

Case 2 when $f(x, y) = \sin(ax + by)$ or $\cos(ax + by)$ where a and b are arbitrary constants

Here, we will find the P.I. of (H.L.P.D.E.) of order 2 only, by the same way that in case 1 we will derive $f(x, y)$ for x and y .

Let $f(x, y) = \sin(ax + by)$

$$D_x \sin(ax + by) = a \cos(ax + by)$$

$$D_x^2 \sin(ax + by) = -a^2 \sin(ax + by)$$

$$D_y \sin(ax + by) = b \cos(ax + by)$$

$$D_y^2 \sin(ax + by) = -b^2 \sin(ax + by)$$

$$\begin{aligned} D_x D_y \sin(ax + by) &= D_x [b \cos(ax + by)] \\ &= -ab \sin(ax + by) \end{aligned}$$

$$F(D_x^2, D_x D_y, D_y^2) \sin(ax + by) = F(-a^2, -ab, -b^2) \sin(ax + by)$$

Multiplying both sides by $\frac{1}{F(D_x^2, D_x D_y, D_y^2)}$

$$\sin(ax + by) = \frac{1}{F(D_x^2, D_x D_y, D_y^2)} F(-a^2, -ab, -b^2) \sin(ax + by)$$

If $F(-a^2, -ab, -b^2) \neq 0$ then we can divide on it

$$\begin{aligned} \rightarrow z &= \frac{1}{F(D_x^2, D_x D_y, D_y^2)} \sin(ax + by) \\ &= \frac{1}{F(-a^2, -ab, -b^2)} \sin(ax + by) \end{aligned}$$

Which is the particular integral.

and if $F(-a^2, -ab, -b^2) = 0$, then we write

$$\sin \theta = \frac{e^{i\theta} - e^{-i\theta}}{2i}, \quad \cos \theta = \frac{e^{i\theta} + e^{-i\theta}}{2}$$

and follow the solution of the exponential function in case1.

Ex.4: Solve $(D_x^2 - D_x D_y - 6D_y^2)z = \sin(2x - 3y)$

Sol.

1) The general solution z_1 is the same in Ex.2

2) The P.I. z_2

$$a = 2, b = -3$$

$$F(-a^2, -ab, -b^2) = -a^2 + ab + 6b^2$$

$$F(-4, 6, -9) = -4 - 6 + 54 = 44 \neq 0$$

$$z_2 = \frac{1}{44} \sin(2x - 3y)$$

The required general solution

$$\therefore z = z_1 + z_2$$

$$= \phi_1(y + 3x) + \phi_2(y - 2x) + \frac{1}{44} \sin(2x - 3y)$$

Where ϕ_1 and ϕ_2 are arbitrary functions.

Ex. 5: Solve $(D_x^2 - 3D_x D_y + 2D_y^2)z = e^{2x+3y} + e^{x+y} + \sin(x - 2y)$

Sol.

1) Finding the general solution z_1

The A.E. is

$$m^2 - 3m + 2 = 0 \Rightarrow (m - 2)(m - 1) = 0$$

$$\therefore m_1 = 2, m_2 = 1$$

$$\therefore z_1 = \phi_1(y + 2x) + \phi_2(y + x)$$

where ϕ_1 and ϕ_2 are arbitrary functions.

2) The P.I. of the given equation is

$$\text{P.I. } z_2 = \frac{1}{F(D_x, D_y)} e^{2x+3y} + \frac{1}{F(D_x, D_y)} e^{x+y} + \frac{1}{F(D_x, D_y)} \sin(x-2y)$$

