

Ordinary and Partial Differential Equations and Applications
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Lecture - 43
Classification and Canonical Form of Second Order PDE-I

Hello friends welcome to my lecture on classification and canonical forms of second order partial differential equations. There will be 2 lectures on this topic, this is first of the 2 lectures. Let us consider a partial differential equation of the type $Rr + Ss + Tt + fxyzpq = 0$.

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Consider the PDE of the type

$$Rr + Ss + Tt + f(x, y, z, p, q) = 0 \quad (1)$$

which may be written as


$$L(z) + f(x, y, z, p, q) = 0 \quad (2)$$

where

$$L = R \frac{\partial^2}{\partial x^2} + S \frac{\partial^2}{\partial x \partial y} + T \frac{\partial^2}{\partial y^2}$$

and R, S, T are continuous functions of x and y possessing continuous partial derivatives of as high an order as necessary. By a suitable change of the independent variables, we shall show that (2) can be reduced to one of the three canonical forms which are easily integrable.

L(z)
 $= Rz_{xx} + Sz_{xy} + Tz_{yy}$
 $= Rx + Sp + Tq$



As you know p is partial derivative of z with respect to x, q is partial derivative of z with respect to y, R is second order partial derivative of z with respect to x and S is second order partial derivative of z with respect to x ny and T is second order partial derivative of z with respect to y. Now this equation can be written as $Lz + fxyzpq = 0$ where L is the differential operator given by $R \frac{\partial^2}{\partial x^2} + S \frac{\partial^2}{\partial x \partial y} + t \frac{\partial^2}{\partial y^2}$ square.

So Lz will be equal to if we assume L to be this differential operator then Lz is $Rz_{xx} + Sz_{xy} + Tz_{yy}$ and by our notice z_{xx} is r, z_{xy} is s, and z_{yy} is t. So we get $Rr + Ss + Tt$ this is Lz and so we can write this $Lz + Fxyzpq = 0$. Now here this RST are continuous functions of x and y possessing continuous partial derivatives of as high in order as maybe necessary, by a suitable change of the independent variables x and y.

We shall show that the equation $2Lz + fxyzpq = 0$ can be reduced to one of the 3 canonical forms which are easily integrable.

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Suppose we change the independent variables from x, y to u, v where

$$u = u(x, y) \quad \text{and} \quad v = v(x, y)$$

then

$$p = \frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial x}$$

and

$$q = \frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial y}$$

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Now let us suppose that the independent variables x and y are changed to the independent variables u and v by the equations $u = u(x, y)$ and $v = v(x, y)$ then since $p =$ partial derivative of z with respect to x by change rule of differentiation we can write partial derivative of z with respect to u , partial derivative of z with respect to v , partial derivative of z with respect to u * $\frac{\partial u}{\partial x}$ + partial derivative of z with respect to v * $\frac{\partial v}{\partial x}$.

Similarly, partial derivative of z with respect to y can be written as partial derivative of z with respect to u * $\frac{\partial u}{\partial y}$ + partial derivative of z with respect to v * $\frac{\partial v}{\partial y}$. So we have p and q by using the change rule.

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Hence

$$r = \frac{\partial^2 z}{\partial x^2} = \frac{\partial^2 z}{\partial u^2} \left(\frac{\partial u}{\partial x} \right)^2 + 2 \frac{\partial^2 z}{\partial u \partial v} \frac{\partial u}{\partial x} \frac{\partial v}{\partial x} + \frac{\partial^2 z}{\partial v^2} \left(\frac{\partial v}{\partial x} \right)^2 + \frac{\partial z}{\partial u} \frac{\partial^2 u}{\partial x^2} + \frac{\partial z}{\partial v} \frac{\partial^2 v}{\partial x^2}$$

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

$$t = \frac{\partial^2 z}{\partial y^2} = \frac{\partial^2 z}{\partial u^2} \left(\frac{\partial u}{\partial y} \right)^2 + 2 \frac{\partial^2 z}{\partial u \partial v} \frac{\partial u}{\partial y} \frac{\partial v}{\partial y} + \frac{\partial^2 z}{\partial v^2} \left(\frac{\partial v}{\partial y} \right)^2 + \frac{\partial z}{\partial u} \frac{\partial^2 u}{\partial y^2} + \frac{\partial z}{\partial v} \frac{\partial^2 v}{\partial y^2}$$

Now when we go to the second order partial derivatives that is we find R, S and T, okay, R, S and T. R will be = second order partial derivative of z with respect x, S will be delta square z/delta x delta y and T will be delta square z/delta y square. So when we find the second order partial derivatives of z with respect to x and y we arrive at these expressions, r = this expression, s = this expression and t = this expression.

