

⊕ Charpit's Method :

Ⓐ general method of solving a partial differential equation is due to Charpit

$$\text{Consider } F(x, y, z, p, q) = 0 \rightarrow \textcircled{1}$$

(a) If we can find another relation between the variables and the differential coefficients, the two can be regarded as simultaneous equations in p and q and their values obtained in terms of x, y, z explicitly. These values when substituted in $dz = p dx + q dy$ will easily be integrable.

The integral thus obtained is a solution of $\textcircled{1}$

Let the other relation be

$$f(x, y, z, p, q) = A \rightarrow \textcircled{2}$$

where f is arbitrary and A is an arbitrary constant.

Differentiating $\textcircled{1}$ and $\textcircled{2}$ partially with respect to x and y ,

$$F_x + F_z p + F_p \frac{\partial p}{\partial x} + F_q \frac{\partial q}{\partial x} = 0 \rightarrow (3)$$

$$f_x + f_z p + f_p \frac{\partial p}{\partial x} + f_q \frac{\partial q}{\partial x} = 0 \rightarrow (4)$$

$$F_y + F_z q + F_p \frac{\partial p}{\partial y} + F_q \frac{\partial q}{\partial y} = 0 \rightarrow (5)$$

$$f_y + f_z q + f_p \frac{\partial p}{\partial y} + f_q \frac{\partial q}{\partial y} = 0 \rightarrow (6)$$

Eliminating $\frac{\partial p}{\partial x}$ between (3) & (4), we get

$$(F_x f_p - F_p f_x) + p (F_z f_p - F_p f_z) +$$

$$\frac{\partial q}{\partial x} (F_q f_p - F_p f_q) = 0 \rightarrow (7)$$

Eliminating $\frac{\partial q}{\partial y}$ between (5) & (6), we get

$$(F_y f_q - F_q f_y) + q (F_z f_q - F_q f_z) +$$

$$\frac{\partial p}{\partial y} (F_p f_q - F_q f_p) = 0 \rightarrow (8)$$

$$\text{As } \frac{\partial p}{\partial y} = \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial x} \right) = \frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right) = \frac{\partial q}{\partial x}$$

Adding (7) & (8), the terms involving these quantities cancel out;

$$\frac{dp}{F_x + pF_z} = \frac{dq}{F_y + qF_z} = \frac{dz}{-pF_p - qF_q}$$

$$= \frac{dx}{-F_p} = \frac{dy}{-F_q} = \frac{df}{0}$$

Ex: 1)

Find complete solution of $zpq = p+q$ (4)

Soln: r

$$f(x, y, z, p, q) \equiv zpq - p - q = 0 \rightarrow \textcircled{1}$$

The auxiliary equation is

$$\frac{dp}{f_x + pf_z} = \frac{dq}{f_y + qf_z} = \frac{dz}{zpq - pq} = \frac{dx}{-pf_p - qf_q} = \frac{dy}{-f_p} = \frac{dz}{-f_q}$$

$$\Rightarrow \frac{dp}{0 + p(pq)} = \frac{dq}{0 + q(pq)} = \frac{dz}{zpq - pq} = \frac{dx}{-pf_p - qf_q} = \frac{dz}{zq - 1} = \frac{dz}{zq}$$

$$\Rightarrow \frac{dp}{pq} = \frac{dq}{pq} = \dots$$

Take first two fractions

$$\frac{dp}{p} = \frac{dq}{q}$$

$$\left(\begin{array}{l} \therefore f_x = \frac{\partial f}{\partial x} = 0 \\ f_z = \frac{\partial f}{\partial z} = pq \\ f_y = \frac{\partial f}{\partial y} = 0 \end{array} \right)$$

Soing we get

$$\log p = \log q + \log a$$

$$\Rightarrow \log p = \log(aq)$$

$$\boxed{p = aq} \rightarrow \textcircled{2}$$

$$\Rightarrow p = a \left(\frac{1+a}{az} \right)$$

$$\boxed{p = \frac{1+a}{z}}$$

$$\begin{aligned} \textcircled{1} \Rightarrow z^2 p^2 - p - q &= 0 \\ \Rightarrow z a q \cdot q - a q - q &= 0 \\ \Rightarrow z a q^2 - a q - q &= 0 \end{aligned}$$

$$\Rightarrow z a q^2 = q (1+a)$$

$$\Rightarrow z a q = 1+a$$

$$q = \frac{1+a}{az}$$

$$\text{W.K.T } dz = p dx + q dy$$

$$dz = \left(\frac{1+a}{z}\right) dx + \left(\frac{1+a}{az}\right) dy$$

$$z dz = (1+a) \left[dx + \frac{1}{a} dy \right]$$

Integrating we get, $\frac{z^2}{2} = (1+a) \left[x + \frac{1}{a} y \right] + b$

$$z^2 = 2(1+a) \left(x + \frac{1}{a} y \right) + b$$

Ex: 2 solve :- $(p^2 + q^2)y = qz$ (6)

