

Role of Fourier transforms in differential equations

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Abstract : *In this paper, we discuss Jaccobian independent varibale functions as well as Theorem related to independent variables..*

1. Intoduction

Transformation is one of the operator which converts a mathematical expression into different form by using this method to solve simple way problem. It is powerful tools in treating various problems. Fourier transforms and integrals are useful in B.V.P.arising in Science as well as field of engineering. Jaccobian and independent variable has important role in the field of fourier transform.

1. Definition :

Let $u_1, u_2, u_3, \dots, u_n$ be the functions of n variables x_1, x_2, \dots, x_m then the determinant

$$\begin{vmatrix} \frac{\partial u_1}{\partial x_1} & \frac{\partial u_1}{\partial x_2} & \frac{\partial u_1}{\partial x_3} & \dots & \frac{\partial u_1}{\partial x_n} \\ \frac{\partial u_2}{\partial x_1} & \frac{\partial u_2}{\partial x_2} & \frac{\partial u_2}{\partial x_3} & \dots & \frac{\partial u_2}{\partial x_n} \\ \frac{\partial u_3}{\partial x_1} & \frac{\partial u_3}{\partial x_2} & \frac{\partial u_3}{\partial x_3} & \dots & \frac{\partial u_3}{\partial x_n} \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \frac{\partial u_n}{\partial x_1} & \frac{\partial u_n}{\partial x_2} & \frac{\partial u_n}{\partial x_3} & \dots & \frac{\partial u_n}{\partial x_n} \end{vmatrix}$$

is called the Jacobian of $u_1, u_2, u_3, \dots, u_n$ with respective to x_1, x_2, \dots, x_m . Generally we can write

$$\frac{\partial(u_1, u_2, u_3 \dots u_n)}{\partial(x_1, x_2, x_3 \dots x_n)} \text{ or } J(u_1, u_2, \dots, u_n)$$

2. Definition :

Let $V_1, V_2, V_3, \dots, V_m$ be the functions of m variables x_1, x_2, \dots, x_m then the determinant

$$\begin{vmatrix} \frac{\partial V_1}{\partial x_1} & \frac{\partial V_1}{\partial x_2} & \frac{\partial V_1}{\partial x_3} & \dots & \frac{\partial V_1}{\partial x_m} \\ \frac{\partial V_2}{\partial x_1} & \frac{\partial V_2}{\partial x_2} & \frac{\partial V_2}{\partial x_3} & \dots & \frac{\partial V_2}{\partial x_m} \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \frac{\partial V_m}{\partial x_1} & \frac{\partial V_m}{\partial x_2} & \frac{\partial V_m}{\partial x_3} & \dots & \frac{\partial V_m}{\partial x_m} \end{vmatrix}$$

is called the Jacobian of $V_1, V_2, V_3, \dots, V_m$ with respect to x_1, x_2, \dots, x_m . Generally we can write

$$\frac{\partial(V_1, V_2, \dots, V_m)}{\partial(x_1, x_2, \dots, x_m)} \text{ or } J(V_1, V_2, \dots, V_m)$$

If u, v, w are functions of three independent variables w.r.t. x, y, z is

$$\frac{\partial(u, v, w)}{\partial(x, y, z)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{vmatrix}$$

Theorem (3.1) : If $V_1, V_2, V_3, \dots, V_m$ are functions w_1, w_2, \dots, w_m and w_1, w_2, \dots, w_m are the functions of x_1, x_2, \dots, x_m then

$$\frac{\partial(V_1, V_2, \dots, V_m)}{\partial(x_1, x_2, \dots, x_m)} = \frac{\partial(V_1, V_2, \dots, V_m)}{\partial(w_1, w_2, \dots, w_m)} \cdot \frac{\partial(w_1, w_2, \dots, w_m)}{\partial(x_1, x_2, \dots, x_m)}$$