I will show you how we arrive at the equation for r. Similarly, you can derive the equations for s and t. The values of how we get the value of r, let us in the next slide I will show you how we get this.

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we have $z = z_u u_x + z_v v_x$ or $\frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} u_x + \frac{\partial z}{\partial v} v_x$

$$r = \frac{\partial^2 z}{\partial x^2} = \frac{\partial}{\partial x} (z_u u_x + z_v v_x) = \frac{\partial}{\partial x} (z_u) u_x + z_u \frac{\partial}{\partial x} (u_x) + \frac{\partial}{\partial x} (z_v) v_x + z_v \frac{\partial}{\partial x} (v_x)$$

Similarly $\frac{\partial}{\partial x} (z_u) = \frac{\partial}{\partial u} (z_u) u_x + \frac{\partial}{\partial v} (z_u) v_x = z_{uu} u_x + z_{uv} v_x$

$$= (z_{uu} u_x + z_{uv} v_x) u_x + z_u u_{xx} + (z_{uv} u_x + z_{vv} v_x) v_x + z_v v_{xx}$$

$$= z_{uu} (u_x)^2 + z_{uv} u_x v_x + z_u u_{xx} + z_{uv} u_x v_x + z_{vv} (v_x)^2 + z_v v_{xx}$$

$$= z_{uu} (u_x)^2 + 2 z_{uv} u_x v_x + z_u u_{xx} + z_{vv} (v_x)^2 + z_v v_{xx}$$

So we have p = zx which is = zu * ux + zv * vx. Now z xx r = partial derivative of p with respect to x which is zxx this = partial derivative of the righthand side with respect to x. Now

let us apply this differential operator on the 2 terms inside. So we have, now z_u and u_x are functions of x and y , so I can write using the formula for the derivative having product of 2 functions.

We have partial derivative of u with respect to x * u_x + z_u * partial derivative of u_x with respect to x will be u_{xx} and similarly here partial derivative of z_v with respect to x * v_x + z_v * partial derivative of v_x with respect x so we will have v_{xx} . Now in order to, our problem is to find the partial derivative of z_u with respect to x . z is the function of $x_n/x_n/r$ function of u and v . So z is the function of u and v okay.

So z_u is again, when we differentiate z with respect to u , z_u is again a function of u and v , so it is partial derivative with respect to x can be found from the partial derivative of this one from this equation. This equation is valid for any function z of u and v so it will also be valid for z_u . So I can write from this equation replacing z by z_u .

And what I get is z_{uu} * u_x + z_{uv} * v_x similarly we can find the partial derivative of z_v with respect to u with respect to x okay, similarly, now this z_v is also a function of u and b so I can replace here z by z_v , so $\frac{\partial}{\partial x} z_v = \frac{\partial}{\partial u} z_v * \frac{\partial u}{\partial x} + \frac{\partial}{\partial v} z_v * \frac{\partial v}{\partial x}$ and this is what, this is z_{uv} * u_x and we have z_{vv} * v_x , so let us put these values here.

So first we put this value, so this is equal to z_{uu} * u_x + z_{uv} * v_x * u_x + z_u * u_{xx} + now we put the value of this partial derivative of z_v with respect to x . So z_{uv} * u_x + z_{vv} * v_x * v_x + z_v * v_{xx} and then you can write it as z_{uu} * u_x whole square * u_x and z_{uv} * u_x * v_x + z_u * u_{xx} + z_{uv} * u_x * v_x + z_{vv} * v_x whole square and then z_v * v_{xx} and this term and this term are same so I can write z_{uu} * u_x square + 2 times z_{uv} * u_x * v_x + z_u * u_{xx} + z_{vv} * v_x whole square + z_v * v_{xx} .

Now let us see if this is the value of r , so r is z_{uu} * u_x whole square, we have z_{uu} * u_x whole square then you have 2 z_{uv} , u_x * v_x which we have here and then we have z_{vv} * v_x whole square. So we have z_{vv} * v_x whole square and then we have z_u * u_{xx} , and then we have z_v * v_{xx} . So we get z_v * v_{xx} . So this is how we get r . You can similarly find the other 2 second order partial derivatives S and T , the procedure is the same.

