_s) = (a_s D + b_s \bar{D} + c_s)(a_r D + b_r \bar{D} + c_r) \text{ for any variable}$$

$$\text{operator can be written in the form } f(D,\bar{D}) = \prod_{r=1}^n (a_r D + b_r \bar{D} + c_r).$$

Theorem:

a) if $a_r D + b_r \bar{D} + c_r$ is a factor of $f(D,\bar{D})$ and $\phi(\xi)$ is an arbitrary function of the single

value ξ , then if $a_r \neq 0$, $u_r = e^{\frac{-c_r x}{a_r}} \phi(b_r x - a_r y)$ is a solution of $f(D,\bar{D})z=0$

b) if $a_r D + b_r \bar{D} + c_r$ is a factor of $f(D,\bar{D})$ and $\phi(\xi)$ is an arbitrary function of the

single value ξ , then if $b_r \neq 0$, $u_r = e^{\frac{-c_r x}{b_r}} \phi(b_r x - a_r y)$ is a solution of $f(D,\bar{D})z=0$

Theorem: if $(a_r D + b_r \bar{D} + c_r)^n, (a_r \neq 0)$ is a factor of $f(D,\bar{D})$ and if the functions

$\phi_{r_1}, \dots, \phi_{r_n}$ are arbitrary functions, then $e^{\frac{-c_r x}{a_r}} \sum_{s=1}^n x^{s-1} \phi_{rs}(b_r x - a_r y)$ is a solution

of $f(D,\bar{D})z=0$

EX: pages 70,73,105 H.W