

Similarly, we have,

$$\frac{\partial}{\partial y} \left(\frac{\partial z}{\partial y} \right) = \frac{\partial^2 z}{\partial y^2} = f_{yy}, \quad \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial x} \right) = \frac{\partial^2 z}{\partial y \partial x} = f_{yx},$$

and $\frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right) = \frac{\partial^2 z}{\partial x \partial y} = f_{xy}.$

It may be noted that although $\frac{\partial^2 z}{\partial x \partial y}$ and $\frac{\partial^2 z}{\partial y \partial x}$ are equal in general, they need not be equal always.

5. Partial Derivatives of Some Standard Functions

Using the above definition *i.e.* treating y constant while partially differentiating z w.r.t. x and treating x constant while partially differentiating z w.r.t. y , we can write down partial derivatives of some standard functions.

1. If $z = k$, $\frac{\partial z}{\partial x} = 0$, $\frac{\partial z}{\partial y} = 0$.

If $z = f(y)$, $\frac{\partial z}{\partial x} = 0$ because $f(y)$ is constant for partial differentiation w.r.t. x .

If $z = f(x)$, $\frac{\partial z}{\partial y} = 0$ because $f(x)$ is constant for partial differentiation w.r.t. y .

2. If $z = x^n y^m$, $\frac{\partial z}{\partial x} = nx^{n-1} \cdot y^m$; $\frac{\partial z}{\partial y} = x^n \cdot my^{m-1}$

For example, if $z = x^2 y^3$, $\frac{\partial z}{\partial x} = 2xy^3$, $\frac{\partial z}{\partial y} = 3x^2 y^2$.

3. If $z = \sin(x + y)$, $\frac{\partial z}{\partial x} = \cos(x + y)$; $\frac{\partial z}{\partial y} = \cos(x + y)$

4. If $z = e^{x+y}$, $\frac{\partial z}{\partial x} = e^{x+y}$; $\frac{\partial z}{\partial y} = e^{x+y}$

5. If $z = \log(x + y)$, $\frac{\partial z}{\partial x} = \frac{1}{x+y}$; $\frac{\partial z}{\partial y} = \frac{1}{x+y}$

6. If $z = \sin^{-1}\left(\frac{x}{y}\right)$, $\frac{\partial z}{\partial x} = \frac{1}{\sqrt{1-(x^2/y^2)}} \cdot \left(\frac{1}{y}\right) = \frac{1}{\sqrt{y^2-x^2}}$

$$\frac{\partial z}{\partial y} = \frac{1}{\sqrt{1-(x^2/y^2)}} \cdot \left(-\frac{x}{y^2}\right) = -\frac{x}{y\sqrt{y^2-x^2}}$$

7. If $z = \tan^{-1}\left(\frac{x}{y}\right)$, $\frac{\partial z}{\partial x} = \frac{1}{1+(x^2/y^2)} \cdot \frac{1}{y} = \frac{y}{x^2+y^2}$

$$\frac{\partial z}{\partial y} = \frac{1}{1+(x^2/y^2)} \cdot \left(-\frac{x}{y^2}\right) = -\frac{x}{y^2+x^2}$$

8. If $z = x^y$,

$$\frac{\partial z}{\partial x} = yx^{y-1}; \quad \frac{\partial z}{\partial y} = x^y \cdot \log x.$$

[Note this]

Standard Rules

If u and v are functions of x and y possessing partial derivatives of the first order, then we can use standard rules of differentiation of sum, difference, product and quotient of u and v as stated below.

$$\begin{aligned}
 1. \text{ If } z = u \pm v, \quad & \frac{\partial z}{\partial x} = \frac{\partial u}{\partial x} \pm \frac{\partial v}{\partial x}, \quad \frac{\partial z}{\partial y} = \frac{\partial u}{\partial y} \pm \frac{\partial v}{\partial y} \\
 2. \text{ If } z = uv, \quad & \frac{\partial z}{\partial x} = u \frac{\partial v}{\partial x} + v \frac{\partial u}{\partial x}, \quad \frac{\partial z}{\partial y} = u \frac{\partial v}{\partial y} + v \frac{\partial u}{\partial y} \\
 3. \text{ If } z = \frac{u}{v}, \quad & \frac{\partial z}{\partial x} = \frac{v \frac{\partial u}{\partial x} - u \frac{\partial v}{\partial x}}{v^2}, \quad \frac{\partial z}{\partial y} = \frac{v \frac{\partial u}{\partial y} - u \frac{\partial v}{\partial y}}{v^2}
 \end{aligned}$$

Type I : Partial Differentiation using Standard Rules

Example 1 : If $z = ax^2 + by^2 + 2abxy$, find $\frac{\partial z}{\partial x}$, $\frac{\partial z}{\partial y}$.

Sol. : We have $\frac{\partial z}{\partial x} = 2ax + 2aby$; $\frac{\partial z}{\partial y} = 2by + 2abx$.

Example 2 : If $u = e^x \sin x \sin y$, find $\frac{\partial u}{\partial x}$, $\frac{\partial u}{\partial y}$.

Sol. :

$$\frac{\partial u}{\partial x} = e^x \sin x \sin y + e^x \cos x \sin y$$

$$\frac{\partial u}{\partial y} = e^x \sin x \cos y$$

Solved Examples : Class (a) : 3 Marks

Example 1 (a) : If $z(x+y) = x-y$, find $\left(\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y}\right)^2$.

(M.U. 2016)

Sol. : We have $z = \frac{x-y}{x+y}$

$$\begin{aligned}
 \therefore \frac{\partial z}{\partial x} &= \frac{(x+y)(1) - (x-y)(1)}{(x+y)^2} = \frac{2y}{(x+y)^2} \\
 \frac{\partial z}{\partial y} &= \frac{(x+y)(-1) - (x-y)(1)}{(x+y)^2} = -\frac{2x}{(x+y)^2} \\
 \therefore \left(\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y}\right)^2 &= \left[\frac{2y+2x}{(x+y)^2}\right]^2 = \frac{4}{(x+y)^2}
 \end{aligned}$$

Example 2 (a) : If $z(x+y) = (x^2 + y^2)$, prove that

$$\left(\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y}\right)^2 = 4 \left(1 - \frac{\partial z}{\partial x} - \frac{\partial z}{\partial y}\right).$$

(M.U. 1991, 98, 2002)

Sol. : Since $z = \frac{(x^2 + y^2)}{x+y}$,

$$\frac{\partial z}{\partial x} = \frac{(x+y)2x - (x^2 + y^2)}{(x+y)^2} = \frac{x^2 + 2xy - y^2}{(x+y)^2}$$

$$\frac{\partial z}{\partial y} = \frac{(x+y)2y - (x^2 + y^2)}{(x+y)^2} = \frac{-x^2 + 2xy + y^2}{(x+y)^2}$$

$$\therefore \text{l.h.s.} = \left[\frac{x^2 + 2xy - y^2 + x^2 - 2xy - y^2}{(x+y)^2} \right]^2 = \left[2 \cdot \frac{(x^2 - y^2)}{(x+y)^2} \right]^2$$

$$= \left[2 \cdot \left(\frac{x-y}{x+y} \right) \right]^2 = 4 \frac{(x-y)^2}{(x+y)^2}$$

$$\therefore \text{r.h.s.} = 4 \left[1 - \frac{x^2 + 2xy - y^2}{(x+y)^2} - \frac{-x^2 + 2xy + y^2}{(x+y)^2} \right]$$

$$= 4 \left[\frac{x^2 - 2xy + y^2}{(x+y)^2} \right] = 4 \frac{(x-y)^2}{(x+y)^2}$$

$$\therefore \text{l.h.s.} = \text{r.h.s.}$$

Example 3 (a) : If $u = \tan^{-1} \frac{y}{x}$, find the value of $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$.