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Putting the above values of p, q, r, s and t in (1) and simplifying, we get

$$A \frac{\partial^2 z}{\partial u^2} + 2B \frac{\partial^2 z}{\partial u \partial v} + C \frac{\partial^2 z}{\partial v^2} + f\left(u, v, z, \frac{\partial z}{\partial u}, \frac{\partial z}{\partial v}\right) = 0 \quad (3)$$

where

$$A = R \left(\frac{\partial u}{\partial x}\right)^2 + S \frac{\partial u}{\partial x} \frac{\partial u}{\partial y} + T \left(\frac{\partial u}{\partial y}\right)^2 \quad (4)$$

$$B = R \frac{\partial u}{\partial x} \frac{\partial v}{\partial x} + \frac{1}{2} S \left(\frac{\partial u}{\partial x} \frac{\partial v}{\partial y} + \frac{\partial u}{\partial y} \frac{\partial v}{\partial x}\right) + T \frac{\partial u}{\partial y} \frac{\partial v}{\partial y}$$

$$C = R \left(\frac{\partial v}{\partial x}\right)^2 + S \frac{\partial v}{\partial x} \frac{\partial v}{\partial y} + T \left(\frac{\partial v}{\partial y}\right)^2$$

Now let us put these values of p, q, r, s and t , we have found the values of A, B, C and T . Let us put these values in the equation 1, in this equation, let us put the values of A, B, C and T okay and then simplifying we get, you can simplify that equation you will arrive at $A \frac{\partial^2 z}{\partial u^2} + 2B \frac{\partial^2 z}{\partial u \partial v} + C \frac{\partial^2 z}{\partial v^2} + f(u, v, z, \frac{\partial z}{\partial u}, \frac{\partial z}{\partial v}) = 0$.

So we have changed from the independent variables x, y to the independent variables u and v and the equation 1 now gives us this equation 3. Here the values of A, B, C and T are $A = R \left(\frac{\partial u}{\partial x}\right)^2 + S \frac{\partial u}{\partial x} \frac{\partial u}{\partial y} + T \left(\frac{\partial u}{\partial y}\right)^2$ and $B = R \frac{\partial u}{\partial x} \frac{\partial v}{\partial x} + \frac{1}{2} S \left(\frac{\partial u}{\partial x} \frac{\partial v}{\partial y} + \frac{\partial u}{\partial y} \frac{\partial v}{\partial x}\right) + T \frac{\partial u}{\partial y} \frac{\partial v}{\partial y}$. $C = R \left(\frac{\partial v}{\partial x}\right)^2 + S \frac{\partial v}{\partial x} \frac{\partial v}{\partial y} + T \left(\frac{\partial v}{\partial y}\right)^2$ and $f(u, v, z, \frac{\partial z}{\partial u}, \frac{\partial z}{\partial v})$ is the transformed form of this $f(x, y, z, p, q) = 0$. So this is the transformed form of that.

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and $f\left(u, v, z, \frac{\partial z}{\partial u}, \frac{\partial z}{\partial v}\right)$ is the transformed form of $f(x, y, z, p, q)$.

Now we shall determine u and v so that the equation (3) reduces to the simplest possible form. The procedure becomes simple when the discriminant $S^2 - 4RT$ of the quadratic form (4) is everywhere either positive, negative or zero. We shall discuss these three cases separately.

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Now we shall determine the functions u and v okay, we have changed from the independent variables x and y to the new variables u and v . We will determine u and v so that the equation (3), reduces to the simplest possible form. Why we do this are doing this to make the equation integrable. So the procedure become simple when the discriminant $S^2 - 4RT$ of the quadratic form (4).

This is the quadratic form $Ru^2 + Sux + Tvy$, okay, so this quadratic form is everywhere either positive or negative or 0. Let us discuss these 3 cases separately. First we discuss the case when $S^2 - 4RT$ of the quadratic form (4) is positive.

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Case I: Let $S^2 - 4RT > 0$. Then the roots λ_1 and λ_2 of the equation

$$R\lambda^2 + S\lambda + T = 0 \quad (5)$$

are real and distinct, and the coefficients of $\frac{\partial^2 z}{\partial u^2}$ and $\frac{\partial^2 z}{\partial v^2}$ in the equation (3) will vanish if we choose

$$\frac{\partial u}{\partial x} = \lambda_1 \frac{\partial u}{\partial y} \quad (6)$$

$$\frac{\partial v}{\partial x} = \lambda_2 \frac{\partial v}{\partial y}. \quad (7)$$

Since λ_1 is a root of (5), we have

$$R\lambda_1^2 + S\lambda_1 + T = 0$$



So let us consider the case when $S^2 - 4RT$ is > 0 then the equation, $R\lambda^2 + S\lambda + T = 0$, so we have this. Then the roots of the λ_1 λ_2 of the equation $R\lambda^2 + S\lambda + T = 0$, are real and distinct because this is the second order equation in λ if you find the roots of this then if the discriminant $S^2 - 4RT$ is > 0 the roots of this equation will be real and distinct.