Soln:

$$f(x, y, z, p, q) = (p^2 + q^2)y - qz = 0 \rightarrow 0$$

The A.E is

$$\frac{dp}{f_x + pf_x} = \frac{dq}{f_y + qf_y} = \frac{dz}{-pf_z - qf_z} = \frac{dx}{-f_x} = \frac{dy}{-f_y}$$

$$f_x = 0, f_y = 2qy + 2qy, f_z = -q, f_p = 2py$$

$$f_q = 2qy - z, f_y = p^2 + q^2$$

$$\frac{dp}{0 + p(-q)} = \frac{dq}{(p^2 + q^2) + q(2q)} = \frac{dz}{-p(2py) - q(2qy - z)}$$

$$= \frac{dq}{\frac{d}{dx}(p^2 + q^2) + 2q^2} = \frac{dy}{-2qy - z}$$

$$\frac{dp}{-pq} = \frac{dq}{p^2} = \frac{dz}{-2(p^2 + q^2)y + qz} = \frac{dx}{-2py}$$

$$= \frac{dy}{z - 2qy}$$

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From the first two fractions we get

$$\frac{dp}{-p^2} = \frac{dq}{p^2} \Rightarrow \frac{dp}{-q} = \frac{dq}{p}$$

$$p dp = -q dq \Rightarrow p dp + q dq = 0$$

Integrating we get, $p^2 + q^2 = a^2 \rightarrow \textcircled{2}$

From 1 & 2 we get $qz = a^2 y$

$$q = \frac{a^2 y}{z} \rightarrow \textcircled{3}$$

Substituting the value of q in 2, we get

$$p^2 + \left(\frac{a^2 y}{z}\right)^2 = a^2$$

$$p^2 = a^2 - \frac{a^4 y^2}{z^2}$$

$$= \frac{a^2 z^2 - a^4 y^2}{z^2}$$

$$p^2 = \frac{a^2}{z^2} (z^2 - a^2 y^2)$$

$$p = \pm \frac{a}{z} \sqrt{z^2 - a^2 y^2}$$

$$dz = p dx + q dy$$

(8)

$$dz = \pm \frac{a}{z} \sqrt{z^2 - a^2 y^2} dx + \frac{a^2 y}{z} dy$$

$$z dz - a^2 y dy = a \sqrt{z^2 - a^2 y^2} dx$$

$$d\left(\frac{z^2 - a^2 y^2}{2}\right) = a \sqrt{z^2 - a^2 y^2} dx$$

$$d\left(\frac{z^2 - a^2 y^2}{2}\right) = 2a dx \Rightarrow d\left(\frac{z^2 - a^2 y^2}{2}\right) \int \frac{1}{\sqrt{z^2 - a^2 y^2}}$$

$$d(z^2 - a^2 y^2)^{1/2} = 2a dx$$

Integrating we get, $(z^2 - a^2 y^2)^{1/2} = 2ax + c$

$$z^2 - a^2 y^2 = (2ax + c)^2$$

$$z^2 = (2ax + c)^2 + a^2 y^2$$

Ex. 13

Solve the following PDE by Charpit's method

$$p^2 - xp - q = 0.$$

Soln:

$$f(x, y, z, p, q) = 0 \Rightarrow p^2 - xp - q = 0 \rightarrow \text{---}$$

The A.E is

$$\frac{dp}{f_x + pf_x} = \frac{dq}{f_y + qf_y} = \frac{dz}{-pf_x - qf_x} = \frac{dx}{-f_p} = \frac{dy}{-f_q}$$

$$f_x = -p, f_y = 0, f_z = 0, f_p = 2p - x, f_q = -1$$

$$\frac{dp}{-p + p(0)} = \frac{dq}{0 + q(0)} = \frac{dz}{-p(2p-x) - q(-1)}$$

$$= \frac{dx}{-(2p-x)} = \frac{dy}{-(-1)}$$

$$\frac{dp}{-p} = \frac{dq}{0} = \frac{dz}{-2p^2 + xp + q} = \frac{dx}{-2p+x} = \frac{dy}{1}$$

$$\text{Consider } \frac{dp}{-p} = \frac{dy}{1} \Rightarrow \frac{dp}{p} = -dy$$

$$\int \text{Integrating we get, } \log p = -y + \log a$$

~~2) Consider~~
~~(199)~~

$$dz = p dx + q dy$$

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$$dz = \frac{1}{z} \frac{a}{z} \sqrt{z^2 - a^2 y^2} dx + \frac{a^2 y}{z} dy$$