Proof : Suppose that $V_1, V_2, V_3, \dots, V_m$ are functions of w_1, w_2, \dots, w_m and w_1, w_2, \dots, w_m are functions of x_1, x_2, \dots, x_m then

$$\begin{aligned} \frac{\partial V_1}{\partial x_1} &= \frac{\partial V_1}{\partial w_1} \cdot \frac{\partial w_1}{\partial x_1} + \frac{\partial V_1}{\partial w_2} \cdot \frac{\partial w_2}{\partial x_1} + \dots + \frac{\partial V_1}{\partial w_m} \cdot \frac{\partial w_m}{\partial x_1} \\ &= \sum_{j=1}^n \frac{\partial V_1}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_1} \\ &= \frac{\partial V_1}{\partial x_1} = \frac{\partial V_1}{\partial w_1} \cdot \frac{\partial w_1}{\partial x_1} + \frac{\partial V_1}{\partial w_2} \cdot \frac{\partial w_2}{\partial x_2} + \dots + \frac{\partial V_1}{\partial w_m} \cdot \frac{\partial w_m}{\partial x_2} \\ &= \sum_{j=1}^n \frac{\partial V_1}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_2} \end{aligned}$$

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$$\frac{\partial(V_1, V_2, \dots, V_m)}{\partial(w_1, w_2, \dots, w_m)} \times \frac{\partial(w_1, w_2, \dots, w_m)}{\partial(x_1, x_2, \dots, x_m)}$$

$$= \begin{vmatrix} \frac{\partial V_1}{\partial w_1} & \frac{\partial V_1}{\partial w_2} & \dots & \frac{\partial V_1}{\partial w_m} \\ \frac{\partial V_2}{\partial w_1} & \frac{\partial V_2}{\partial w_2} & \dots & \frac{\partial V_2}{\partial w_m} \\ \dots & \dots & \dots & \dots \\ \frac{\partial V_m}{\partial w_1} & \frac{\partial V_m}{\partial w_2} & \dots & \frac{\partial V_m}{\partial w_m} \end{vmatrix} \times \begin{vmatrix} \frac{\partial w_1}{\partial x_1} & \frac{\partial w_1}{\partial x_2} & \dots & \frac{\partial w_1}{\partial x_m} \\ \frac{\partial w_2}{\partial x_1} & \frac{\partial w_2}{\partial x_2} & \dots & \frac{\partial w_2}{\partial x_m} \\ \dots & \dots & \dots & \dots \\ \frac{\partial w_m}{\partial x_1} & \frac{\partial w_m}{\partial x_2} & \dots & \frac{\partial w_m}{\partial x_m} \end{vmatrix}$$

$$= \begin{vmatrix} \sum \frac{\partial V_1}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_1} & \sum \frac{\partial V_1}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_2} & \dots & \sum \frac{\partial u_1}{\partial y_j} \cdot \frac{\partial w_j}{\partial x_m} \\ \sum \frac{\partial V_2}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_1} & \sum \frac{\partial V_2}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_2} & \dots & \sum \frac{\partial u_2}{\partial y_j} \cdot \frac{\partial w_j}{\partial x_m} \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \sum \frac{\partial V_m}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_1} & \sum \frac{\partial V_m}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_2} & \dots & \sum \frac{\partial V_m}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_m} \end{vmatrix}$$

$$= \begin{vmatrix} \frac{\partial V_1}{\partial x_1} & \frac{\partial V_1}{\partial x_2} & \dots & \frac{\partial V_1}{\partial x_m} \\ \frac{\partial V_2}{\partial x_2} & \frac{\partial V_2}{\partial x_2} & \dots & \frac{\partial V_2}{\partial x_1} \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \frac{\partial V_m}{\partial x_1} & \frac{\partial V_m}{\partial x_2} & \dots & \frac{\partial V_m}{\partial x_m} \end{vmatrix} = \frac{\partial(V_1, V_2, \dots, V_n)}{\partial(x_1, x_2, \dots, x_n)}$$

Theorem 3.2: If $V_1, V_2, V_3, \dots, V_m$ and y_1, y_2, \dots, y_m are implicitly connected by m equations as :

$$\begin{aligned} f_1(V_1, V_2, V_3, \dots, V_m, y_1, y_2, \dots, y_m) &= 0 \\ f_2(V_1, V_2, V_3, \dots, V_m, y_1, y_2, \dots, y_m) &= 0 \\ \cdot & \cdot \\ \cdot & \cdot \\ \cdot & \cdot \\ f_n(V_1, V_2, V_3, \dots, V_m, y_1, y_2, \dots, y_m) &= 0 \end{aligned}$$

$$\frac{\partial(f_1, f_2, \dots, f_n)}{\partial(u_1, u_2, \dots, u_n)} \cdot \frac{\partial(V_1, V_2, \dots, V_n)}{\partial(x_1, x_2, \dots, x_n)}$$

$$= (-1)^n \frac{\partial(f_1, f_2, \dots, f_n)}{\partial(x_1, x_2, \dots, x_n)}$$