And the coefficients of $\frac{\partial^2 z}{\partial u^2}$ and $\frac{\partial^2 z}{\partial v^2}$ in the equation (3) will vanish. Let us see here. The coefficient of this second order derivative in u and the second order derivative in v that is A and C will vanish if we choose our u and v in such a way that $\frac{\partial u}{\partial x} = \lambda_1$, $\frac{\partial u}{\partial y} = \lambda_1 \frac{\partial u}{\partial x}$, $\frac{\partial v}{\partial x} = \lambda_2 \frac{\partial v}{\partial y}$ where λ_1 and λ_2 are functions of x and y .

Because RST depend on x and y. Now since lambda 1 is the root of this equation $R \lambda^2 + S \lambda + T = 0$ it will satisfy this equations, so we will have $R \lambda_1^2 + S \lambda_1 + T = 0$. Now what we do is let us use equation #6, this, $u_x = \lambda_1 u_y$ so if you use this what we get here $A =$ you see we are using $u_x = \lambda_1$ times u_y okay.

So what is R, this will give you $A = R$ times u_x^2 , u_x^2 means $\lambda_1^2 u_y^2$, u_x^2 means $\lambda_1^2 u_y^2 + S$ times u_x , u_x is $\lambda_1 * u_y$ + T times u_y square. So what we can do, we can write or $A = R \lambda_1^2 u_y^2 + S \lambda_1 u_y + T u_y^2$, okay, since λ_1 satisfies the equation $R \lambda^2 + S \lambda + T = 0$, $R \lambda_1^2 + S \lambda_1 + T = 0$, so we get $A = 0$, okay.

Similarly, if you use this equation $v_x = \lambda_2 v_y$ then C will be $= v_x^2 =$ we are using $v_x = \lambda_2 v_y$, so we will have $C = R$ times $\lambda_2^2 v_y^2 + S$ times v_x is $\lambda_2 v_y * v_y + T$ times v_y square. So we can write it as $R \lambda_2^2 v_y^2 + S \lambda_2 v_y + T v_y^2$ and λ_2 is the root of $r \lambda^2 + S \lambda + T = 0$. So since λ_2 is the root of this we have $R \lambda_2^2 + S \lambda_2 + T = 0$.

So this will be $= 0$. So by using the relations $u_x = \lambda_1 u_y$ $v_x = \lambda_2 v_y$ we notice that in the equation this A and C become 0. So we get $2 v * z uv +$ this $= 0$ and now what we do is so we get this $= 0$.

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Hence, using (6), we get

$$A = R \left(\frac{\partial u}{\partial x} \right)^2 + S \frac{\partial u}{\partial x} \frac{\partial u}{\partial y} + T \left(\frac{\partial u}{\partial y} \right)^2$$

$$= (R \lambda_1^2 + S \lambda_1 + T) \left(\frac{\partial u}{\partial y} \right)^2 = 0$$

Again, since λ_2 is a root of (5), we have

$$R \lambda_2^2 + S \lambda_2 + T = 0$$

Again since λ_2 is the root of 5, $R\lambda_2^2 + S\lambda_2 + T = 0$ we get $R\lambda_2^2 + S\lambda_2 + T = 0$. So we get $C = 0$ and now what we do is let us write the equation #6 in this manner.

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Hence using (7), we obtain

$$C = R\left(\frac{\partial v}{\partial x}\right)^2 + S\frac{\partial v}{\partial x}\frac{\partial v}{\partial y} + T\left(\frac{\partial v}{\partial y}\right)^2$$

$$= (R\lambda_2^2 + S\lambda_2 + T)\left(\frac{\partial v}{\partial y}\right)^2 = 0.$$

Rewriting (6), we get

$$\frac{\partial u}{\partial x} - \lambda_1 \frac{\partial u}{\partial y} = 0 \quad \begin{array}{l} Pp + Qq = R \\ \frac{dx}{1} = \frac{dy}{-\lambda_1} = \frac{dz}{0} \end{array} \quad (8)$$



This equation $ux = \lambda_1 uy$ we will write it in this form $ux - \lambda_1 uy = 0$ now it is a Lagrange's equation this is of the form $Pp + Qq = R$ it is of this form okay. So what we have here, here the dependent variable is u , independent variables are x and y . So this p and q here are this ux and uy , P is 1, Q is $-\lambda_1$ and $R = 0$ so we can write the characteristic equation for this Lagrange's equation.