(M.U. 2010, 14)

Sol. : We have

$$\frac{\partial u}{\partial x} = \frac{1}{1+(y^2/x^2)} \cdot \left(\frac{-y}{x^2} \right) = -\frac{y}{x^2 + y^2}; \quad \frac{\partial u}{\partial y} = \frac{1}{1+(y^2/x^2)} \cdot \frac{1}{x} = \frac{x}{x^2 + y^2}$$

$$\text{Now, } \frac{\partial^2 u}{\partial x^2} = -y \cdot \frac{-1}{(x^2 + y^2)^2} (2x); \quad \frac{\partial^2 u}{\partial y^2} = x \cdot \frac{-1}{(x^2 + y^2)} \cdot (2y)$$

$$\therefore \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0.$$

Example 4 (a) : If $x = \cos \theta - r \sin \theta$, $y = \sin \theta + r \cos \theta$, prove that $\frac{\partial r}{\partial x} = \frac{x}{r}$. (M.U. 2014)

Sol. : Squaring, we get

$$x^2 + y^2 = \cos^2 \theta + r^2 \sin^2 \theta - 2r \sin \theta \cos \theta + \sin^2 \theta + r^2 \cos^2 \theta + 2r \sin \theta \cos \theta$$

$$= (\cos^2 \theta + \sin^2 \theta) + r^2 (\cos^2 \theta + \sin^2 \theta) = 1 + r^2$$

$$\therefore r^2 = x^2 + y^2 - 1$$

Differentiating this partially w.r.t. x ,

$$2r \frac{\partial r}{\partial x} = 2x \quad \therefore \frac{\partial r}{\partial x} = \frac{x}{r}$$

EXERCISE - II

Class (a) : 3 Marks

1. Find the partial derivatives of the following functions.

1. $x^2 y^3 + x^3 y^2$

2. $2x^2 + 3xy + y^2$

3. $\log x \cdot \sin y$

4. $\sin x \cos y$

5. $\frac{\sin x}{\cos y}$

6. $e^x \sin y$

7. $10^x \cdot \cos y$

8. $3^x \cdot \tan y$

9. $\frac{x}{x^2 + y^2}$

10. $\frac{y}{x^2 + y^2}$

11. $2^x \sin y \cos z$

12. $e^x y^3 z^2$

[Ans. : (1) $\frac{\partial u}{\partial x} = 2xy^3 + 3x^2y^2$, $\frac{\partial u}{\partial y} = 3x^2y^2 + 2x^3y$; (2) $\frac{\partial u}{\partial x} = 4x + 3y$, $\frac{\partial u}{\partial y} = 3x + 2y$;

(3) $\frac{\partial u}{\partial x} = \frac{\sin y}{x}$, $\frac{\partial u}{\partial y} = \log x \cos y$;

(4) $\frac{\partial u}{\partial x} = \cos x \cos y$, $\frac{\partial u}{\partial y} = -\sin x \sin y$;

(5) $\frac{\partial u}{\partial x} = \frac{\cos x}{\cos y}$, $\frac{\partial u}{\partial y} = -\frac{\sin x}{\cos^2 y} \cdot \sin y$;

(6) $\frac{\partial u}{\partial x} = e^x \sin y$, $\frac{\partial u}{\partial y} = e^x \cos y$;

(7) $\frac{\partial u}{\partial x} = 10^x \log 10 \cdot \cos y$, $\frac{\partial u}{\partial y} = -10^x \sin y$; (8) $\frac{\partial u}{\partial x} = 3^x \log 3 \tan y$, $\frac{\partial u}{\partial y} = 3^x \sec^2 y$;

(9) $\frac{\partial u}{\partial x} = \frac{y^2 - x^2}{(x^2 + y^2)^2}$, $\frac{\partial u}{\partial y} = -\frac{2xy}{(x^2 + y^2)^2}$; (10) $\frac{\partial u}{\partial x} = -\frac{-2xy}{(x^2 + y^2)^2}$, $\frac{\partial u}{\partial y} = \frac{x^2 - y^2}{(x^2 + y^2)^2}$;

(11) $\frac{\partial u}{\partial x} = 2^x \log 2 \cdot \sin y \cos z + 2^x \cos y \cos z - 2^x \sin y \sin z$;

(12) $\frac{\partial u}{\partial x} = e^x y^3 z^2 + 3e^x y^2 z^2 + 2e^x y^3 z$.]

2. Find the second order partial derivatives $\frac{\partial^2 u}{\partial x^2}$, $\frac{\partial^2 u}{\partial y^2}$ of the following functions.

1. $x^3 y + xy^3$

2. $e^x \cdot y^2$

3. $x^2 - 4x^2 y + 5y^2$

4. $e^x \log y + \sin y \log x$.

[Ans. : (1) $\frac{\partial^2 u}{\partial x^2} = 6xy$, $\frac{\partial^2 u}{\partial y^2} = 6xy$; (2) $\frac{\partial^2 u}{\partial x^2} = e^x \cdot y^2$, $\frac{\partial^2 u}{\partial y^2} = 2e^x$;

(3) $\frac{\partial^2 u}{\partial x^2} = 2 - 8y$, $\frac{\partial^2 u}{\partial y^2} = 10$;

(4) $\frac{\partial^2 u}{\partial x^2} = e^x \log y - \frac{\sin y}{x^2}$, $\frac{\partial^2 u}{\partial y^2} = -\frac{e^x}{y^2} - \sin y \cdot \log x$.]

Class (a) : 3 Marks

1. If $u = e^{ax} \sin by$, prove that $\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x}$.

2. If $u = \sin^{-1} \frac{x}{y}$, prove that $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 0$.

3. If $u = \frac{x}{y} + \frac{y}{x}$, prove that $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 0$.

4. If $u = x^2 y + y^2 z + z^2 x$, prove that $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z} = 3u$.

(Examples 2, 3 and 4 can also be solved by using Eulers theorem. See Chapter 7.)

5. If $u = \tan^{-1} \frac{y}{x}$, prove that $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$.

6. Differentiation of a Function of a Function

Let $z = f(u)$ and $u = \Phi(x, y)$ so that z is function of u , and u itself is a function of two independent variables x and y . The two relations define z as a function of x and y . In such cases z may be called a **function of a function** of x and y .

e.g. (i) $z = \frac{1}{u}$ and $u = \sqrt{x^2 + y^2}$. (ii) $z = \tan u$ and $u = x^2 + y^2$

define z as a function of a function of x and y .

Differentiation : If $z = f(u)$ is differentiable function of u and $u = \Phi(x, y)$ possesses first order partial derivatives, then

$$\frac{\partial z}{\partial x} = \frac{dz}{du} \cdot \frac{\partial u}{\partial x} \quad \text{i.e.} \quad \frac{\partial z}{\partial x} = f'(u) \frac{\partial u}{\partial x}$$

Similarly,
$$\frac{\partial z}{\partial y} = \frac{dz}{du} \cdot \frac{\partial u}{\partial y} = f'(u) \frac{\partial u}{\partial y}.$$

e.g. If $z = (ax + by)^n$, then

$$\frac{\partial z}{\partial x} = n(ax + by)^{n-1} \cdot a \quad \text{and} \quad \frac{\partial z}{\partial y} = n(ax + by)^{n-1} \cdot b$$

The rule can be easily remembered with the help of the tree diagram given on the right.

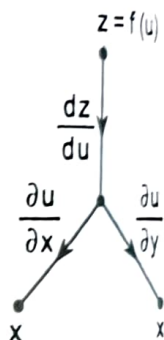


Fig. 6.2

We consider below some standard functions of the type $z = f(u)$.

1. If $z = u^n$, then $\frac{\partial z}{\partial x} = nu^{n-1} \frac{\partial u}{\partial x}$ and $\frac{\partial z}{\partial y} = nu^{n-1} \frac{\partial u}{\partial y}$.

e.g., if $z = (2x + 3y)^5$, then

$$\frac{\partial z}{\partial x} = 5(2x + 3y)^4 \cdot 2 \quad \text{and} \quad \frac{\partial z}{\partial y} = 5(2x + 3y)^4 \cdot 3$$

2. If $z = \sqrt{u}$, then $\frac{\partial z}{\partial x} = \frac{1}{2\sqrt{u}} \cdot \frac{\partial u}{\partial x}$ and $\frac{\partial z}{\partial y} = \frac{1}{2\sqrt{u}} \cdot \frac{\partial u}{\partial y}$

e.g., if $z = \sqrt{(4x - 5y)}$, then

$$\frac{\partial z}{\partial x} = \frac{1}{2\sqrt{(4x - 5y)}} \cdot 4 \quad \text{and} \quad \frac{\partial z}{\partial y} = \frac{1}{2\sqrt{(4x - 5y)}} \cdot (-5)$$

3. If $z = \sin u$, then $\frac{\partial z}{\partial x} = \cos u \frac{\partial u}{\partial x}$ and $\frac{\partial z}{\partial y} = \cos u \frac{\partial u}{\partial y}$.

e.g., if $z = \sin(2x - y)$, then

$$\frac{\partial z}{\partial x} = \cos(2x - y) \cdot 2 \quad \text{and} \quad \frac{\partial z}{\partial y} = \cos(2x - y) \cdot (-1)$$

4. If $z = \cos u$, then $\frac{\partial z}{\partial x} = -\sin u \frac{\partial u}{\partial x}$ and $\frac{\partial z}{\partial y} = -\sin u \frac{\partial u}{\partial y}$.

e.g. if $z = \cos(3x - 2y)$, then

$$\frac{\partial z}{\partial x} = -\sin(3x - 2y) \cdot (3) \quad \text{and} \quad \frac{\partial z}{\partial y} = -\sin(3x - 2y) \cdot (-2)$$

5. If $z = \tan u$, then $\frac{\partial z}{\partial x} = \sec^2 u \frac{\partial u}{\partial x}$ and $\frac{\partial z}{\partial y} = \sec^2 u \frac{\partial u}{\partial y}$.

e.g., If $z = \tan(3x + 2y)$, then

$$\frac{\partial z}{\partial x} = \sec^2(3x + 2y) \cdot 3 \quad \text{and} \quad \frac{\partial z}{\partial y} = \sec^2(3x + 2y) \cdot 2$$

6. If $z = e^u$, then $\frac{\partial z}{\partial x} = e^u \frac{\partial u}{\partial x}$ and $\frac{\partial z}{\partial y} = e^u \frac{\partial u}{\partial y}$.