Proof : Differentiating the above the given relations with respect to x_1, x_2, \dots, x_m we set

$$\frac{\partial f_1}{\partial x_1} + \frac{\partial f_1}{\partial V_1} \cdot \frac{\partial V_1}{\partial x_1} + \frac{\partial f_1}{\partial V_2} \cdot \frac{\partial V_2}{\partial x_1} + \dots + \frac{\partial f_1}{\partial V_n} \cdot \frac{\partial V_n}{\partial x_1} = 0$$

$$\frac{\partial f_1}{\partial x_1} + \sum \frac{\partial f_1}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_1} = 0$$

$$\sum \frac{\partial f_1}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_j} = \frac{-\partial f_1}{\partial x_1}$$

$$\sum \frac{\partial f_1}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_2} = \frac{-\partial f_1}{\partial x_2}$$

and $\sum \frac{\partial f_1}{\partial u_2} \cdot \frac{\partial u_2}{\partial x_n} = \frac{-\partial f_1}{\partial x_n}$

Now

$$\frac{\partial(f_1, f_2, \dots, f_n)}{\partial(V_1, V_2, \dots, V_m)} \times \frac{\partial(w_1, w_2, \dots, w_n)}{\partial(x_1, x_2, \dots, x_n)}$$

$$= \begin{vmatrix} \frac{\partial f_1}{\partial V_1} & \frac{\partial f_1}{\partial V_2} & \dots & \frac{\partial f_1}{\partial V_n} \\ \frac{\partial f_2}{\partial V_2} & \frac{\partial f_2}{\partial V_2} & \dots & \frac{\partial f_2}{\partial V_1} \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \frac{\partial f_n}{\partial V_1} & \frac{\partial f_n}{\partial V_2} & \dots & \frac{\partial f_n}{\partial V_n} \end{vmatrix} \times \begin{vmatrix} \frac{\partial V_1}{\partial x_1} & \frac{\partial V_1}{\partial x_2} & \dots & \frac{\partial V_1}{\partial x_n} \\ \frac{\partial V_2}{\partial x_1} & \frac{\partial V_2}{\partial x_1} & \dots & \frac{\partial V_2}{\partial x_n} \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \frac{\partial V_n}{\partial x_1} & \frac{\partial V_n}{\partial x_2} & \dots & \frac{\partial V_n}{\partial x_n} \end{vmatrix}$$

$$\begin{aligned}
 & \left| \begin{array}{cccc} \sum \frac{\partial f_1}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_1} & \sum \frac{\partial f_1}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_2} & \dots & \sum \frac{\partial f_1}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_n} \\ \sum \frac{\partial f_2}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_1} & \sum \frac{\partial f_2}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_2} & \dots & \sum \frac{\partial f_2}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_n} \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \sum \frac{\partial f_n}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_1} & \sum \frac{\partial f_n}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_2} & \dots & \sum \frac{\partial f_n}{\partial w_j} \cdot \frac{\partial w_j}{\partial x_n} \end{array} \right| \\
 = & \left| \begin{array}{cccc} \frac{-\partial f_1}{\partial x_1} & \frac{-\partial f_1}{\partial x_2} & \dots & \frac{-\partial f_1}{\partial x_n} \\ \frac{-\partial f_2}{\partial x_1} & \frac{-\partial f_2}{\partial x_2} & \dots & \frac{-\partial f_2}{\partial x_n} \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \frac{-\partial f_n}{\partial x_1} & \frac{-\partial f_n}{\partial x_2} & \dots & \frac{-\partial f_n}{\partial x_n} \end{array} \right| = (-1)^n \frac{\partial(f_1, f_2, \dots, f_n)}{\partial(x_1, x_2, \dots, x_n)}
 \end{aligned}$$