We will have $dx/1 = dy/-\lambda_1 = dz/0$ okay, so this is how we arrive at the Lagrange's auxiliary equations.

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The Lagrange's auxiliary equations are

$$\frac{dx}{1} = \frac{dy}{-\lambda_1} = \frac{du}{0}$$

$u = c_1$
 $\phi(x, y) = c_2$
 The general solution of $u_x - \lambda_1 u_y = 0$
 $c_2 = \psi(c_1)$
 $\phi(x, y) = \psi(u)$

$du = 0 \Rightarrow u = c_1$
 $\frac{dx}{1} = \frac{dy}{-\lambda_1} \Rightarrow dy + \lambda_1 dx = 0$
 or $\frac{dy}{dx} + \lambda_1 (xy) = 0$
 $\Rightarrow \phi(x, y) = c_2$

Then the general solution of (8) is given by

$$u = f_1(x, y).$$

Now let us take from this characteristic equations or auxiliary equations we notice that $du = 0$ so we get $u =$ some constant let us say C_1 and $dx/1 = dy - \lambda_1 dx$ this gives you $dy + \lambda_1 dx = 0$, okay, or we can say $dy/dx + \lambda_1 xy = 0$ okay, λ_1 is the function of x and y , so this will give us a solution of the form say $\phi(xy) = C_2$ okay, so this will give you a solution of the form $\phi(xy) = C_2$ and now $u = C_1$ is the one solution of this.

Okay so there are 2 solutions are there $u = C_1$ $\phi(xy) = c_2$ okay and therefore the general solution of this equation, $u_x - \lambda_1 u_y = 0$, the general solution of $u_y = 0$ will be a function of you can say C_2 will be a function of C_1 or C_1 will be a function of C_2 . So C_2 will be a function of C_1 , okay, so we can say it is the function of let us say ψ of C_1 , okay. So we can say that C_2 is $\psi(xy)$, okay.

So $\phi(xy) = \psi(u)$, or we can say u is the function of xy , okay, so these are general solution of this equation. This is the function of x and y so $\psi(u) =$ a function of x and y so we can say that u is the function of x and y and therefore $u =$ function of xy the general solution of this equation $u_x - \lambda_1 u_y = 0$.

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Then the general solution of

$$\frac{\partial v}{\partial x} - \lambda_2 \frac{\partial v}{\partial y} = 0$$

is given by

$$v = f_2(x, y). \checkmark$$

Here, $f_1(x, y)$ and $f_2(x, y)$ are arbitrary functions.

Now,

$$AC - B^2 = \frac{1}{4}(4RT - S^2)(u_x v_y - u_y v_x)^2$$

or

$$B^2 = \frac{1}{4}(S^2 - 4RT)(u_x v_y - u_y v_x)^2, \text{ as } A = C = 0.$$

Handwritten notes:
 $\frac{dx}{1} = \frac{dy}{-\lambda_2} = \frac{dv}{0} \Rightarrow v = \text{constant} = C_1$
 $\frac{dx}{1} = \frac{dy}{-\lambda_2} \Rightarrow \frac{dx}{dy} + \lambda_2 = 0 \Rightarrow F(x, y) = C_2$
 $C_1 = \phi(C_2)$

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And similarly when we find the general solution of $v_x - \lambda_2 v_y = 0$, this is Lagrange's equation, the auxiliary equations are $\frac{dx}{1} = \frac{dy}{-\lambda_2} = \frac{dv}{0}$. So this will give you $v = \text{constant}$. We will have $\frac{dx}{1} = \frac{dy}{-\lambda_2}$ we will imply that $\frac{dy}{dx} + \lambda_2 xy = 0$ so this will give you a general solution of this equation will then be of the form say some function of $xy = \text{a constant}$.

Let me say this is constant say C_1 , this is constant of C_2 , then we can say that since C_1 and C_2 are functions of each other, okay, v is the function of x and y , so we can take v to be $= f_2(xy)$. C_1 is the function of C_2 . So we can say that v is function of x and y and f_1 and f_2 are arbitrary functions here. Now let us see this $AC - B^2$ square. We have the expressions of A , okay, B and C .

