A Study on Charpit’s Method for Finding the Solution of Nonlinear Partial Differential Equations of First Order with Three Independent Variables

Dr. Gitumani Sarma¹, Vezhopalu²

University of Science & Technology, Meghalaya, India
Techno City, 9th Mile, Kling Road, Baridua, Ri-Bhoi, Meghalaya-793101, India

Abstract: In this paper, we have studied the non linear differential equation of first order with three variables. Also we have studied the necessary and sufficient condition that the surface be integral surface of a partial differential equation is that each point its tangent element should touch the elementary cone of the equation. It is examined that along every characteristic strip of the partial differential equation \( \phi(x_1, x_2, x_3, z, p_1, p_2, p_3) = 0 \), the function \( \phi(x_1, x_2, x_3, z, p_1, p_2, p_3) \) is a constant.

Keywords: Cauchy method, Non-linear partial differential equations, Plaff’s equations, Compatibility, Charpit’s method

1. Introduction

We consider first order of nonlinear partial differential to present some ideas particularly in nonlinear equations. Nonlinear partial differential is a type of partial differential equations which deals with nonlinear systems. The solutions nonlinear partial differential is essentially used to describe many physical phenomena and also for modeling nonlinear dynamics of different objects in spaces. The concept of Charpit’s method often appears in different literature, which is used to study nonlinear partial differential equations in a classical way. In general term, this Charpit’s method is used for finding the general solution of a nonlinear partial differential equations and is given in the form of \( F(x, y, z, p, q) = 0 \). In this work, we have discussed about nonlinear partial differential equation of first degree in three independent variables as \( \phi(x_1, x_2, x_3, z, p_1, p_2, p_3) = 0 \) where \( p_j^{i} = i^{th} \) order partial derivative of dependent variable \( z \) with respect to independent variable \( x_j \) for \( i=1 \) and \( j=3 \). We study about nonlinear partial differential equation of three independent variables \( x_1, x_2, x_3 \) with dependent variable \( z \) in which \( p_1, p_2, p_3 \) are nonlinear in nature. This paper is mainly concerned on complete integral and the characterization of Cauchy’s method for solving nonlinear partial differential equations which indicates problems without uniqueness, compatibility or transversality cannot be true. We discussed two important theorems to prove a complicated geometrical proof for existence and uniqueness of solutions of a Cauchy problem and its compatibility for the particular given equations.

Generalization of Cauchy’s method for solving non-linear partial differential equation

Let us take a nonlinear partial differential equation of first order of 7-variables as

\[ \phi(x_1, x_2, x_3, z, \frac{\partial z}{\partial x_1}, \frac{\partial z}{\partial x_2}, \frac{\partial z}{\partial x_3}) = 0 \]

i.e \( \phi(x_1, x_2, x_3, z, p_1, p_2, p_3) = 0 \) \quad (1)

Where \( z \) is a function of independent variables \( x_1, x_2, x_3 \) and \( p_i = \frac{\partial z}{\partial x_i} \) for \( i=1 \).

A hyper plane passing through the points \( P(x_{i_0}, x_{i_2}, x_{i_3}, z_0) \) with its normal parallel to the direction determined by the direction ratios \( (p_{i_0}, p_{i_2}, p_{i_3}) \) is uniquely stated by the set of seven numbers \( H(x_{i_0}, x_{i_2}, x_{i_3}, z_0, p_{i_0}, p_{i_2}, p_{i_3}) \) and this type of set defines a plane element, in which its element satisfies the equation (1) of

\[ \phi(x_1, x_2, x_3, z, p_1, p_2, p_3) = 0 \] \quad (2)

This is termed as integral element of equation (1) at the point \( P(x_{i_0}, x_{i_2}, x_{i_3}, z_0) \).

We solve this equation (2) in order to obtain \( p_3 \), which is given as

\[ p_3 = G(x_1, x_2, x_3, z, p_1, p_2) \] \quad (3)

We obtained the value of \( p_3 \) when the values of \( x_1, x_2, x_3, z, p_1, p_2 \) are known.

If we consider a condition in a certain state that when \( x_{i_0}, x_{i_2}, x_{i_3}, z_0, p_{i_0}, p_{i_2} \) are all kept fixed and varying \( p_3 \), then we shall come about at the set of plane elements \( \{x_{i_0}, x_{i_2}, x_{i_3}, z_0, p_{i_0}, p_{i_2} G(x_{i_0}, x_{i_2}, x_{i_3}, z_0, p_{i_0}, p_{i_2})\} \) which depends only on a single parameter \( p_3 \). In a same way as \( p_3 \) varies, we determined a set of plane elements all of which passes through the point \( p_3 \) and thereby create

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an envelope of a cone with vertex P. As a result, the cone produced is termed as elementary cone of equation (2).