Theorem 3.3: If $V_1, V_2, V_3, \dots, V_m$ be functions of independent variables x_1, x_2, \dots, x_n . If $f(V_1, V_2, V_3, \dots, V_m) = 0$ if and only if

$$\frac{\partial(V_1, V_2, V_3, \dots, V_m)}{\partial(x_1, x_2, x_3, \dots, x_m)} = 0$$

Proof : Suppose that $f(V_1, V_2, V_3, \dots, V_m) = 0 \dots \dots \dots (1)$

Differentiating (1) w.r.t. variable x_1, x_2, \dots, x_m then

$$\frac{\partial f}{\partial V_1} \cdot \frac{\partial V_1}{\partial x_1} + \frac{\partial f}{\partial V_2} \cdot \frac{\partial V_2}{\partial x_1} + \dots + \frac{\partial f}{\partial V_n} \cdot \frac{\partial u_n}{\partial x_1} = 0$$

$$\frac{\partial f}{\partial V_1} \cdot \frac{\partial V_1}{\partial x_1} + \frac{\partial f}{\partial V_2} \cdot \frac{\partial V_2}{\partial x_1} + \dots + \frac{\partial f}{\partial V_n} \cdot \frac{\partial u_n}{\partial x_1} = 0$$

$$\begin{matrix} \cdot & & & \cdot \\ \cdot & & & \cdot \\ \cdot & & & \cdot \\ \frac{\partial f}{\partial V_1} \cdot \frac{\partial V_1}{\partial x_n} + \frac{\partial f}{\partial V_2} \cdot \frac{\partial V_2}{\partial x_n} + \dots + \frac{\partial f}{\partial V_n} \cdot \frac{\partial V_n}{\partial x_n} = 0 \end{matrix}$$

Now to eliminate $\frac{\partial f}{\partial V_1}, \frac{\partial f}{\partial V_2}, \dots, \frac{\partial f}{\partial V_n}$ then

$$= \begin{vmatrix} \frac{\partial V_1}{\partial x_1} & \frac{\partial V_2}{\partial x_1} & \dots & \frac{\partial V_n}{\partial x_1} \\ \frac{\partial V_1}{\partial x_2} & \frac{\partial V_2}{\partial x_2} & \dots & \frac{\partial V_n}{\partial x_2} \\ \frac{\partial V_1}{\partial x_3} & \frac{\partial V_2}{\partial x_3} & \dots & \frac{\partial V_n}{\partial x_3} \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \frac{\partial V_1}{\partial x_n} & \frac{\partial V_2}{\partial x_n} & \dots & \frac{\partial V_n}{\partial x_n} \end{vmatrix} = 0$$

i.e. $\frac{\partial(V_1, V_2, V_3, \dots, V_m)}{\partial(x_1, x_2, x_3, \dots, x_m)} = 0$

converely, suppose that $\frac{\partial(V_1, V_2, V_3, \dots, V_m)}{\partial(x_1, x_2, x_3, \dots, x_m)} = 0$

then we have to prove that $f(V_1, V_2, V_3, \dots, V_m) = 0$. The equation connecting $V_1, V_2, V_3, \dots, V_m$ and x_1, x_2, \dots, x_n are always capable, by eliminating of being transformed into the following form

$$F_1(x_1, x_2, \dots, x_m, V_1) = 0$$

$$F_2(x_2, x_3, \dots, x_m, V_2) = 0$$

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$$F_n(x_m, u_1, u_2, \dots, u_m) = 0$$

$$\therefore J(V_1, V_2, \dots, V_m) = (-1)^n \frac{\frac{\partial F_1}{\partial x_1}, \frac{\partial F_2}{\partial x_2}, \dots, \frac{\partial F_n}{\partial x_n}}{\frac{\partial F_1}{\partial V_1}, \frac{\partial F_2}{\partial V_2}, \dots, \frac{\partial F_n}{\partial V_n}}$$

But $J(V_1, V_2, V_3, \dots, V_m) = 0$

$$\frac{\partial F_1}{\partial x_1} \cdot \frac{\partial F_2}{\partial x_2} \dots \frac{\partial F_n}{\partial V_n} = 0$$

$$\therefore \frac{\partial F_j}{\partial x_j} = 0 \text{ for same value of } j, \quad 1 \leq j \leq m$$

$$\therefore F_j(x_{j+1}, x_{j+2}, \dots, x_n, V_1, V_2 \dots V_j) = 0$$

i.e. $F_{j+1} = 0, \dots, F_n = 0$

4. Transformation of $\Delta^2 V$

We know that

$$\frac{\partial^2 V}{\partial x^2} + \frac{\partial^2 V}{\partial y^2} + \frac{\partial^2 V}{\partial z^2} = \Delta^2 V \tag{4.1}$$