So from the expressions of A , B and C when you find this expression $AC - B^2$ square you can easily prove that $AC - B^2$ square is $\frac{1}{4}$ times $(4RT - S^2) \times (u_x v_y - u_y v_x)^2$ whole square. And since A and C are 0s we will have $-B^2 = \frac{1}{4}(4RT - S^2) \times (u_x v_y - u_y v_x)^2$ this term will become 0 so $-B^2$ square will be equal to this and we can multiply by -1 so $B^2 = \frac{1}{4}(S^2 - 4RT) \times (u_x v_y - u_y v_x)^2$ whole square.

Now this quantity is nonnegative okay so and $S^2 - 4RT$, S^2 is $> 4RT$ so this is also, this is positive okay, so positive \times this non negative quantity makes it this one.

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Since, $S^2 - 4RT > 0$, we have $B^2 > 0$.

Hence we may divide both sides of (3) by B. Then noting that $A = C = 0$, (3) transforms to the form

$$\frac{\partial^2 z}{\partial u \partial v} = \phi \left(u, v, z, \frac{\partial z}{\partial u}, \frac{\partial z}{\partial v} \right) \quad (9)$$

which is the canonical form of (1) in this case.



Since $S^2 - 4RT > 0$, we have $B^2 > 0$ okay, B square okay u & v are functions of x and y they are arbitrary function. S^2 is $> 4RT$ okay, so we can assume that this is strictly positive. So B square is strictly positive okay, and that means B is not = 0 so when B is not = 0 we can divide the quotient $3/B$.

This equation A and C are 0s $2B \cdot \frac{\partial^2 z}{\partial u \partial v} + \text{a function of } uvz, \frac{\partial z}{\partial u}, \frac{\partial z}{\partial v} = 0$ will then be divided by $2B$ we can divide by $2B$ and arrive at this equation, $\frac{\partial^2 z}{\partial u \partial v} = \text{some function } \phi \text{ of } uvz, \frac{\partial z}{\partial u}, \frac{\partial z}{\partial v}$ which is the canonical form of the equation 1 in this case and it can be then easily integrated. Now let us look at problem on this.

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Example: Let us consider the equation $r - x^2 = 0$.

$R=1, S=0, T=-x^2$ Hence $S^2 - 4RT = 0 - 4(1)(-x^2) = 4x^2 > 0$

$R\lambda^2 + S\lambda + T = 0$
 or $\lambda^2 - x^2 = 0 \Rightarrow \lambda = \pm x \Rightarrow \lambda_1(x,y) = x$ & $\lambda_2(x,y) = -x$

Now we choose u & v such that $\frac{\partial u}{\partial x} = \lambda_1 \frac{\partial x}{\partial x}, \frac{\partial v}{\partial x} = \lambda_2 \frac{\partial x}{\partial x}$
 $\Rightarrow \frac{\partial u}{\partial x} = x \frac{\partial x}{\partial x}, \frac{\partial v}{\partial x} = -x \frac{\partial x}{\partial x}$

$\frac{\partial u}{\partial x} - x \frac{\partial u}{\partial y} = 0$ Lagrange's equation $du = 0 \Rightarrow u = C_1$
 $\frac{dx}{1} = \frac{dy}{-x} = \frac{du}{0} \Rightarrow du = 0$ & $dy + x dx = 0 \Rightarrow y + \frac{x^2}{2} = C_2$

$\frac{\partial v}{\partial x} = -x \frac{\partial v}{\partial y} \Rightarrow \frac{dx}{1} = \frac{dy}{x} = \frac{dv}{0} \Rightarrow \frac{dv}{0} = 0, dv = 0 \Rightarrow v = C_3$
 and $dy - x dx = 0 \Rightarrow y - \frac{x^2}{2} = C_4$

Let us choose $u = y + \frac{x^2}{2}$
 $v = y - \frac{x^2}{2}$



Say $r - x^2 = 0$ so what we do here is that if you compare it with the general form $Rr + Ss + Tt + f(x,y,z,p,q) = 0$ then we notice that $R = 1, S = 0$ and $T = -X^2$, hence $S^2 - 4RT > 0$

R is $S^2 - 4T$ so $0 - 4(-1)^2 - x^2$ square so we get $4x^2$ square which is positive. So $S^2 - 4RT > 0$. Therefore, the equation let us go to this equation $R\lambda^2 + S\lambda + T = 0$.

