

Question #71945 - Math - Differential Equations

$$((D^2)-(2DD')+(D'^2))z=(e^{x+y})+(2(x^2)y)$$

Solution:

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

$\frac{\partial^2 z}{\partial x^2} - 2 \frac{\partial^2 z}{\partial x \partial y} + \frac{\partial^2 z}{\partial y^2}$ parabolic partial differential equation ($B^2 - AC = 0$ where $B=-1$ and $A=C=1$).

Change (x,y) to (α,β) $\alpha = \alpha(x,y)$ $\beta = \beta(x,y)$ $\frac{D(\alpha,\beta)}{D(x,y)} = \begin{vmatrix} \frac{\partial \alpha}{\partial x} & \frac{\partial \alpha}{\partial y} \\ \frac{\partial \beta}{\partial x} & \frac{\partial \beta}{\partial y} \end{vmatrix} \neq 0$

Then equation $A \frac{\partial^2 z}{\partial x^2} + 2B \frac{\partial^2 z}{\partial x \partial y} + C \frac{\partial^2 z}{\partial y^2} = F(x,y)$ transform to $A_1 \frac{\partial^2 z}{\partial \alpha^2} + 2B_1 \frac{\partial^2 z}{\partial \alpha \partial \beta} + C_1 \frac{\partial^2 z}{\partial \beta^2} = F_1(\alpha, \beta)$ where

$$\left\{ \begin{array}{l} A_1(\alpha, \beta) = A \frac{\partial^2 \alpha}{\partial x^2} + 2B \frac{\partial^2 \alpha}{\partial x \partial y} + C \frac{\partial^2 \alpha}{\partial y^2} \\ B_1(\alpha, \beta) = A \frac{\partial \alpha}{\partial x} \frac{\partial \beta}{\partial x} + B \left(\frac{\partial \alpha}{\partial x} \frac{\partial \beta}{\partial y} + \frac{\partial \alpha}{\partial y} \frac{\partial \beta}{\partial x} \right) + C \frac{\partial \alpha}{\partial y} \frac{\partial \beta}{\partial y} \\ C_1(\alpha, \beta) = A \frac{\partial^2 \beta}{\partial x^2} + 2B \frac{\partial^2 \beta}{\partial x \partial y} + C \frac{\partial^2 \beta}{\partial y^2} \end{array} \right.$$

If control $B^2 - AC = (B_1^2 - A_1 C_1) \left(\frac{\partial \alpha}{\partial x} \frac{\partial \beta}{\partial y} - \frac{\partial \alpha}{\partial y} \frac{\partial \beta}{\partial x} \right)^2$

$B_1 = A_1 = 0$ then equation

$$A \frac{\partial^2 \alpha}{\partial x^2} + 2B \frac{\partial^2 \alpha}{\partial x \partial y} + C \frac{\partial^2 \alpha}{\partial y^2} = 0$$

have solution $\alpha = x + y$

Let $\beta = x^2$ (β - any function (x,y) with $\frac{D(\alpha,\beta)}{D(x,y)} = \begin{vmatrix} \frac{\partial \alpha}{\partial x} & \frac{\partial \alpha}{\partial y} \\ \frac{\partial \beta}{\partial x} & \frac{\partial \beta}{\partial y} \end{vmatrix} \neq 0$)

$$\frac{D(\alpha, \beta)}{D(x, y)} = \frac{\partial \alpha}{\partial x} \frac{\partial \beta}{\partial y} - \frac{\partial \alpha}{\partial y} \frac{\partial \beta}{\partial x} = 0 - 2x$$

Equation $A_1 \frac{\partial^2 z}{\partial \alpha^2} + 2B_1 \frac{\partial^2 z}{\partial \alpha \partial \beta} + C_1 \frac{\partial^2 z}{\partial \beta^2} = F_1(\alpha, \beta)$ transform to

$$\frac{\partial^2 z}{\partial \beta^2} = \frac{F_1(\alpha, \beta)}{C_1}$$

$$F_1(\alpha, \beta) = e^\alpha + 2\beta(\alpha - \sqrt{\beta})$$

$$C_1 = 2$$

Solve $\frac{\partial^2 z}{\partial \beta^2} = \frac{e^\alpha}{2} + \beta(\alpha - \sqrt{\beta})$

$$z(\beta) = \text{Const}_1 + \text{Const}_2 \beta - \frac{4\beta^{\frac{7}{2}}}{35} + \frac{\alpha\beta^3}{6} + \frac{\beta^2 e^\alpha}{2}$$

$$z(x, y) = \text{Const}_1 + \text{Const}_2 x^2 - \frac{4x^7}{35} + \frac{(x+y)x^6}{6} + \frac{x^4 e^{x+y}}{2}$$

Answer:

$$z(x, y) = \text{Const}_1 + \text{Const}_2 x^2 - \frac{4x^7}{35} + \frac{(x+y)x^6}{6} + \frac{x^4 e^{x+y}}{2}$$