If $x = r \cos \theta, y = r \sin \theta$, then we know

$$\frac{\partial^2 V}{\partial x^2} + \frac{\partial^2 V}{\partial y^2} = \frac{\partial^2 V}{\partial r^2} + \frac{1}{r} \frac{\partial V}{\partial r} + \frac{1}{r^2} \frac{\partial^2 V}{\partial \theta^2} \tag{4.2}$$

The operator V^2 stands for $\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}$

The transformation formulae are as follows:-

$$\begin{aligned} x &= r \sin \theta \cos \phi & \text{If } r \sin \theta &= u, \\ y &= r \sin \theta \sin \phi & \text{then } x &= u \cos \phi, \\ z &= r \cos \theta & y &= u \sin \phi. \end{aligned}$$

By (4.2)

$$\frac{\partial^2 V}{\partial x^2} + \frac{\partial^2 V}{\partial y^2} = \frac{\partial^2 V}{\partial u^2} + \frac{1}{r} \frac{\partial V}{\partial r} + \frac{1}{u^2} \frac{\partial^2 V}{\partial \phi^2} \tag{4.3}$$

$$\begin{aligned} \text{Where } z &= r \cos \theta \\ u &= r \sin \theta, \end{aligned}$$

$$\therefore \frac{\partial^2 V}{\partial y^2} + \frac{\partial^2 V}{\partial z^2} = \frac{\partial^2 V}{\partial r^2} + \frac{1}{r} \frac{\partial V}{\partial r} + \frac{1}{r^2} \frac{\partial^2 V}{\partial \theta^2} \tag{4.4}$$

Adding (4.3) and (4.4), we get

$$\frac{\partial^2 V}{\partial x^2} + \frac{\partial^2 V}{\partial y^2} + \frac{\partial^2 V}{\partial z^2} + \frac{\partial^2 V}{\partial u^2} = \frac{\partial^2 V}{\partial u^2} + \frac{1}{u} \frac{\partial V}{\partial u} + \frac{1}{u^2} \frac{\partial^2 V}{\partial \phi^2} + \frac{\partial^2 V}{\partial r^2} + \frac{1}{r} \frac{\partial V}{\partial r} + \frac{1}{r^2} \frac{\partial^2 V}{\partial \theta^2} \tag{4.5}$$

We know that

$$\frac{\partial V}{\partial u} = \frac{\partial V}{\partial r} \cdot \frac{\partial r}{\partial u} + \frac{\partial V}{\partial \theta} \cdot \frac{\partial \theta}{\partial u}$$

$$z = r \cos \theta \qquad u = r \sin \theta,$$

$$\therefore r = \sqrt{(z^2 + u^2)}, \qquad \frac{\partial r}{\partial u} = \frac{u}{\sqrt{(z^2 + u^2)}} = \sin \theta$$

$$\theta = \tan^{-1} \frac{u}{z}, \qquad \therefore \frac{\partial \theta}{\partial u} = \frac{z}{u^2 + z^2} = \frac{\cos \theta}{r}$$

$$\frac{\partial V}{\partial u} = \sin \theta \frac{\partial V}{\partial r} + \frac{1}{r} \cos \theta \frac{\partial V}{\partial \theta}$$

$$\text{i.e. } \frac{1}{u} \left(\frac{\partial V}{\partial u} \right) = \frac{1}{r} \frac{\partial V}{\partial r} + \frac{1}{r^2} \cot \theta \frac{\partial V}{\partial \theta}$$