This equation will have 2 real and distinct roots so let us write the roots for this equation $R\lambda^2 + S\lambda + T = 0$. So let us write $R\lambda^2 + S\lambda + T = 0$. Let us find the roots of this. $R = 1$, so we have λ^2 and then $S = 0$, $T = -x^2$ so $\lambda^2 - x^2 = 0$ which gives $\lambda = \pm x$. So we get the 2 roots. $\lambda_1 = x$ and $\lambda_2 = -x$, this is real and distinct roots.

Now let us consider the 2 equations, we write these 2 equations, this one, $u_x = \lambda_1 u_y$ $v_x = \lambda_2 v_y$, we choose these equations, so u_x now we choose u and b such that $u_x = \lambda_1 u_y$ and $v_x = \lambda_2 v_y$. So what do we get? This is $\lambda_1 = x$ so x times u_y , okay and similarly $v_x = -x$ okay now let us solve this equation, for the value of u . so this is $-x$, this is Lagrange's equation.

So in the case of Lagrange's equation here we have instead of z we have u okay, so we have $\frac{dx}{1} = \frac{dy}{-x} = \frac{du}{0}$, which implies that $du = 0$ and $dy + xdx = 0$, okay, $du = 0$ gives us $u = \text{some constant say } C_1$ and $dy + xdx = 0$ gives us $y + \frac{x^2}{2} = C_2$. Now C_2 is the function of C_1 , or C_1 is the function of C_2 so we can write $C_1 = \text{function of } C_2$ that is $C_1 = u$.

Okay so $u = \phi(y + \frac{x^2}{2})$ where ϕ is an arbitrary function. Let us choose u to be $y + \frac{x^2}{2}$ and similarly the other equation, this gives you the Lagrange's auxiliary equations as $\frac{dx}{1} = \frac{dy}{x} = \frac{dv}{0}$, so this gives you $dv = 0$ and $dy - xdx = 0$ and $dv = 0$ gives you $v = \text{some constant let us say } C_3$ and $dy - xdx = 0$ gives you $y - \frac{x^2}{2} = \text{some constant say } C_4$, okay.

So C_3 is the function of C_4 , so you can say that $v = \text{some function say } \psi(y - \frac{x^2}{2})$. Let us choose v to be $y - \frac{x^2}{2}$, okay. So we find the value of u and the value of v . With this choice of u and v A and C will be 0 and we will get the equation of this form okay. So let us see how we arrive at this canonical form so let us go to this equation.

$R - x^2 = 0$ let us change R and T and X here which are, R is a partial derivative of z with respect to x , second order derivative, T is a second order derivative of z with respect to y

so let us change them to the corresponding derivatives with respect to the independent variables u and v.

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Then the canonical form is given by

$$\frac{\partial^2 z}{\partial u \partial v} = \frac{1}{4(u-v)} \left(\frac{\partial z}{\partial u} - \frac{\partial z}{\partial v} \right)$$

Handwritten notes on the slide include:

- $4z_{uv}x^2 = z_u z_v$
- $t = \frac{\partial^2 z}{\partial x^2} = \frac{\partial^2 z}{\partial y^2}$
- $p = \frac{\partial z}{\partial x} = z_u u_x + z_v v_x$
- $q = \frac{\partial z}{\partial y} = z_u u_y + z_v v_y$
- $r = \frac{\partial^2 z}{\partial x^2} = z_{uu} u_x^2 + 2z_{uv} u_x v_x + z_{vv} v_x^2$
- $s = \frac{\partial^2 z}{\partial x \partial y} = z_{uu} u_x u_y + z_{uv} (u_x v_y + u_y v_x) + z_{vv} v_x v_y$
- $t = \frac{\partial^2 z}{\partial y^2} = z_{uu} u_y^2 + 2z_{uv} u_y v_y + z_{vv} v_y^2$
- Choice of $u = \frac{y+z}{2}$ and $v = \frac{y-x}{2}$
- Then $r = z_{uu} x - z_{uv} x + z_{vv}$
- $s = z_{uu} x^2 - z_{uv} x^2 + z_{vv} x^2 - z_{uv}$
- $t = z_{uu} x^2 - 2z_{uv} x^2 + z_{vv} x^2 + z_{uv} z_v$
- $\frac{\partial}{\partial y}(z_u) = z_{uu} + z_{uv}$
- $\frac{\partial}{\partial y}(z_v) = z_{uv} + z_{vv}$
- $-x^2 t = -4z_{uv} x^2 + z_{uu} z_v = 0$

So we consider $r-x$ square $t = 0$ okay, first we find in order to find r let us find first p , $p =$ partial derivative of z with respect to x so this is $z_u * u_x + z_v * v_x$. Now what is our choice. Our choice of u is $y+z$ square/2. So u is $y+z$ square/2 and v is $y-x$ square/2, so this gives you $u_x = x$ and this gives you $v_x = -x$. So this is $z_u * x$ and $z_v * -x$, okay, so let us now find r , r is partial derivative of p with respect to x .