$$\text{Let } u_1 = \frac{1}{F(D_x, D_y)} e^{2x+3y}, \quad a = 2, b = 3$$

$$F(D_x, D_y) = a^2 - 3ab + 2b^2$$

$$F(2,3) = 4 - 18 + 18 = 4 \neq 0$$

$$\boxed{u_1 = \frac{1}{4} e^{2x+3y}}$$

$$u_2 = \frac{1}{F(D_x, D_y)} e^{x+y}, \quad a = 1, b = 1$$

$$F(D_x, D_y) = a^2 - 3ab + 2b^2$$

$$F(1,1) = 1 - 3 + 2 = 0$$

Analyze $F(D_x, D_y)$,

$$F(D_x, D_y) = (D_x - 2D_y)(D_x - D_y)$$

$$\begin{aligned} u_2 &= \frac{1}{G(a,b)} \frac{x^r}{r!} e^{ax+by} \\ &= \frac{1}{-1} \frac{x}{1} e^{x+y} \end{aligned}$$

$$\boxed{u_2 = -x e^{x+y}}$$

$$u_3 = \frac{1}{F(D_x, D_y)} \sin(x-2y)$$

$$F(-a^2, -ab, -b^2) = -a^2 + 3ab - 2b^2$$

$$F(-1,2,-4) = -1 - 6 - 8 = -15 \neq 0$$

$$\boxed{u_3 = \frac{1}{-15} \sin(x-2y)}$$

Then, the required general solution is

$$z = z_1 + z_2 = \phi_1(y + 2x) + \phi_2(y + x) + \frac{1}{4}e^{2x+3y} - xe^{x+y} - \frac{1}{15}\sin(x - 2y)$$

where ϕ_1 and ϕ_2 are arbitrary functions.

Ex. 6: Find the P.I. of the equation

$$(D_x^2 - 4D_xD_y + 3D_y^2)z = \cos(x + y)$$

Sol. $a = 1, b = 1$

$$F(-a^2, -ab, -b^2) = -a^2 + 4ab - 3b^2$$

$$F(-1, -1, -1) = -1 + 4 - 3 = 0$$

$$\text{Taking } \cos(x + y) = \frac{e^{ix+iy} + e^{-ix-iy}}{2}$$

$$z = \frac{1}{2} \left[\frac{1}{D_x^2 - 4D_xD_y + 3D_y^2} e^{ix+iy} + \frac{1}{D_x^2 - 4D_xD_y + 3D_y^2} e^{-ix-iy} \right]$$

$$\text{Let } u_1 = \frac{1}{D_x^2 - 4D_xD_y + 3D_y^2} e^{ix+iy}$$

To find $u_1, a = i, b = i$

$$F(a, b) = a^2 - 4ab + 3b^2$$

$$F(i, i) = i^2 - 4i^2 + 3i^2 = 0$$

Analyze $F(D_x, D_y)$,

$$F(D_x, D_y) = (D_x - D_y)(D_x - 3D_y)$$

$$u_1 = \frac{1}{-2i} x e^{ix+iy}$$

$$\text{By the same way } u_2 = \frac{1}{2i} x e^{-ix-iy}$$

$$\begin{aligned} \therefore z &= \frac{1}{2} \left[\frac{1}{-2i} x e^{ix+iy} + \frac{1}{2i} x e^{-ix-iy} \right] \\ &= \frac{-x}{2} \left[\frac{e^{ix+iy} - e^{-ix-iy}}{2i} \right] = \frac{-x}{2} \sin(x + y) \text{ which is the P.I.} \end{aligned}$$

Case 3 When $f(x, y) = x^a y^b$ where a and b are Non- Negative Integer Numbers

The particular integral (P.I.) is evaluated by expanding the function $\frac{1}{F(D_x, D_y)}$ in an infinite series of ascending powers of D_x or D_y (i.e.) by transfer the function $\frac{1}{F(D_x, D_y)}$ according to the following