Substituting this value in (4.5), we get

$$\begin{aligned}\frac{\partial^2 V}{\partial x^2} + \frac{\partial^2 V}{\partial y^2} + \frac{\partial^2 V}{\partial z^2} &= \frac{2}{r} \frac{\partial V}{\partial r} + \frac{1}{r^2} \cot \theta \frac{\partial V}{\partial \theta} + \frac{1}{u^2} \frac{\partial^2 V}{\partial \phi^2} + \frac{\partial^2 V}{\partial r^2} + \frac{1}{r^2} \frac{\partial^2 V}{\partial r^2} + \frac{1}{r^2} \frac{\partial^2 V}{\partial \theta^2} \\ &= \frac{\partial^2 V}{\partial r^2} + \frac{2}{r} \frac{\partial V}{\partial r} + \frac{1}{r^2} \frac{\partial^2 V}{\partial \theta^2} + \frac{1}{r^2} \cot \theta \frac{\partial V}{\partial \theta} + \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2 V}{\partial \phi^2} \\ \therefore \frac{\partial^2 V}{\partial x^2} + \frac{\partial^2 V}{\partial y^2} + \frac{\partial^2 V}{\partial z^2} &= \frac{\partial^2 V}{\partial r^2} + \frac{2}{r} \frac{\partial V}{\partial r} + \frac{1}{r^2} \frac{\partial^2 V}{\partial \theta^2} + \frac{1}{r^2} \cot \theta \frac{\partial V}{\partial \theta} + \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2 V}{\partial \phi^2}\end{aligned}$$

Example

1) If $u^3 + v^3 = x + y$, $u^2 + v^2 = x^3 + y^3$, show that $\frac{\partial(u,v)}{\partial(x,y)} = \frac{1}{2} \frac{y^2 - x^2}{uv(u-v)}$

Solⁿ : Given

$$u^3 + v^3 = x + y \text{ and } u^2 + v^2 = x^3 + y^3$$

Suppose $f_1 = u^3 + v^3 - x - y = 0$

$$f_2 = u^2 + v^2 - x^3 - y^3 = 0$$

$$\text{Now } \frac{\partial(u,v)}{\partial(x,y)} = (-1)^2 \frac{\partial(f_1, f_2)}{\partial(x,y)} \div \frac{\partial(f_1, f_2)}{\partial(u,v)}$$

$$= \begin{vmatrix} \frac{\partial f_1}{\partial x} & \frac{\partial f_1}{\partial y} \\ \frac{\partial f_2}{\partial x} & \frac{\partial f_2}{\partial y} \end{vmatrix} \div \begin{vmatrix} \frac{\partial f_1}{\partial u} & \frac{\partial f_1}{\partial v} \\ \frac{\partial f_2}{\partial u} & \frac{\partial f_2}{\partial v} \end{vmatrix}$$

$$\begin{vmatrix} -1 & -1 \\ -3x^2 & -3y^2 \end{vmatrix} \div \begin{vmatrix} 3u^2 & 3v^2 \\ 2u & 2v \end{vmatrix} = \frac{(3y^2 - 3x^2)}{6(u^2v - 4v^2)}$$

$$= \frac{1}{2} \frac{(y^2 - x^2)}{uv(u-v)}$$

$$= \frac{1}{2} [F(\lambda + a) + F(\lambda - a)]$$

2) If $u = \frac{x+y}{z}, v = \frac{y+z}{x}, w = \frac{y(x+y+z)}{xz}$ Show that u, v, w are not independent and find the relation between them.

Solⁿ : Given $u = \frac{x+y}{z}, v = \frac{y+z}{x}, w = \frac{y(x+y+z)}{xz}$

$$J(u, v, w) = \frac{\partial(u, v, w)}{\partial(x, y, z)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{vmatrix}$$

$$= \begin{vmatrix} \frac{1}{z} & \frac{1}{z} & \frac{(x+y)}{z^2} \\ \frac{-(y+z)}{x^2} & \frac{1}{x} & \frac{1}{x} \\ \frac{-(y^2-yz)}{x^2z} & \frac{x+2y+z}{xz} & \frac{-xy-y^2}{xz^2} \end{vmatrix}$$

Taking $\frac{1}{z^2}, \frac{1}{x^2}, \frac{1}{x^2y^2}$ common from R_1, R_2, R_3 then

$$J(u, v, w) = \frac{1}{x^4z^4} = \begin{vmatrix} z & z & -(x+y) \\ -(y+z) & x & x \\ -(y^2z+z^2y) & x^2z+2xyz+xz^2 & -(x^2y+xy^2) \end{vmatrix}$$