So partial derivative with respect to x of $z_u * u_x -$ partial derivative of $z_v * v_x$ with respect to x , okay, so what do we have partial derivative with respect to x of $z_u * u_x$, u_x is x here, this is x okay, so this is x and then $+ z_u * \text{derivative of } x \text{ with respect to } x$, so 1 and then minus derivative of z_v with respect to $x * x + \text{derivative of } x \text{ with respect to } x$ so that is 1 .

So what we get now in place of z here let us put z_u because this relation is valid for any function z of u and v . so it is also valid for z_u because z_u is the function of u and v , so $\frac{\partial}{\partial x}$ of z_u will be = now $\frac{\partial}{\partial x}$ of $z_u =$ let us put in place of z_u so $z_{uu} * x - z_u$ when you put in place of z here this is partial derivative of z with respect to v so this becomes we get $z_{uv} * x$.

So this is how we get the partial derivative of z_u with respect to x . Similarly, partial derivative of z_v with respect to x we can get $\frac{\partial}{\partial x}$ of z_v with respect to x . So this term we can find, okay, let me write only this. Partial derivative of z_v with respect to x . So in place

of z we put z_v here and we get $z_{uv} * x - z_{vv} * x$, okay now let us put these value, this value and this value here, okay.

So then $r =$ partial derivative of z_u with respect to x so $z_{uu} * x - z_{uv} * x * x + z_u -$ now let us put the value of partial derivative of z_v with respect to x here. So $z_{uv} * x - z_{vv} * x * x + z_v$ and what we get, $z_{uu} * x^2 - z_{uv} * x^2 + z_u$ and what we get here this x gets multiplied to this and we get $-z_{uv} * x^2$ and we get $+z_{vv} * x^2$ and we get $-z_v$, okay, so what we get we get $z_{uu} x^2 - 2 z_{uv} x^2 + z_{vv} x^2 + z_u - z_v$, okay.

So we have found the value of R , now let us find the value of T . So for T it is this, okay, so first we find q okay, $q =$ this, this is $\frac{\partial q}{\partial y}$, so first we find this so this is $z_u * u_y + z_v * v_y$, now $u_y =$ how much? $u_y = 1$ okay, from this relation v_y is also 1. So we get here $z_u + z_v$ okay, now $t = \frac{\partial}{\partial y}$ of $z_u + \frac{\partial}{\partial y}$ of z_v , okay, so we have the value of $\frac{\partial z}{\partial y}$ for any function z of u and v .

So replacing z by z_u there we have, okay, so $z_{uu} + z$ when you replace by z_u so we get z_{uv} and when we do this for z_v function, z_v is also function of u and v , so replacing z by z_v we get $z_{uv} + z_{vv}$ so this imply the $t =$ we add these 2 values this and this okay, so we get $z_{uu} + 2 z_{uv} + z_{vv}$, okay. We have got the values of R and T and what is x here if you see x^2 subtracting u and subtracting v from u okay.

We get $u-v$ you can see u is $y + x^2/2$, v is $y-x^2/2$ so $u - v = x^2$ okay, so let us put the value here. $R =$ this, this is R okay, this is R and when I multiply t by x^2 okay and subtract what we get $x^2 * t$ how much is that, from this we subtract x^2 times t , so $x^2 * z_{uu}$ will cancel and then $x^2 * z_{vv}$ that will also cancel okay and here x^2 when you multiply and subtract $-2 x^2 z_{uv}$ okay will add to this okay.

So we will get $-4 z_{uv} * x^2 + z_u - z_v = 0$ okay, or we can say I take this term to the other side so $4 z_{uv} * x^2 = z_u - z_v$, okay, or I can say $z_{uv} = 1/4 x^2 * z_u - z_v$, okay, I have already said $x^2 = u-v$ so we get $1/4 (u-v) * z_u - z_v$ okay, so this is how we get $z_{uv} = 1/4 * (u-v) z_u - z_v$ so this is the required canonical form. With this I would like to conclude my lecture, thank you very much for your attention.