e.g., if $z = e^{3x-4y}$, then

$$\frac{\partial z}{\partial x} = e^{3x-4y} \cdot 3 \quad \text{and} \quad \frac{\partial z}{\partial y} = e^{3x-4y}(-4)$$

7. If $z = \log u$, then $\frac{\partial z}{\partial x} = \frac{1}{u} \cdot \frac{\partial u}{\partial x}$ and $\frac{\partial z}{\partial y} = \frac{1}{u} \cdot \frac{\partial u}{\partial y}$.

e.g., if $z = \log(3x + 7y)$, then

$$\frac{\partial z}{\partial x} = \frac{1}{(3x+7y)} \cdot 3 \quad \text{and} \quad \frac{\partial z}{\partial y} = \frac{1}{(3x+7y)} \cdot 7$$

Type II : Partial Derivatives of First Order of a Function of a Function : Class (a) : 3 Marks

Example 1 (a) : If $u = \cos(\sqrt{x} + \sqrt{y})$, prove that

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + \frac{1}{2}(\sqrt{x} + \sqrt{y}) \sin(\sqrt{x} + \sqrt{y}) = 0.$$

Sol. : We have $\frac{\partial u}{\partial x} = -\sin(\sqrt{x} + \sqrt{y}) \frac{1}{2\sqrt{x}}$; $\frac{\partial u}{\partial y} = -\sin(\sqrt{x} + \sqrt{y}) \frac{1}{2\sqrt{y}}$.

$$\therefore x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = -\sin(\sqrt{x} + \sqrt{y}) \cdot \frac{1}{2}(\sqrt{x} + \sqrt{y})$$

$$\therefore x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + \frac{1}{2}(\sqrt{x} + \sqrt{y}) \sin(\sqrt{x} + \sqrt{y}) = 0.$$

Example 2 (a) : If $u = \sin(\sqrt{x} + \sqrt{y})$, prove that $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = \frac{1}{2}(\sqrt{x} + \sqrt{y}) \cos(\sqrt{x} + \sqrt{y})$.

Sol. : Prove it.

(For another method to solve this example, see Ex. 10, page 7-11.)

Example 3 (a) : If $z = e^{ax+by} f(ax - by)$, prove that $b \frac{\partial z}{\partial x} + a \frac{\partial z}{\partial y} = 2abz$.

Sol. : Let $ax + by = u$ and $ax - by = v$

$$\therefore \frac{\partial u}{\partial x} = a, \quad \frac{\partial u}{\partial y} = b, \quad \frac{\partial v}{\partial x} = a, \quad \frac{\partial v}{\partial y} = -b$$

Hence, $z = e^u \cdot f(v)$,

$$\begin{aligned} \therefore \frac{\partial z}{\partial x} &= \frac{\partial}{\partial x} [e^u] f(v) + e^u \cdot \frac{\partial}{\partial x} f(v) = e^u \frac{\partial u}{\partial x} \cdot f(v) + e^u \cdot f'(v) \frac{\partial v}{\partial x} \\ &= e^u \cdot a \cdot f(v) + e^u \cdot f'(v) \cdot a \end{aligned}$$

$$\text{Also, } \frac{\partial z}{\partial y} = e^u \frac{\partial u}{\partial y} \cdot f(v) + e^u \cdot f'(v) \frac{\partial v}{\partial y} = e^u \cdot b \cdot f(v) + e^u \cdot f'(v) \cdot (-b)$$

$$\therefore b \frac{\partial z}{\partial x} + a \frac{\partial z}{\partial y} = 2abe^u f(v) = 2abz.$$

Example 4 (a) : If $u = (1 - 2xy + y^2)^{-1/2}$, prove that

$$x \frac{\partial u}{\partial x} - y \frac{\partial u}{\partial y} = y^2 u^3.$$

(M.U. 1991, 99, 2004, 05, 08)

Sol. : Since $u = (1 - 2xy + y^2)^{-1/2}$

$$\frac{\partial u}{\partial x} = -\frac{1}{2} (1 - 2xy + y^2)^{-3/2} (-2y) = yu^3 \quad \therefore x \frac{\partial u}{\partial x} = xy u^3$$

$$\text{Also, } \frac{\partial u}{\partial y} = -\frac{1}{2} (1 - 2xy + y^2)^{-3/2} (-2x + 2y) = (x - y)u^3 \quad \therefore y \frac{\partial u}{\partial y} = (xy - y^2)u^3$$

$$\therefore x \frac{\partial u}{\partial x} - y \frac{\partial u}{\partial y} = xy u^3 - xy u^3 + y^2 u^3 = y^2 u^3.$$

Example 5 (a) : If $u = \log (\tan x + \tan y)$, prove that

$$\sin 2x \frac{\partial u}{\partial x} + \sin 2y \frac{\partial u}{\partial y} = 2.$$

(M.U. 1991, 2003, 05, 10, 12, 15)

Sol. : We have $\frac{\partial u}{\partial x} = \frac{1}{\tan x + \tan y} \sec^2 x$

$$\therefore \sin 2x \frac{\partial u}{\partial x} = 2 \sin x \cos x \frac{1}{(\tan x + \tan y)} \cdot \sec^2 x = 2 \cdot \frac{\tan x}{\tan x + \tan y}$$

$$\text{Similarly, } \sin 2y \frac{\partial u}{\partial y} = 2 \cdot \frac{\tan y}{\tan x + \tan y}.$$

$$\therefore \sin 2x \frac{\partial u}{\partial x} + \sin 2y \frac{\partial u}{\partial y} = 2 \cdot \frac{\tan x + \tan y}{\tan x + \tan y} = 2.$$

Similarly, prove that

$$\sin 2x \frac{\partial u}{\partial x} + \sin 2y \frac{\partial u}{\partial y} + \sin 2z \frac{\partial u}{\partial z} = 2.$$

Example 6 (a) : If $u = f[x^2 + y^2 + z^2]$, $x = r \cos \alpha \cos \beta$, $y = r \cos \alpha \sin \beta$, $z = r \sin \alpha$, show that

$$\frac{\partial u}{\partial \alpha} = \frac{\partial u}{\partial \beta} = 0.$$

(M.U. 1988)

Sol. : From data,

$$x^2 + y^2 + z^2 = r^2 \cos^2 \alpha \cos^2 \beta + r^2 \cos^2 \alpha \sin^2 \beta + r^2 \sin^2 \alpha$$

$$\therefore x^2 + y^2 + z^2 = r^2 \cos^2 \alpha + r^2 \sin^2 \alpha = r^2$$

$$\therefore u = f[x^2 + y^2 + z^2] = f[r^2]$$

$$\therefore \frac{\partial u}{\partial \alpha} = \frac{\partial u}{\partial \beta} = 0 \quad (\because u \text{ is independent of } \alpha \text{ and } \beta)$$

Example 7 (a) : If $u = \frac{e^{x+y}}{e^x + e^y}$, prove that $u_x + u_y = u$.

(M.U. 1996, 2000)

Sol. : We have $\frac{\partial u}{\partial x} = \frac{(e^x + e^y) \cdot e^{x+y} - e^{x+y} \cdot e^x}{(e^x + e^y)^2} = \frac{e^{x+y}(e^y)}{(e^x + e^y)^2}$

$$\text{Similarly, } \frac{\partial u}{\partial y} = \frac{e^{x+y}(e^x)}{(e^x + e^y)^2}$$

$$\therefore \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} = \frac{e^{x+y} \cdot (e^x + e^y)}{(e^x + e^y)^2} = \frac{e^{x+y}}{e^x + e^y} = u.$$

Similarly, prove that if $u = \frac{e^{x+y+z}}{e^x + e^y + e^z}$, then $u_x + u_y + u_z = 2u$.

Class (b) : 6 Marks

Example 1 (b) : If $\theta = t^n e^{-r^2/4t}$, find n which will make

$$\frac{\partial \theta}{\partial t} = \frac{1}{r^2} \cdot \frac{\partial}{\partial r} \left(r^2 \frac{\partial \theta}{\partial r} \right).$$

(M.U. 1986, 93, 2000, 02, 06)

Sol. :

$$\begin{aligned} \frac{\partial \theta}{\partial t} &= n t^{n-1} \cdot e^{-r^2/4t} + t^n e^{-r^2/4t} \cdot \left(-\frac{r^2}{4} \right) \left(-\frac{1}{t^2} \right) \\ &= \frac{n}{t} \cdot t^n \cdot \frac{\theta}{t^n} + t^n \cdot \frac{\theta}{t^n} \left(\frac{r^2}{4t^2} \right) \\ &= \frac{n}{t} \theta + \frac{r^2}{4t^2} \theta = \left(\frac{n}{t} + \frac{r^2}{4t^2} \right) \theta \quad \left[\because e^{-r^2/4t} = \frac{\theta}{t^n} \right] \end{aligned} \dots\dots\dots (1)$$