$$z dz - a^2 y dy = a \sqrt{z^2 - a^2 y^2} dx$$

$$d \left(\frac{z^2 - a^2 y^2}{2} \right) = a \sqrt{z^2 - a^2 y^2} dx$$

$$\frac{d(z^2 - a^2 y^2)}{\sqrt{z^2 - a^2 y^2}} = 2a dx \Rightarrow \frac{d(z^2 - a^2 y^2)}{\sqrt{z^2 - a^2 y^2}}$$

$$d(z^2 - a^2 y^2)^{1/2} = 2a dx$$

Integrating we get, $(z^2 - a^2 y^2)^{1/2} = 2ax + C$

$$z^2 - a^2 y^2 = (2ax + C)^2$$

$$z^2 = (2ax + C)^2 + a^2 y^2$$

Ex. 4 solve $pxy + pq + qy = yz$

soln:

Given $pxy + pq + qy = yz \rightarrow \textcircled{1}$

Let $F = pxy + pq + qy - yz$

$\therefore F_x = py, F_z = -y, F_y = px + q - z,$

$F_p = xy + q, F_q = p + y$

$$\frac{dp}{F_x + pF_z} = \frac{dq}{F_y + qF_z} = \frac{dz}{-pF_p - qF_q} = \frac{dx}{-F_p} = \frac{dy}{-F_q}$$

$$\begin{aligned} \frac{dp}{py + p(-y)} &= \frac{dq}{px + q - z + q(-y)} = \frac{dz}{-p(xy + q) - q(p + y)} \\ &= \frac{dx}{-(xy + q)} = \frac{dy}{-(p + y)} \end{aligned}$$

The subsidiary equations are $\frac{dp}{0} = \dots$

$\therefore p = a$ (Constant)

$\textcircled{1} \Rightarrow pxy + pq + qy = yz$

$axy + aq + qy = yz$

$q(ay) = yz - axy$

$$dz = p dx + q dy$$

(8)

$$dz = \frac{a}{z} \sqrt{z^2 - a^2 y^2} dx + \frac{a^2 y}{z} dy$$

$$z dz - a^2 y dy = a \sqrt{z^2 - a^2 y^2} dx$$

$$d\left(\frac{z^2 - a^2 y^2}{2}\right) = a \sqrt{z^2 - a^2 y^2} dx$$

$$d\left(\frac{z^2 - a^2 y^2}{\sqrt{z^2 - a^2 y^2}}\right) = 2a dx \Rightarrow d\left(\sqrt{z^2 - a^2 y^2}\right) \int \frac{1}{\sqrt{z^2 - a^2 y^2}}$$

$$d\left(z^2 - a^2 y^2\right)^{1/2} = 2a dx$$

Integrating we get, $\left(z^2 - a^2 y^2\right)^{1/2} = 2ax + C$

$$z^2 - a^2 y^2 = (2ax + C)^2$$

$$z^2 = (2ax + C)^2 + a^2 y^2$$

(12)

$$1) \frac{dy}{dx} = \frac{R+D}{h}$$

$$F_x = P^2, F_y = -P^2 + 3y^2 - 2xy, F_z = -yp + y^3$$

$$\frac{dp}{P^2 + P(-y^2)} = \frac{dy}{-(-yp + y^3)}$$

$$\frac{dp}{P^2 - Py^2} = \frac{dy}{py - y^3}$$

$$\frac{dp}{P(P - y^2)} = \frac{dy}{y(P - y^2)}$$

$$\frac{dp}{P} = \frac{dy}{y}; \text{ hence } \log p = \log y + \log a$$

$$\log p = \log(ay)$$

$$P = ay$$

putting this value of p in the

given equation,

$$1) \Rightarrow x(ay)^2 - y(ay)(y^2 + y^2z) - y^2z = 0$$

$$a^2xy^2 - ay^2z + y^2z - y^2z = 0$$

$$y^2(a^2x - z) + y^2z - ay^2z = 0$$

$$y^2(y^2 - ay^2) = -y^2(a^2x - z)$$

$$z^p (y-a) = y (z-a^n)$$

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$$q(y-a) = z - a^2 x$$

$$q = \frac{z - a^2 x}{y-a}$$

$$dz = p dx + q dy$$

$$dz = a y dx + \frac{z - a^2 x}{y-a} dy \rightarrow (2)$$

Consider the total differential equation neglect dy for the present ; integrating,

$$\int dz = \int a y dx$$

$$z = a x y + f(y) \Rightarrow \boxed{z - a x y = f(y)}$$

Differentiating totally and Comparing with (2)

$$\frac{z - a x y}{y-a} = \frac{df}{dy} \Rightarrow \frac{df}{f} = \frac{dy}{y-a}$$

$$\therefore \cancel{df} \quad f = b(y-a)$$

The complete integral is $z = a x y + b (y-a)$