$$\frac{1}{1 - \theta} = 1 + \theta + \theta^2 + \dots$$

Ex.7: Find P.I. of the equation $(D_x^2 - 2D_x D_y)z = x^3 y$

$$\begin{aligned} \text{Sol. P.I.} &= \frac{1}{D_x^2 - 2D_x D_y} x^3 y \\ &= \frac{1}{D_x^2 (1 - 2\frac{D_y}{D_x})} x^3 y, & D_y^n y^m &= 0 \text{ if } n > m \\ &= \frac{1}{D_x^2} \left[1 + 2\frac{D_y}{D_x} + \frac{4D_y^2}{D_x^2} + \dots \right] x^3 y, & \frac{4D_y^2}{D_x^2} &= 0 \\ &= \frac{1}{D_x^2} \left[x^3 y + \frac{1}{2} x^4 \right] \\ &= \frac{1}{D_x} \left[\frac{x^4 y}{4} + \frac{x^5}{10} \right] = \frac{x^5 y}{20} + \frac{x^6}{60} \end{aligned}$$

Ex.8: Find P.I. of the equation $(D_x^3 - 7D_x D_y^2 - 6D_y^3)z = x^2 y$

$$\begin{aligned} \text{Sol. P.I.} &= \frac{1}{D_x^3 - 7D_x D_y^2 - 6D_y^3} x^2 y \\ &= \frac{1}{D_x^3 \left[1 - \left(\frac{7D_y^2}{D_x^2} + \frac{6D_y^3}{D_x^3} \right) \right]} x^2 y \end{aligned}$$

$$\begin{aligned}
 &= \frac{1}{D_x^3} \left[1 + \left(\frac{7D_y^2}{D_x^2} + \frac{6D_y^3}{D_x^3} \right) + \left(\frac{7D_y^2}{D_x^2} + \frac{6D_y^3}{D_x^3} \right)^2 + \dots \right] x^2 y \\
 &= \frac{1}{D_x^3} [x^2 y] \text{ since } \left(\frac{7D_y^2}{D_x^2} + \frac{6D_y^3}{D_x^3} \right) = 0, \left(\frac{7D_y^2}{D_x^2} + \frac{6D_y^3}{D_x^3} \right)^2 = 0 \\
 &= \frac{1}{D_x^3} \frac{x^3 y}{3} = \frac{1}{D_x^2} \frac{x^4 y}{12} = \frac{x^5 y}{60}
 \end{aligned}$$

Ex.9: Solve $(D_x^3 - a^2 D_x D_y^2)z = x$, where $a \in R$

Sol.

1) the general solution z_1

The A.E. of the given equation is

$$m^3 - a^2 m = 0 \Rightarrow m(m^2 - a^2) = 0$$

$$\Rightarrow m(m - a)(m + a) = 0$$

$$\therefore m_1 = 0, m_2 = a, m_3 = -a \text{ (different roots)} \therefore z_1 = \phi_1(y) + \phi_2(y + ax) + \phi_3(y - ax)$$

where ϕ_1, ϕ_2 and ϕ_3 are arbitrary functions.

2) The P.I. of the given equation is

$$\begin{aligned}
 \text{P.I.} &= z_2 = \frac{1}{D_x^3 - a^2 D_x D_y^2} x \\
 &= \frac{1}{D_x^3 \left[1 - \frac{a^2 D_y^2}{D_x^2} \right]} x \\
 &= \frac{1}{D_x^3} \left[1 + \frac{a^2 D_y^2}{D_x^2} + \left(\frac{a^2 D_y^2}{D_x^2} \right)^2 + \dots \right] x, \text{ where } \frac{a^2 D_y^2}{D_x^2} = 0 \text{ and } \left(\frac{a^2 D_y^2}{D_x^2} \right)^2 = 0, \\
 &= \frac{1}{D_x^3} [x]
 \end{aligned}$$

$$\begin{aligned} &= \frac{1}{D_x^2} \left[\frac{x^2}{2} \right] \\ &= \frac{1}{D_x} \left[\frac{x^3}{6} \right] = \frac{x^4}{24} \end{aligned}$$

then, the required general solution is

$$z = z_1 + z_2 = \phi_1(y) + \phi_2(y + ax) + \phi_3(y - ax) + \frac{x^4}{24}$$

where ϕ_1, ϕ_2 and ϕ_3 are arbitrary functions.