Also, $\frac{\partial \theta}{\partial r} = t^n e^{-r^2/4t} \cdot \left(-\frac{2r}{4t} \right) = -\frac{r\theta}{2t} \quad \therefore r^2 \frac{\partial \theta}{\partial r} = -\frac{r^3 \theta}{2t}$

$$\begin{aligned} \therefore \frac{\partial}{\partial r} \left(r^2 \frac{\partial \theta}{\partial r} \right) &= \frac{\partial}{\partial r} \left(-\frac{r^3 \theta}{2t} \right) = -\frac{1}{2t} \cdot \frac{\partial}{\partial r} (r^3 \theta) = -\frac{1}{2t} \left[r^3 \frac{\partial \theta}{\partial r} + 3r^2 \theta \right] \\ &= -\frac{1}{2t} \left[-\frac{r^4 \theta}{2t} + 3r^2 \theta \right] = r^2 \left(\frac{r^2}{4t^2} - \frac{3}{2t} \right) \theta \end{aligned}$$

$$\therefore \frac{1}{r^2} \cdot \frac{\partial}{\partial r} \left(r^2 \frac{\partial \theta}{\partial r} \right) = \left(\frac{r^2}{4t^2} - \frac{3}{2t} \right) \theta \dots\dots\dots (2)$$

\therefore Equating (1) and (2), we get

$$\frac{n}{t} = -\frac{3}{2t} \quad \therefore n = -\frac{3}{2}.$$

Example 2 (b) : Find the value of n so that $V = r^n (3 \cos^2 \theta - 1)$ satisfies the equation

$$\frac{\partial}{\partial r} \left(r^2 \frac{\partial V}{\partial r} \right) + \frac{1}{\sin \theta} \cdot \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial V}{\partial \theta} \right) = 0.$$

(M.U. 1995, 2001, 02, 06)

Sol. : We have by differentiating partially w.r.t. r ,

$$\frac{\partial V}{\partial r} = n r^{n-1} (3 \cos^2 \theta - 1) \quad \therefore r^2 \frac{\partial V}{\partial r} = n r^{n+1} (3 \cos^2 \theta - 1)$$

$$\frac{\partial}{\partial r} \left(r^2 \frac{\partial V}{\partial r} \right) = n(n+1) r^n (3 \cos^2 \theta - 1) \dots\dots\dots (1)$$

Further differentiating partially w.r.t. θ ,

$$\frac{\partial V}{\partial \theta} = r^n (-6 \cos \theta \sin \theta) \quad \therefore \sin \theta \frac{\partial V}{\partial \theta} = -6 r^n \sin^2 \theta \cos \theta$$

$$\begin{aligned}\therefore \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial V}{\partial \theta} \right) &= -6 r^n [2 \sin \theta \cos^2 \theta - \sin^3 \theta] \\ \frac{1}{\sin \theta} \cdot \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial V}{\partial \theta} \right) &= -6 r^n (2 \cos^2 \theta - \sin^2 \theta) \\ &= -6 r^n (3 \cos^2 \theta - 1)\end{aligned}$$

Adding (1) and (2) and equating the result to zero, (by data) we get,

$$\begin{aligned}\therefore n(n+1) r^n (3 \cos^2 \theta - 1) - 6 r^n (3 \cos^2 \theta - 1) &= 0 \\ \therefore [n(n+1) - 6] r^n (3 \cos^2 \theta - 1) &= 0 \\ \therefore n^2 + n - 6 = 0 \therefore (n+3)(n-2) = 0 \therefore n = 2 \text{ or } -3.\end{aligned}$$

Type III : Partial Derivatives of Second Order of a Function of a Function

Class (a) : 3 Marks

Example 1 (a) : If $u = \log(x^2 + y^2)$, prove that $\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x}$.

(M.U. 2013)

Sol. : We have $\frac{\partial u}{\partial x} = \frac{1}{x^2 + y^2} \cdot 2x$ and $\frac{\partial u}{\partial y} = \frac{1}{x^2 + y^2} \cdot 2y$

$$\therefore \frac{\partial^2 u}{\partial x \partial y} = 2x \left[-\frac{1}{(x^2 + y^2)^2} \right] \cdot 2y = -\frac{4xy}{(x^2 + y^2)^2}$$

$$\frac{\partial^2 u}{\partial y \partial x} = 2y \left[-\frac{1}{(x^2 + y^2)^2} \right] \cdot 2x = -\frac{4xy}{(x^2 + y^2)^2}$$

$$\therefore \frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x}$$

Example 2 (a) : If $u = 2(ax + by)^2 - k(x^2 + y^2)$ and $a^2 + b^2 = k$, evaluate $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$.

Sol. : We have $\frac{\partial u}{\partial x} = 4(ax + by)a - 2kx \therefore \frac{\partial^2 u}{\partial x^2} = 4a^2 - 2k$

and $\frac{\partial u}{\partial y} = 4(ax + by)b - 2ky \therefore \frac{\partial^2 u}{\partial y^2} = 4b^2 - 2k$

$$\therefore \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 4(a^2 + b^2) - 4k = 4k - 4k = 0 \quad [\because a^2 + b^2 = k]$$

Example 3 (a) : If $z = \tan(y + ax) + (y - ax)^{3/2}$, show that $\frac{\partial^2 z}{\partial x^2} = a^2 \frac{\partial^2 z}{\partial y^2}$.

(M.U. 2002, 03, 09, 11, 17)

Sol. : We have $\frac{\partial z}{\partial x} = a \cdot \sec^2(y + ax) - a \cdot \frac{3}{2}(y - ax)^{1/2}$

and $\frac{\partial^2 z}{\partial x^2} = a^2 \cdot 2 \sec^2(y + ax) \cdot \tan(y + ax) + a^2 \cdot \frac{3}{4}(y - ax)^{-1/2}$

Also, $\frac{\partial z}{\partial y} = \sec^2(y + ax) + \frac{3}{2}(y - ax)^{1/2}$

and $\frac{\partial^2 z}{\partial y^2} = 2 \sec^2(y + ax) \cdot \tan(y + ax) + \frac{3}{4}(y - ax)^{-1/2}$ (2)

From (1) and (2), we see that $\frac{\partial^2 z}{\partial x^2} = a^2 \frac{\partial^2 z}{\partial y^2}$.

Example 4 (a) : If $z = \log(e^x + e^y)$, show that $rt - s^2 = 0$ where $r = \frac{\partial^2 z}{\partial x^2}$, $t = \frac{\partial^2 z}{\partial y^2}$, $s = \frac{\partial^2 z}{\partial x \partial y}$.
(M.U. 2016)

Sol. : We have $\frac{\partial z}{\partial x} = \frac{e^x}{e^x + e^y}$ $\therefore \frac{\partial^2 z}{\partial x^2} = \frac{(e^x + e^y)e^x - e^x(e^x)}{(e^x + e^y)^2} = \frac{e^{x+y}}{(e^x + e^y)^2}$
 $\frac{\partial z}{\partial y} = \frac{e^y}{e^x + e^y}$ $\therefore \frac{\partial^2 z}{\partial y^2} = \frac{(e^x + e^y)e^y - e^y(e^y)}{(e^x + e^y)^2} = \frac{e^{x+y}}{(e^x + e^y)^2}$

Now, $\frac{\partial^2 z}{\partial x \partial y} = e^x \left[-\frac{1}{(e^x + e^y)^2} \cdot e^y \right] = -\frac{e^{x+y}}{(e^x + e^y)^2}$

$$\begin{aligned} \therefore rt - s^2 &= \frac{e^{x+y}}{(e^x + e^y)^2} \cdot \frac{e^{x+y}}{(e^x + e^y)^2} - \left(-\frac{e^{x+y}}{(e^x + e^y)^2} \right)^2 \\ &= \left[\frac{e^{x+y}}{(e^x + e^y)^2} \right]^2 - \left[\frac{e^{x+y}}{(e^x + e^y)^2} \right]^2 = 0 \end{aligned}$$

Class (b) : 6 Marks

Example 1 (b) : If $u = e^{ax} \sin(x + bt)$ is the solution of $\frac{\partial u}{\partial t} = \mu \frac{\partial^2 u}{\partial x^2}$ with the condition that $u \rightarrow 0$ as $x \rightarrow \infty$, find the values of a and b .

Sol. : We have, by differentiating partially w.r.t. t ,

$$\frac{\partial u}{\partial t} = be^{ax} \cos(x + bt)$$

Now, differentiating partially w.r.t. x ,

$$\frac{\partial u}{\partial x} = ae^{ax} \sin(x + bt) + e^{ax} \cos(x + bt)$$

Differentiating again w.r.t. x ,

$$\frac{\partial^2 u}{\partial x^2} = a^2 e^{ax} \sin(x + bt) + 2ae^{ax} \cos(x + bt) - e^{ax} \sin(x + bt)$$

Putting these values in $\frac{\partial u}{\partial t} = \mu \frac{\partial^2 u}{\partial x^2}$,

$$be^{ax} \cos(x + bt) = \mu a^2 e^{ax} \sin(x + bt) + 2\mu ae^{ax} \cos(x + bt) - \mu e^{ax} \sin(x + bt)$$

$$\therefore \mu(a^2 - 1)e^{ax} \sin(x + bt) + (2\mu a - b)e^{ax} \cos(x + bt) = 0$$

The equality will hold good only if the coefficients of $\sin(x + bt)$ and $\cos(x + bt)$ are equal to zero.

