

Corollary -1

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Corollary 1 If z is a homogeneous function of two variables x and y of degree n then

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

* If u is a homogeneous function of 3 variables x, y, z of degree n then

$$x^2 \frac{\partial^2 u}{\partial x^2} + y^2 \frac{\partial^2 u}{\partial y^2} + z^2 \frac{\partial^2 u}{\partial z^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + 2yz \frac{\partial^2 u}{\partial y \partial z} + 2xz \frac{\partial^2 u}{\partial x \partial z} = n(n-1)u$$

SOME SOLVED EXAMPLES:

1. If $u = (x/y)^{y/x}$, prove that $x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = 0$.

Soln:- $f(xt, yt) = \left(\frac{xt}{yt}\right)^{yt/xt} = \left(\frac{x}{y}\right)^{\frac{y}{x}} = t^0 f(x, y)$

$\therefore u$ is homogeneous function of deg $n=0$

\therefore By corollary - 1

$$x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = n(n-1)u = 0$$

2. If $u = \frac{x^3 y + y^3 x}{y-x}$, prove that $x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = 6 \left(\frac{x^3 y + y^3 x}{y-x}\right)$

Soln u is homogeneous function of deg $n=3$

\therefore By corollary - 1.

$$x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = n(n-1)u = 3(3-1)u = 6u$$

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

Soln:- u is homogeneous with deg $n=2$

∴ By corollary-1

$$LHS = n(n-1)u = 2(2-1)u = 2u$$

4. If $z = x^n f\left(\frac{y}{x}\right) + y^{-n} f\left(\frac{x}{y}\right)$, prove that $x^2 \frac{\partial^2 z}{\partial x^2} + 2xy \frac{\partial^2 z}{\partial x \partial y} + y^2 \frac{\partial^2 z}{\partial y^2} + x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = n^2 z$

Solⁿ:- z is not homogeneous

but $z = u + v$

$u = x^n f\left(\frac{y}{x}\right)$ is homogeneous with deg n

$v = y^{-n} f\left(\frac{x}{y}\right)$ is homogeneous with deg $(-n)$

By Euler's thm,

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = nu \quad \text{--- (1)}$$

$$x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} = -nv \quad \text{--- (2)}$$

By corollary-1,

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

$$= (n^2 - n)u$$

$$x^2 \frac{\partial^2 v}{\partial x^2} + 2xy \frac{\partial^2 v}{\partial x \partial y} + y^2 \frac{\partial^2 v}{\partial y^2} = (-n)(-n-1)v \quad \text{--- (4)}$$

$$= (n^2 + n)v$$

adding (1), (2), (3), (4)

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

$$+ x \left(\frac{\partial u}{\partial x} + \frac{\partial v}{\partial x} \right) + y \left(\frac{\partial u}{\partial y} + \frac{\partial v}{\partial y} \right) = nu - nv + (n^2 - n)u + (n^2 + n)v$$

$$\begin{aligned}
 n^2 \frac{\partial^2 z}{\partial n^2} + 2ny \frac{\partial^2 z}{\partial n \partial y} + y^2 \frac{\partial^2 z}{\partial y^2} + n \frac{\partial z}{\partial n} + y \frac{\partial z}{\partial y} &= n^2 u + n^2 v \\
 &= n^2(u+v) \\
 &= n^2 z
 \end{aligned}$$

hw:
 5. If $u = x^3 \sin^{-1} \frac{y}{x} + x^4 \tan^{-1} \frac{y}{x}$, find the value of $x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} + x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y}$ at $x=1, y=1$

Soln:- u is not homogeneous

but $u = v + w$

$v = x^3 \sin^{-1} \left(\frac{y}{x} \right)$ is homogeneous deg $n_1 = 3$

$w = x^4 \tan^{-1} \left(\frac{y}{x} \right)$ is homogeneous deg $n_2 = 4$

Apply Euler's thm to v & w

— (1)

— (2)

Apply cor-1 to v & w

— (3)

— (4)

Add (1), (2), (3), (4)

6. If $u = y^2 e^{\frac{y}{x}} + x^2 \tan^{-1}\left(\frac{x}{y}\right)$, show that $\underline{xu_x + yu_y = 2u}$ and $\underline{x^2 u_{xx} + 2xyu_{xy} + y^2 u_{yy} = 2u}$

Soln:- u is homogeneous with deg $n=2$ (show this)

$$u_x \rightarrow \frac{\partial u}{\partial x}, \quad u_y \rightarrow \frac{\partial u}{\partial y}, \quad u_{xx} \rightarrow \frac{\partial^2 u}{\partial x^2}, \quad u_{xy} \rightarrow \frac{\partial^2 u}{\partial x \partial y}, \quad u_{yy} \rightarrow \frac{\partial^2 u}{\partial y^2}$$

\therefore By Euler's thm

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = nu \quad \Rightarrow \quad x u_x + y u_y = 2u$$

By Corollary - 1

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

$$x^2 u_{xx} + 2xy u_{xy} + y^2 u_{yy} = 2(2-1)u = 2u.$$