

3.2.1 Canonical Forms الصيغ القياسية

In this subsection we study the canonical forms of equ. (3.8). Suppose the functions A, B & C not all zero and let ξ and η be the new variables s.t $A^* = C^* = 0$

i.e

$$A^* = A \xi_x^2 + 2B \xi_x \xi_y + C \xi_y^2 = 0$$

$$\text{and } C^* = A \eta_x^2 + 2B \eta_x \eta_y + C \eta_y^2 = 0$$

The above two equations are of the same form so we rewrite them in the form

$$A \gamma_x^2 + 2B \gamma_x \gamma_y + C \gamma_y^2 = 0 \dots (3.10)$$

where γ represents ξ or η .

Divide equation (3.10) by γ_y^2 to get

$$A \left(\frac{\gamma_x}{\gamma_y} \right)^2 + 2B \left(\frac{\gamma_x}{\gamma_y} \right) + C = 0 \dots (3.11)$$

$$d\gamma = \gamma_x dx + \gamma_y dy$$

and $d\gamma = 0$ when γ is constant

therefore

$$\frac{dy}{dx} = - \frac{\gamma_x}{\gamma_y} \quad \dots (3.12)$$

So equ. (10) becomes

$$A \left(\frac{dy}{dx} \right)^2 - 2B \frac{dy}{dx} + C = 0 \quad \dots (3.13)$$

Its roots are

$$\frac{dy}{dx} = \frac{B \pm \sqrt{B^2 - AC}}{A}$$

or
$$\frac{dy}{dx} = \frac{B + \sqrt{B^2 - AC}}{A} \quad \dots (3.14)$$

and
$$\frac{dy}{dx} = \frac{B - \sqrt{B^2 - AC}}{A} \quad \dots (3.15)$$

These two roots (3.14, 3.15) are called the characteristic equation.

Notice that each of these two roots is a 1st order diff. equ. and

each solution has arbitrary constant
say ξ & η

3.2.2 Hyperbolic Type pdes

If $B^2 - AC > 0$ then the integration
of (3.14) & (3.15) gives distinct real
functions (دوال حقيقية متباينة) which are

$$\begin{aligned}\xi(x, y) &= \int \left(dy - \frac{B + \sqrt{B^2 - AC}}{A} dx \right) \\ &= y - \int \frac{B + \sqrt{B^2 - AC}}{A} dx \quad \dots (3.16)\end{aligned}$$

$$\text{and } \eta(x, y) = y - \int \frac{B - \sqrt{B^2 - AC}}{A} dx \quad \dots (3.17)$$

ξ & η are called the characteristic
curves (منحنيات المميزة) and they are
lines when A, B & C are constants.

Substitute ξ & η in equ. (3.9) to get

$$\square u_{\xi\eta} = H_1 \quad \dots (3.18)$$

$$\text{where } H_1 = \frac{H^*}{2B^*}, \quad B^* \neq 0$$

Equ. (3.18) is called the

1st canonical form of the hyperbolic

type pde.

Now we can get a so-called
the 2nd canonical form by letting

$$\alpha = \xi + \eta \quad \dots (3.19)$$

$$\beta = \xi - \eta$$

to reduce equ. (3.8) to

$$u_{\alpha\alpha} - u_{\beta\beta} = H_2(\alpha, \beta, u, u_\alpha, u_\beta) \dots (3.20)$$

ex 2 Find the two canonical forms of

$$(x-1)u_{xx} + 2xu_{xy} + x(x+1)u_{yy} - x^2u_x$$

$$+ yu_y - u = \sin(x-y+1)$$

Sol $A = x-1, B = x$ & $C = x(x+1)$

$$B^2 - AC = x^2 - (x-1)(x+1)$$

$$= x^2 - x^2 + 1 = 1 > 0$$

\therefore The given pde. is of hyperbolic type.

(3.14) & (3.15) are of the form

$$\frac{dy}{dx} - \frac{x+1}{x-1} = 0 \quad \& \quad \frac{dy}{dx} - \frac{x-1}{x+1} = 0$$

$$\xi(x,y) = \frac{1}{2}(y-x) - \ln|x-1|$$

$$\eta(x,y) = y-x$$

Now we evaluate $x dy$ in terms of ξ & η

$$x = 1 + e^{\frac{1}{2}\eta - \xi}$$

$$y = \eta + 1 + e^{\frac{1}{2}\eta - \xi}$$

We evaluate the following

$$\xi_x = -\frac{1}{2} - \frac{1}{x-1} = -\frac{2 + e^{\frac{1}{2}\eta - \xi}}{2e^{\frac{1}{2}\eta - \xi}}$$

$$\eta_x = -1, \quad \xi_y = \frac{1}{2}, \quad \eta_y = 1$$

$$\xi_{xx} = \frac{\eta - 2\xi}{e}$$

$$\xi_{yy} = \xi_{xy} = \eta_{yy} = \eta_{xy} = \eta_{xx} = 0$$

$$\xi_x^2 = \frac{(2 + e^{\frac{1}{2}\eta - \xi})^2}{4e}, \quad \eta_x^2 = \eta_y^2 = 1$$

So the given pde becomes

$$u_{\xi\eta} = \frac{-2e^{\frac{1}{2}\eta - \xi}}{\eta - 2\xi} \left[\frac{-4\xi + 2\eta}{2e} + \frac{-3\xi + \frac{3}{2}\eta}{e} + \frac{-2\xi + \eta}{5e} + \frac{-\xi + \frac{1}{2}\eta}{(\eta + 6)e + 2} \right]$$

$$= \frac{2e^{-\xi + \frac{1}{2}\eta}}{2e^{-\xi + \frac{1}{2}\eta}}$$

(12)

$$+ \left(e^{-2\xi + \eta} \quad -\xi + \frac{1}{2}\eta \right. \\ \left. + 3e^{\xi + \eta + 2} \right) U_{\eta} - U - \sin(1 - \eta) \Big] \\ \text{which is the 1}^{\text{st}} \text{ canonical form.}$$

To find the 2nd canonical form, Let

$$\alpha = \xi + \eta$$

$$\text{and } \beta = \xi - \eta$$

and the rest of calculation are left
as an exercise to the student