∴ Equating to zero the coefficients of sine and cosine,

$$\mu(a^2 - 1) = 0 \text{ and } 2\mu a - b = 0$$

$$\therefore a^2 = 1 \text{ i.e. } a = \pm 1 \text{ and } b = 2\mu a.$$

Since by data $u \rightarrow 0$ as $x \rightarrow \infty$, we get, from $u = e^{ax} \sin(x + bt)$, $a = -1$ ∴ $b = -2\mu$.

[If $a = 1$, u does not tend to zero as $x \rightarrow \infty$. ∴ $e^{-x} = \frac{1}{e^x} \rightarrow 0$ as $x \rightarrow \infty$ and $e^x \rightarrow \infty$ as $x \rightarrow \infty$.

Example 2 (b) : If $u = e^{x^2+y^2+z^2}$, prove that $\frac{\partial^3 u}{\partial x \partial y \partial z} = 8xyz u$.

Sol. : We have $\frac{\partial u}{\partial z} = e^{x^2+y^2+z^2} \cdot 2z$

$$\therefore \frac{\partial^2 u}{\partial y \partial z} = \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial z} \right) = 2z \cdot e^{x^2+y^2+z^2} \cdot 2y = 4yz \cdot e^{x^2+y^2+z^2}$$

$$\begin{aligned} \therefore \frac{\partial^3 u}{\partial x \partial y \partial z} &= \frac{\partial}{\partial x} \left(\frac{\partial^2 u}{\partial y \partial z} \right) = 4yz \cdot e^{x^2+y^2+z^2} \cdot 2x \\ &= 8xyz \cdot e^{x^2+y^2+z^2} = 8xyz u. \end{aligned}$$

Example 3 (b) : If $u = f\left(\frac{x^2}{y}\right)$, prove that

$$x \frac{\partial u}{\partial x} + 2y \frac{\partial u}{\partial y} = 0 \text{ and } x^2 \frac{\partial^2 u}{\partial x^2} + 3xy \frac{\partial^2 u}{\partial x \partial y} + 2y^2 \frac{\partial^2 u}{\partial y^2} = 0. \quad (\text{M.U. 1994, 97, 99, 2004})$$

Sol. : We have $\frac{\partial u}{\partial x} = f'\left(\frac{x^2}{y}\right) \cdot \frac{2x}{y}$, $\frac{\partial u}{\partial y} = f'\left(\frac{x^2}{y}\right) \cdot \left(-\frac{x^2}{y^2}\right)$

$$\therefore x \frac{\partial u}{\partial x} + 2y \frac{\partial u}{\partial y} = f'\left(\frac{x^2}{y}\right) \left[\frac{2x^2}{y} - \frac{2x^2}{y} \right] = 0$$

Differentiating (1) partially w.r.t. x ,

$$x \frac{\partial^2 u}{\partial x^2} + \frac{\partial u}{\partial x} + 2y \frac{\partial^2 u}{\partial y^2} = 0$$

Differentiating (1) partially w.r.t. y , now

$$x \frac{\partial^2 u}{\partial x \partial y} + 2 \frac{\partial u}{\partial y} + 2y \frac{\partial^2 u}{\partial y^2} = 0$$

Multiply (2) by x , (3) by y and add,

$$x^2 \frac{\partial^2 u}{\partial x^2} + x \frac{\partial u}{\partial x} + 2xy \frac{\partial^2 u}{\partial x \partial y} + xy \frac{\partial^2 u}{\partial x \partial y} + 2y \frac{\partial u}{\partial y} + 2y^2 \frac{\partial^2 u}{\partial y^2} = 0$$

But $x \frac{\partial u}{\partial x} + 2y \frac{\partial u}{\partial y} = 0$. Hence, $x^2 \frac{\partial^2 u}{\partial x^2} + 3xy \frac{\partial^2 u}{\partial x \partial y} + 2y^2 \frac{\partial^2 u}{\partial y^2} = 0$.

Example 4 (b) : If $u = \log (x^3 + y^3 + z^3 - 3xyz)$, prove that

$$\left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z}\right)^2 u = -\frac{9}{(x+y+z)^2}$$

(M.U. 1999, 2002, 09)

Sol. : We have l.h.s. = $\left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z}\right)\left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z}\right)u$ [Note this]

$$= \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z}\right)\left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z}\right) \dots\dots\dots (1)$$

Now, $\frac{\partial u}{\partial x} = \frac{1}{x^3 + y^3 + z^3 - 3xyz} (3x^2 - 3yz)$

Similarly, $\frac{\partial u}{\partial y} = \frac{3y^2 - 3zx}{x^3 + y^3 + z^3 - 3xyz}$, $\frac{\partial u}{\partial z} = \frac{3z^2 - 3xy}{x^3 + y^3 + z^3 - 3xyz}$

$$\therefore \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} = 3 \frac{x^2 + y^2 + z^2 - xy - yz - zx}{x^3 + y^3 + z^3 - 3xyz} = \frac{3}{(x+y+z)}$$

[$\because (x^2 + y^2 + z^2 - xy - yz - zx)(x+y+z) = x^3 + y^3 + z^3 - 3xyz$. (Note this)]

Hence, from (1),

$$\begin{aligned} \text{l.h.s.} &= \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z}\right) \cdot \frac{3}{(x+y+z)} \\ &= 3 \left[\frac{-1}{(x+y+z)^2} + \frac{-1}{(x+y+z)^2} + \frac{-1}{(x+y+z)^2} \right] \\ &= -\frac{9}{(x+y+z)^2} = \text{r.h.s.} \end{aligned}$$

Example 5 (b) : If $u = (1 - 2xy + y^2)^{-1/2}$, prove that

$$\frac{\partial}{\partial x} \left[(1 - x^2) \frac{\partial u}{\partial x} \right] + \frac{\partial}{\partial y} \left[y^2 \frac{\partial u}{\partial y} \right] = 0$$

(M.U. 1986, 88, 99, 2004, 05)

Sol. : We have, l.h.s. = $-2x \frac{\partial u}{\partial x} + (1 - x^2) \frac{\partial^2 u}{\partial x^2} + 2y \frac{\partial u}{\partial y} + y^2 \frac{\partial^2 u}{\partial y^2}$ (1)

But as in the Ex. 4, page 6-10 above,

$$\frac{\partial u}{\partial x} = u^3 y \quad \therefore \frac{\partial^2 u}{\partial x^2} = 3u^2 \frac{\partial u}{\partial x} \cdot y = 3u^5 y^2$$

$$\text{Also, } \frac{\partial u}{\partial y} = (x - y) u^3 \quad \therefore \frac{\partial^2 u}{\partial y^2} = (x - y) \cdot 3u^2 \frac{\partial u}{\partial y} - u^3 = (x - y)^2 3u^5 - u^3$$

Putting these values in (1),

$$\begin{aligned} \text{l.h.s.} &= -2xy u^3 + (1 - x^2) \cdot 3u^5 y^2 + 2y(x - y) u^3 + y^2 (x - y)^2 3u^5 - u^3 y^2 \\ &= 3u^5 y^2 [1 - x^2 + x^2 - 2xy + y^2] - 3u^3 y^2 \\ &= 3u^5 y^2 (1 - 2xy + y^2) - 3u^3 y^2 \end{aligned}$$

But by data $1 - 2xy + y^2 = u^{-2}$

$$\begin{aligned} \therefore \text{l.h.s.} &= 3u^5 y^2 u^{-2} - 3u^3 y^2 \\ &= 3u^3 y^2 - 3u^3 y^2 = 0 \end{aligned}$$

Example 6 (b) : If $u = x^y$, show that $\frac{\partial^3 u}{\partial x^2 \partial y} = \frac{\partial^3 u}{\partial x \partial y \partial x}$.

Sol. : Since $u = x^y$, treating y constant $\frac{\partial u}{\partial x} = y x^{y-1}$

Treating x constant, $\frac{\partial u}{\partial y} = x^y \log x$

Differentiating (2) partially w.r.t. x , we get,

$$\begin{aligned} \frac{\partial^2 u}{\partial x \partial y} &= x^y \cdot \frac{1}{x} + yx^{y-1} \log x = x^{y-1} + yx^{y-1} \log x \\ &= x^{y-1} (1 + y \log x) \end{aligned}$$

Differentiating again partially w.r.t. x , we get,

$$\begin{aligned} \frac{\partial^3 u}{\partial x^2 \partial y} &= (y-1)x^{y-2} \cdot (1 + y \log x) + x^{y-1} \cdot \frac{y}{x} \\ \therefore \frac{\partial^3 u}{\partial x^2 \partial y} &= x^{y-2} [y-1 + y(y-1) \log x + y] \\ &= x^{y-2} [2y-1 + y(y-1) \log x] \end{aligned}$$

Now, differentiating (1) partially w.r.t. y , we get

$$\frac{\partial^2 u}{\partial y \partial x} = x^{y-1} + yx^{y-1} \log x = x^{y-1} (1 + y \log x)$$

Differentiating again w.r.t. x , we get

$$\begin{aligned} \frac{\partial^3 u}{\partial x \partial y \partial x} &= (y-1)x^{y-2} (1 + y \log x) + x^{y-1} \cdot \frac{y}{x} \\ &= x^{y-2} [y-1 + y(y-1) \log x + y] \\ &= x^{y-2} [2y-1 + y(y-1) \log x] \end{aligned}$$

Hence, from (2) and (3) the result follows. (3)

Example 7 (b) : If $z = x^y + y^x$, verify that $\frac{\partial^2 z}{\partial x \partial y} = \frac{\partial^2 z}{\partial y \partial x}$.