$C_2 \rightarrow C_2 - C_1$ and $C_3 \rightarrow C_3 - C_1$ then

$$\begin{aligned}
 J(u, v, w) &= \frac{1}{x^4 z^4} \begin{vmatrix} z & z & -(x+y+z) \\ -(y+z) & (x+y+z) & (x+y+z) \\ -yz(y+z) & z(x^2+y^2+2xy+z^2(x+y)) & -xy(x+y)+yz(x+z) \end{vmatrix} \\
 &= \frac{1}{x^4 z^4} \begin{vmatrix} z & 0 & -(x+y+z) \\ -(y+z) & (x+y+z) & (x+y+z) \\ -yz(y+z) & z(x+y)+(z+x+y) & (x+y+z)+(yz-xy) \end{vmatrix} \\
 &= \frac{(x+y+z)^2}{x^4 z^4} \begin{vmatrix} z & 0 & -1 \\ -(y+z) & 1 & 1 \\ -yz(y+z) & z(x+y) & (yz-xy) \end{vmatrix} \\
 &= \frac{(x+y+z)^2}{x^4 z^4} \begin{vmatrix} z & 0 & -1 \\ -y & 1 & 1 \\ -y^2+yz^2+yz^2-xyz & z(x+y) & (yz-xy) \end{vmatrix} \\
 &= \frac{(x+y+z)^2}{x^4 z^4} (-1) \begin{vmatrix} -y & 1 \\ -yz(x+y) & z(+y) \end{vmatrix} \\
 &= \frac{(x+y+z)^2}{x^4 z^4} (-1) [-yz(x+y) + yz(x+y)] = 0
 \end{aligned}$$

Since Jacobian function J=0. Therefore the given functions are not independent.

Now, $uv = \frac{xy + y^2 + yz + zx}{zx} = \frac{y(x+y+z)}{xz} + 1 = w + 1$

∴ $uv = w + 1$ is required relation between them.

3) If u is a function of r alone, when $r^2 = x^2 - y^2$ show that $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r}$

Solⁿ : $r^2 = x^2 - y^2$ (1)

$$2r \frac{dr}{dx} = 2x \Rightarrow \frac{dr}{dx} = \frac{x}{r}$$

$$\frac{\partial u}{\partial x} = \frac{\partial u}{\partial r} \cdot \frac{\partial r}{\partial x} = \frac{x}{r} \frac{\partial u}{\partial r}$$
 (2)

$$\frac{\partial}{\partial x} = \frac{x}{r} \frac{\partial}{\partial r}$$

$$\begin{aligned} \frac{\partial^2 u}{\partial x^2} &= \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} \right) = \frac{x}{r} \frac{\partial}{\partial r} \left(\frac{x}{r} \frac{\partial u}{\partial r} \right) \\ &= \frac{1}{r} \frac{\partial u}{\partial x} + \frac{x^2}{r} \frac{\partial}{\partial r} \left(\frac{1}{r} \frac{\partial u}{\partial r} \right) \\ &= \frac{1}{r} \frac{\partial u}{\partial r} - \frac{x^2}{r^3} \frac{\partial u}{\partial r} + \frac{x^2}{r^2} \frac{\partial^2 u}{\partial r^2} \end{aligned} \quad (3)$$

Similarly

$$\begin{aligned} \frac{\partial^2 u}{\partial y^2} &= - \left[\frac{1}{r} \frac{\partial u}{\partial x} - \frac{y^2}{r^3} \frac{\partial u}{\partial r} + \frac{y^2}{x^2} \frac{\partial^2 u}{\partial r^2} \right] \\ &= - \frac{1}{r} \frac{\partial u}{\partial r} + \frac{y^2}{r^3} \frac{\partial u}{\partial r} - \frac{y^2}{r^2} \frac{\partial^2 u}{\partial r^2} \end{aligned} \quad (4)$$

Taking addition of (3) and (4) then

$$\begin{aligned} \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} &= \frac{-1}{r^3} \frac{\partial u}{\partial r} (x^2 - y^2) + \frac{1}{r^2} \frac{\partial^2 u}{\partial r^2} (x^2 - y^2) \\ &= - \frac{1}{r^2} \frac{\partial u}{\partial r} + \frac{\partial^2 u}{\partial r^2} \quad \text{which is required solution.} \end{aligned}$$

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