(M.U. 1996, 2003, 04, 05)

Sol. : Differentiating z partially w.r.t. y , we get,

$$\frac{\partial z}{\partial y} = x^y \log x + xy^{x-1}$$

Differentiating this partially w.r.t. x , we get,

$$\begin{aligned} \frac{\partial^2 z}{\partial x \partial y} &= yx^{y-1} \cdot \log x + x^y \cdot \frac{1}{x} + 1 \cdot y^{x-1} + xy^{x-1} \log y \\ &= yx^{y-1} \cdot \log x + x^{y-1} + y^{x-1} + xy^{x-1} \log y \end{aligned}$$

Now, differentiating z partially w.r.t. x , we get,

$$\frac{\partial z}{\partial x} = yx^{y-1} + y^x \log y$$

Differentiating this again partially w.r.t. y , we get, (1)

$$\begin{aligned} \frac{\partial^2 z}{\partial y \partial x} &= x^{y-1} + y \cdot x^{y-1} \log x + \frac{y^x}{y} + xy^{x-1} \log y \\ &= yx^{y-1} \log x + x^{y-1} + y^{x-1} + xy^{x-1} \log y \end{aligned} \dots\dots\dots (2)$$

From (1) and (2), the result follows.

Example 8 (b) : If $u = f(r)$ and $r = \sqrt{x^2 + y^2}$, prove that

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = f''(r) + \frac{1}{r} f'(r). \quad \text{(M.U. 1993, 97)}$$

Sol. : Since $r^2 = x^2 + y^2 \quad \therefore 2r \frac{\partial r}{\partial x} = 2x$

$$\therefore \frac{\partial r}{\partial x} = \frac{x}{r}. \quad \text{Similarly, } \frac{\partial r}{\partial y} = \frac{y}{r}$$

Now, $\frac{\partial u}{\partial x} = \frac{du}{dr} \cdot \frac{\partial r}{\partial x} = f'(r) \cdot \frac{x}{r}$

$$\therefore \frac{\partial^2 u}{\partial x^2} = f''(r) \cdot \frac{x}{r} \cdot \frac{\partial r}{\partial x} + f'(r) \cdot \frac{1}{r} - f'(r) \cdot \frac{x}{r^2} \frac{\partial r}{\partial x}$$

Putting the value of $\frac{\partial r}{\partial x}$,

$$\therefore \frac{\partial^2 u}{\partial x^2} = f''(r) \cdot \frac{x^2}{r^2} + f'(r) \cdot \frac{1}{r} - f'(r) \cdot \frac{x^2}{r^3}$$

Similarly, $\frac{\partial^2 u}{\partial y^2} = f''(r) \cdot \frac{y^2}{r^2} + f'(r) \cdot \frac{1}{r} - f'(r) \cdot \frac{y^2}{r^3}$

$$\begin{aligned} \therefore \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} &= f''(r) \cdot \frac{(x^2 + y^2)}{r^2} + 2f'(r) \cdot \frac{1}{r} - f'(r) \cdot \frac{(x^2 + y^2)}{r^3} \\ &= f''(r) + \frac{f'(r)}{r} \quad [\because x^2 + y^2 = r^2] \end{aligned}$$

Example 9 (b) : If $u = f(r)$ and $r^2 = x^2 + y^2 + z^2$, prove that

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = f''(r) + \frac{2}{r} f'(r). \quad \text{(M.U. 1991, 93, 97, 2002)}$$

Sol. : Left to you.

Example 10 (b) : If $u = f(r^2)$ where $r^2 = x^2 + y^2 + z^2$, prove that

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 4r^2 f''(r^2) + 6f'(r^2). \quad \text{(M.U. 1992)}$$

Sol. : We have $2r \frac{\partial r}{\partial x} = 2x \quad \therefore \frac{\partial r}{\partial x} = \frac{x}{r}$. Similarly, $\frac{\partial r}{\partial y} = \frac{y}{r}, \frac{\partial r}{\partial z} = \frac{z}{r}$.

Now, since $u = f(r^2)$,

$$\frac{\partial u}{\partial x} = \frac{du}{dr} \cdot \frac{\partial r}{\partial x} = f'(r^2) \cdot 2r \cdot \frac{x}{r} = 2 \cdot f'(r^2) \cdot x$$

Similarly, $\frac{\partial u}{\partial y} = 2f'(r^2) \cdot y, \quad \frac{\partial u}{\partial z} = 2f'(r^2) \cdot z$

$$\text{Now, } \frac{\partial^2 u}{\partial x^2} = 2 \cdot \left[f'(r^2) + x \cdot f''(r^2) \cdot 2r \cdot \frac{\partial r}{\partial x} \right] = 2 \left[f'(r^2) + x \cdot f''(r^2) \cdot 2 \cdot r \cdot \frac{x}{r} \right]$$

$$\therefore \frac{\partial^2 u}{\partial x^2} = 2f'(r^2) + 4f''(r^2) \cdot x^2$$

$$\text{Similarly, } \frac{\partial^2 u}{\partial y^2} = 2f'(r^2) + 4f''(r^2) \cdot y^2 \text{ and } \frac{\partial^2 u}{\partial z^2} = 2f'(r^2) + 4f''(r^2) \cdot z^2$$

$$\therefore \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 6f'(r^2) + 4f''(r^2)[x^2 + y^2 + z^2] \\ = 6f'(r^2) + 4r^2 \cdot f''(r^2)$$

Example 11 (b) : If $u = r^m$, $r^2 = x^2 + y^2 + z^2$, prove that

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = m(m+1)r^{m-2}.$$

(M.U. 1988, 95, 2001)

$$\text{Sol. : Since, } r^2 = x^2 + y^2 + z^2, \quad 2r \frac{\partial r}{\partial x} = 2x$$

$$\therefore \frac{\partial r}{\partial x} = \frac{x}{r}. \quad \text{Similarly, } \frac{\partial r}{\partial y} = \frac{y}{r}, \quad \frac{\partial r}{\partial z} = \frac{z}{r}$$

$$\therefore u = r^m, \quad \frac{du}{dr} = m r^{m-1}$$

$$\text{Now, } \frac{\partial u}{\partial x} = \frac{du}{dr} \cdot \frac{\partial r}{\partial x} = m r^{m-1} \cdot \frac{x}{r} = m x r^{m-2}$$

$$\therefore \frac{\partial^2 u}{\partial x^2} = m r^{m-2} + m x (m-2) \cdot r^{m-3} \frac{\partial r}{\partial x}$$

$$\therefore \frac{\partial^2 u}{\partial x^2} = m r^{m-2} + m(m-2)r^{m-3} \cdot x \cdot \frac{x}{r} \\ = m r^{m-2} + m(m-2)r^{m-4} \cdot x^2$$

$$\text{Similarly, } \frac{\partial^2 u}{\partial y^2} = m r^{m-2} + m(m-2)r^{m-4} \cdot y^2$$

$$\text{and } \frac{\partial^2 u}{\partial z^2} = m r^{m-2} + m(m-2)r^{m-4} \cdot z^2$$

$$\text{Hence, } \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 3m r^{m-2} + m(m-2)r^{m-4}(x^2 + y^2 + z^2) \\ = 3m r^{m-2} + m(m-2)r^{m-2} \\ = m(m+1)r^{m-2}.$$

Example 12 (b) : Show that $z = f(x + at) + \Phi(x - at)$ is a solution of

$$a^2 \frac{\partial^2 z}{\partial x^2} = \frac{\partial^2 z}{\partial t^2} \text{ for all } f \text{ and } \Phi \text{ (} a, \text{ being constant).}$$

(M.U. 1982, 91)

Sol. : We have $z = f(x + at) + \Phi(x - at)$

$$\therefore \frac{\partial z}{\partial x} = f'(x + at) + \Phi'(x - at)$$

and $\frac{\partial^2 z}{\partial x^2} = f''(x + at) + \Phi''(x - at)$ (1)

Further, $\frac{\partial z}{\partial t} = af'(x + at) - a\Phi'(x - at)$

and $\frac{\partial^2 z}{\partial t^2} = a^2 f''(x + at) + a^2 \Phi''(x - at)$ (2)

From (1) and (2), we get $a^2 \frac{\partial^2 z}{\partial x^2} = \frac{\partial^2 z}{\partial t^2}$ for all f and Φ . Hence, the required result.

Example 13 (b) : If $u = Ae^{-gx} \sin(nt - gx)$ satisfies the equation

$$\frac{\partial u}{\partial t} = \mu \frac{\partial^2 u}{\partial x^2}, \text{ prove that } g = \sqrt{\frac{n}{2\mu}}. \quad (\text{M.U. 1998, 2004, 07})$$

[OR If $u = Ae^{-gx} \sin(nt - gx)$ satisfies the equation $\frac{\partial u}{\partial t} = \mu^2 \frac{\partial^2 u}{\partial x^2}$, prove that $g = \frac{1}{\mu} \sqrt{\frac{n}{2}}$.]

Sol. : We have

$$\begin{aligned} \frac{\partial u}{\partial x} &= A[-ge^{-gx} \sin(nt - gx) - ge^{-gx} \cos(nt - gx)] \\ &= -Ag e^{-gx} [\sin(nt - gx) + \cos(nt - gx)] \end{aligned}$$

$$\begin{aligned} \therefore \frac{\partial^2 u}{\partial x^2} &= -Ag[-g \cdot e^{-gx} \{\sin(nt - gx) + \cos(nt - gx)\} \\ &\quad + e^{-gx} \{-g \cos(nt - gx) + g \sin(nt - gx)\}] \\ &= 2Ag^2 e^{-gx} \cos(nt - gx) \end{aligned}$$

Further, $\frac{\partial u}{\partial t} = An e^{-gx} \cos(nt - gx)$. But $\frac{\partial u}{\partial t} = \mu \frac{\partial^2 u}{\partial x^2}$ [By data]

$$\therefore An e^{-gx} \cos(nt - gx) = \mu \cdot 2A \cdot g^2 e^{-gx} \cos(nt - gx)$$

$$\therefore n = 2\mu g^2 \quad \therefore g = \sqrt{\frac{n}{2\mu}}$$

Example 14 (b) : If $u = (ar^n + br^{-n}) \cos(n\theta - \alpha)$ or

[$u = (ar^n + br^{-n}) (\cos n\theta + \sin n\theta)$], prove that

$$\frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \cdot \frac{\partial u}{\partial r} + \frac{1}{r^2} \cdot \frac{\partial^2 u}{\partial \theta^2} = 0. \quad (\text{M.U. 1994, 96})$$

Sol. : We have $\frac{\partial u}{\partial r} = (nar^{n-1} - nbr^{-n-1}) \cos(n\theta - \alpha)$

$$\therefore \frac{\partial^2 u}{\partial r^2} = [n(n-1)ar^{n-2} + n(n+1)br^{-n-2}] \cos(n\theta - \alpha)$$

Further $\frac{\partial u}{\partial \theta} = (ar^n + br^{-n})[-n \sin(n\theta - \alpha)]$

$\therefore \frac{\partial^2 u}{\partial \theta^2} = (ar^n + br^{-n})[-n^2 \cos(n\theta - \alpha)]$

Putting these values in the l.h.s.

$$\begin{aligned} \therefore \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \cdot \frac{\partial u}{\partial r} + \frac{1}{r^2} \cdot \frac{\partial^2 u}{\partial \theta^2} \\ = n(n-1)ar^{n-2} \cos(n\theta - \alpha) + n(n+1)br^{-n-2} \cos(n\theta - \alpha) \\ + nar^{n-2} \cos(n\theta - \alpha) - nbr^{-n-2} \cos(n\theta - \alpha) \\ - n^2 ar^{n-2} \cos(n\theta - \alpha) - n^2 br^{-n-2} \cos(n\theta - \alpha) \\ = 0 \end{aligned}$$

Solved Examples : Class (c) : 8 Marks

Example 1 (c) : If $z = u(x, y) e^{ax+by}$ where $u(x, y)$ is such that $\frac{\partial^2 u}{\partial x \partial y} = 0$, find the constants a, b such that $\frac{\partial^2 z}{\partial x \partial y} - \frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} + z = 0$.

Sol. : We have, from $z = u(x, y) e^{ax+by}$

$$\frac{\partial z}{\partial x} = \frac{\partial u}{\partial x} \cdot e^{ax+by} + u \cdot e^{ax+by} \cdot a = e^{ax+by} \left(\frac{\partial u}{\partial x} + au \right) \dots\dots\dots (1)$$

And $\frac{\partial z}{\partial y} = \frac{\partial u}{\partial y} \cdot e^{ax+by} + u \cdot e^{ax+by} \cdot b = e^{ax+by} \left(\frac{\partial u}{\partial y} + bu \right) \dots\dots\dots (2)$

Differentiating (3) partially w.r.t. x

$$\frac{\partial^2 z}{\partial x \partial y} = e^{ax+by} \cdot a \cdot \left(\frac{\partial u}{\partial y} + bu \right) + e^{ax+by} \left(\frac{\partial^2 u}{\partial x \partial y} + b \cdot \frac{\partial u}{\partial x} \right) \dots\dots\dots (3)$$

But since by data $\frac{\partial^2 u}{\partial x \partial y} = 0$, we get

$$\frac{\partial^2 z}{\partial x \partial y} = e^{ax+by} \left(a \cdot \frac{\partial u}{\partial y} + b \cdot \frac{\partial u}{\partial x} + abu \right) \dots\dots\dots (4)$$

Further by data $\frac{\partial^2 z}{\partial x \partial y} - \frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} + z = 0$

Putting the values from (1), (2), (3) and (5) in (6), we get,

$$e^{ax+by} \left[a \frac{\partial u}{\partial y} + b \frac{\partial u}{\partial x} + abu - \frac{\partial u}{\partial x} - au - \frac{\partial u}{\partial y} - bu + u \right] = 0$$

$$\therefore e^{ax+by} \left[(a-1) \frac{\partial u}{\partial y} + (b-1) \frac{\partial u}{\partial x} + au(b-1) - u(b-1) \right] = 0$$

$$\therefore e^{ax+by} \left[(a-1) \frac{\partial u}{\partial y} + (b-1) \frac{\partial u}{\partial x} + (b-1) \cdot u(a-1) \right] = 0$$

Since $u \neq 0$, $\frac{\partial u}{\partial x} \neq 0$ and $\frac{\partial u}{\partial y} \neq 0$, we should have

$$a - 1 = 0, \quad b - 1 = 0 \quad \text{i.e.} \quad a = 1, \quad b = 1.$$

Example 2 (c) : If $u = e^{xyz} f\left(\frac{xy}{z}\right)$, prove that

$$x \frac{\partial u}{\partial x} + z \frac{\partial u}{\partial z} = 2xyzu; \quad y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z} = 2xyzu.$$

Hence, show that $x \frac{\partial^2 u}{\partial z \partial x} = y \frac{\partial^2 u}{\partial z \partial y}$.

(M.U. 1992, 99, 2018)

Sol. : We have $\frac{\partial u}{\partial x} = e^{xyz} \cdot yz \cdot f\left(\frac{xy}{z}\right) + e^{xyz} \cdot f'\left(\frac{xy}{z}\right) \cdot \frac{y}{z}$

Similarly, $\frac{\partial u}{\partial y} = e^{xyz} \cdot xz \cdot f\left(\frac{xy}{z}\right) + e^{xyz} \cdot f'\left(\frac{xy}{z}\right) \cdot \frac{x}{z}$

and $\frac{\partial u}{\partial z} = e^{xyz} \cdot xy \cdot f\left(\frac{xy}{z}\right) + e^{xyz} \cdot f'\left(\frac{xy}{z}\right) \cdot \left(-\frac{xy}{z^2}\right)$

$$\begin{aligned} \therefore x \frac{\partial u}{\partial x} + z \frac{\partial u}{\partial z} &= e^{xyz} \cdot xyz \cdot f\left(\frac{xy}{z}\right) + e^{xyz} \cdot f'\left(\frac{xy}{z}\right) \cdot \left(\frac{xy}{z}\right) \\ &\quad + e^{xyz} \cdot xyz \cdot f\left(\frac{xy}{z}\right) + e^{xyz} \cdot f'\left(\frac{xy}{z}\right) \cdot \left(-\frac{xy}{z}\right) \\ &= 2e^{xyz} \cdot xyz \cdot f\left(\frac{xy}{z}\right) = 2xyzu. \end{aligned}$$

Similarly, it can be easily proved that $y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z} = 2xyzu$

Now, differentiating both sides of $x \frac{\partial u}{\partial x} + z \frac{\partial u}{\partial z} = 2xyzu$ partially w.r.t. z ,

$$x \frac{\partial^2 u}{\partial z \partial x} + \frac{\partial u}{\partial z} + z \frac{\partial^2 u}{\partial z^2} = 2xyu + 2xyz \frac{\partial u}{\partial z} \quad \dots\dots\dots (1)$$

Further differentiating both sides of $y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z} = 2xyzu$ partially w.r.t. z

$$y \frac{\partial^2 u}{\partial z \partial y} + \frac{\partial u}{\partial z} + z \frac{\partial^2 u}{\partial z^2} = 2xyu + 2xyz \frac{\partial u}{\partial z} \quad \dots\dots\dots (2)$$

From (1) and (2) it is clear that $x \frac{\partial^2 u}{\partial z \partial x} = y \frac{\partial^2 u}{\partial z \partial y}$.

Example 3 (c) : If $z = x \log(x+r) - r$ where $r^2 = x^2 + y^2$, prove that

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = \frac{1}{x+r}, \quad \frac{\partial^3 z}{\partial x^3} = -\frac{x}{r^3}. \quad \text{(M.U. 1983, 91, 2002, 04, 08, 09)}$$

Sol. : Since $r^2 = x^2 + y^2$ as seen before $\frac{\partial r}{\partial x} = \frac{x}{r}$ and $\frac{\partial r}{\partial y} = \frac{y}{r}$.

Differentiating $z = x \log(x+r) - r$ partially w.r.t. x ,

$$\begin{aligned} \frac{\partial z}{\partial x} &= \left[\frac{x}{x+r} \left(1 + \frac{\partial r}{\partial x} \right) + \log(x+r) \cdot 1 \right] - \frac{\partial r}{\partial x} \\ &= \left[\frac{x}{x+r} \left(1 + \frac{x}{r} \right) + \log(x+r) \right] - \frac{x}{r} \\ &= \frac{x}{r} + \log(x+r) - \frac{x}{r} = \log(x+r) \end{aligned}$$

$$\therefore \frac{\partial^2 z}{\partial x^2} = \frac{1}{x+r} \left(1 + \frac{\partial r}{\partial x} \right) = \frac{1}{x+r} \left(1 + \frac{x}{r} \right) = \frac{1}{r}$$

Now, differentiating $z = x \log(x+r) - r$ partially w.r.t. y ,

$$\begin{aligned} \frac{\partial z}{\partial y} &= x \cdot \frac{1}{x+r} \left(\frac{\partial r}{\partial y} \right) - \frac{\partial r}{\partial y} = \frac{x}{x+r} \cdot \frac{y}{r} - \frac{y}{r} \\ &= \frac{y}{r} \left(\frac{x}{x+r} - 1 \right) = -\frac{y}{x+r} \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 z}{\partial y^2} &= -\frac{(x+r)(1) - y(\partial r/\partial y)}{(x+r)^2} = -\frac{(x+r) - y \cdot (y/r)}{(x+r)^2} \\ &= -\frac{rx + r^2 - y^2}{r(x+r)^2} = -\frac{rx + x^2}{r(x+r)^2} \quad [\because r^2 - y^2 = x^2] \end{aligned}$$

$$\therefore \frac{\partial^2 z}{\partial y^2} = -\frac{x(r+x)}{r(x+r)^2} = -\frac{x}{r(x+r)}$$

From (1) and (2),

$$\frac{\partial^2 z}{\partial z^2} + \frac{\partial^2 z}{\partial y^2} = \frac{1}{r} - \frac{x}{r(x+r)} = \frac{x+r-x}{r(x+r)} = \frac{1}{x+r}$$

Now from (1), $\frac{\partial^3 z}{\partial x^3} = -\frac{1}{r^2} \cdot \frac{\partial r}{\partial x} = -\frac{1}{r^2} \cdot \frac{x}{r} = -\frac{x}{r^3}$.

Example 4 (c) : If $x = e^{r \cos \theta} \cos(r \sin \theta)$, $y = e^{r \cos \theta} \sin(r \sin \theta)$,

prove that

$$\frac{\partial x}{\partial r} = \frac{1}{r} \cdot \frac{\partial y}{\partial \theta}, \quad \frac{\partial y}{\partial r} = -\frac{1}{r} \cdot \frac{\partial x}{\partial \theta}$$

Hence, deduce that

$$\frac{\partial^2 x}{\partial r^2} + \frac{1}{r} \cdot \frac{\partial x}{\partial r} + \frac{1}{r^2} \cdot \frac{\partial^2 x}{\partial \theta^2} = 0.$$

Sol. : Since $x = e^{r \cos \theta} \cos(r \sin \theta)$,

$$\frac{\partial x}{\partial r} = e^{r \cos \theta} \cdot \cos \theta \cos(r \sin \theta) - e^{r \cos \theta} \cdot \sin(r \sin \theta) \sin \theta$$

$$= e^{r \cos \theta} [\cos \theta \cos(r \sin \theta) - \sin \theta \sin(r \sin \theta)]$$

$$= e^{r \cos \theta} \cos(r \sin \theta + \theta)$$

And $\frac{\partial x}{\partial \theta} = e^{r \cos \theta} (-r \sin \theta) \cos(r \sin \theta) + e^{r \cos \theta} [-\sin(r \sin \theta)] [r \cos \theta]$

$$= -r e^{r \cos \theta} [\sin \theta \cos(r \sin \theta) + \cos \theta \sin(r \sin \theta)]$$

$$= -r e^{r \cos \theta} \sin(r \sin \theta + \theta)$$

(M.U. 2004, 06)

(M.U. 1999)

..... (i)

..... (ii)

Similarly, $\frac{\partial y}{\partial r} = e^{r \cos \theta} \sin(r \sin \theta + \theta)$ (iii)

and $\frac{\partial y}{\partial \theta} = r e^{r \cos \theta} \cos(r \sin \theta + \theta)$ (iv)

From (i) and (iv), we get $\frac{\partial x}{\partial r} = \frac{1}{r} \cdot \frac{\partial y}{\partial \theta}$ (v)

From (ii) and (iii), we get $\frac{\partial y}{\partial r} = -\frac{1}{r} \cdot \frac{\partial x}{\partial \theta}$ (vi)

Now, differentiating (v) w.r.t. r , we get

$$\frac{\partial^2 x}{\partial r^2} = -\frac{1}{r^2} \cdot \frac{\partial y}{\partial \theta} + \frac{1}{r} \cdot \frac{\partial^2 y}{\partial r \partial \theta}$$
 (vii)

From (vi), we get $\frac{\partial x}{\partial \theta} = -r \frac{\partial y}{\partial r}$

Differentiating this w.r.t. θ , we get

$$\frac{\partial^2 x}{\partial \theta^2} = -r \frac{\partial^2 y}{\partial r \partial \theta} \quad \therefore \frac{1}{r^2} \cdot \frac{\partial^2 x}{\partial \theta^2} = -\frac{1}{r} \cdot \frac{\partial^2 y}{\partial r \partial \theta}$$
 (viii)

Adding (vii) and (viii), $\frac{\partial^2 x}{\partial r^2} + \frac{1}{r^2} \cdot \frac{\partial^2 x}{\partial \theta^2} = -\frac{1}{r^2} \cdot \frac{\partial y}{\partial \theta}$ (ix)

But from (v), $\frac{1}{r^2} \cdot \frac{\partial y}{\partial \theta} = \frac{1}{r} \cdot \frac{\partial x}{\partial r}$

Hence, (ix) becomes $\frac{\partial^2 x}{\partial r^2} + \frac{1}{r} \cdot \frac{\partial x}{\partial r} + \frac{1}{r^2} \cdot \frac{\partial^2 x}{\partial \theta^2} = 0$.

Type III : Examples Satisfying Laplace Equation : Class (b) : 6 marks

Example 1 (b) : If $u = \cos 4x \cos 3y \sin h 5z$, prove that u satisfies Laplace equation i.e.

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0.$$

Sol. : We have

$$\frac{\partial u}{\partial x} = -4 \cdot \sin 4x \cos 3y \sin h 5z \quad \therefore \frac{\partial^2 u}{\partial x^2} = -16 \cdot \cos 4x \cos 3y \sin h 5z = -16 u$$

Similarly, $\frac{\partial u}{\partial y} = -3 \cdot \cos 4x \sin 3y \sin h 5z \quad \therefore \frac{\partial^2 u}{\partial y^2} = -9 \cdot \cos 4x \cos 3y \sin h 5z = -9 u$

And $\frac{\partial u}{\partial z} = 5 \cdot \cos 4x \cos 3y \cos h 5z \quad \therefore \frac{\partial^2 u}{\partial z^2} = 25 \cdot \cos 4x \cos 3y \sin h 5z = 25 u$

$$\therefore \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = -16 u - 9 u + 25 u = 0.$$

Example 2 (b) : If $u = \frac{1}{r}$, $r = \sqrt{x^2 + y^2 + z^2}$, [Or if $u = (x^2 + y^2 + z^2)^{-1/2}$] prove that u satisfies

Laplace equation $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0$.

Sol. : We have $\frac{\partial r}{\partial x} = \frac{x}{r}$, $\frac{\partial r}{\partial y} = \frac{y}{r}$, $\frac{\partial r}{\partial z} = \frac{z}{r}$.

$$\therefore \frac{\partial u}{\partial x} = \frac{du}{dr} \cdot \frac{\partial r}{\partial x} = -\frac{1}{r^2} \cdot \frac{x}{r} = -\frac{x}{r^3}$$

and $\frac{\partial^2 u}{\partial x^2} = -\frac{1}{r^3} + \frac{3x}{r^4} \cdot \frac{\partial r}{\partial x} = -\frac{1}{r^3} + \frac{3x^2}{r^5}$

Similarly, $\frac{\partial^2 u}{\partial y^2} = -\frac{1}{r^3} + \frac{3y^2}{r^5}$ and $\frac{\partial^2 u}{\partial z^2} = -\frac{1}{r^3} + \frac{3z^2}{r^5}$

$$\therefore \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = -\frac{3}{r^3} + \frac{3(x^2 + y^2 + z^2)}{r^5} = -\frac{3}{r^3} + \frac{3}{r^3} = 0$$