We assume an equation of surface S as,

$$z = \psi(x_1, x_2, x_3)$$ ........................(4)

The function \(\psi(x_1, x_2, x_3)\) and its first partial derivatives \(\psi_x(x_1, x_2, x_3), \psi_y(x_1, x_2, x_3), \psi_z(x_1, x_2, x_3)\) are continuous in a certain region R of the hyperplane \(x_1, x_2, x_3\), then a tangent element of the surface S is established in the form of

$$\psi_x(x_1, x_2, x_3, \psi_x(x_1, x_2, x_3), \psi_z(x_1, x_2, x_3))$$

at the point \(\{x_1, x_2, x_3, \psi(x_1, x_2, x_3)\}\) when the tangent plane at each point of S determines a plane element.

**Theorem I:** A necessary and sufficient condition that the surface be integral surface of a partial differential equation is that at each point its tangent element should touch the elementary cone of the equation.

**Proof:** We assume a parametric equation of curve \(\Omega\) as follows

$$x_1 = x_1(t), x_2 = x_2(t), x_3 = x_3(t), z = z(t)$$ ........................(6)

Which lies on the surface (4) of \(z(t) = \psi(x_1(t), x_2(t), x_3(t))\) for entire values of t in an proper interval I. Suppose \(p_0\) is a point on this curve defined by the parameter at \(t = t_0\), then the direction ratios of the tangent line \(p_0\) are \(x_1(t_0), x_2(t_0), x_3(t_0)\), where \(x_1(t_0)\) denote the value of \(\frac{dx_1}{dt}\) for \(t = t_0\). This direction is perpendicular to the direction ratios of \((p_{b1}, p_{b2}, p_{b3} - 1)\) if

$$p_{b1}x_1(t_0) + p_{b2}x_2(t_0) + p_{b3}x_3(t_0) - 1 = 0$$

or

$$\frac{dz}{dt} = p_{b1}x_1(t_0) + p_{b2}x_2(t_0) + p_{b3}x_3(t_0).$$

For this purpose, we say that the set

$$\{x_1(t), x_2(t), x_3(t), z(t), p_1(t), p_2(t), p_3(t)\}$$ ........................(7)

of seven real functions satisfy the condition

$$z' = p_1x_1(t) + p_2x_2(t) + p_3x_3(t)$$ ........................(8)

Determined a strip at the point \((x_1, x_2, x_3, z)\) of the curve \(\Omega\). Suppose this type of strip is an integral element of equation (2), then we called it as an integral strip of equation (2). The set of functions (7) is an integral strip of equation (2) produced that these satisfy condition (8) and another condition

$$\phi(x_1(t), x_2(t), x_3(t), z(t), p_1(t), p_2(t), p_3(t)) = 0$$ ........................(9)

For all \(t\) in I.

If at each point of curve (6), touches a generator of the elementary cone, then, we consider the corresponding strip as a characteristic strip. We determined this characteristic strip by deriving an equation. Obviously, the point \((x_1 + dx_1, x_2 + dx_2, x_3 + dx_3, z + dz)\) lies on the tangent plane to the elementary cone at P if the Pfaff's equation

$$dz = p_1dx_1 + p_2dx_2 + p_3dx_3$$ ........................(10)

where \(p_1, p_2, p_3\) satisfies the condition (2) and that allow us to produce an integrable Pfaff's equation.

So by differentiating (10) w.r.t. \(p_1\) we have,

$$0 = dx_1 + \frac{dp_2}{dp_1}dx_2 + \frac{dp_3}{dp_1}dx_3$$ ........................(11)

Also, differentiating (2) w.r.t. \(p_1\) we get,

$$\frac{\partial \phi}{\partial p_1} + \frac{\partial \phi}{\partial p_2}p_2 + \frac{\partial \phi}{\partial p_3}p_3 = 0$$ ........................(12)

Again differentiating (2) w.r.t. \(p_2\) we get,

$$\frac{\partial \phi}{\partial p_2} + \frac{\partial \phi}{\partial p_2}p_2 + \frac{\partial \phi}{\partial p_3}p_3 = 0$$ ........................(13)

By solving the above four equations in four unknowns for the following the ratios of \(dx_1, dx_2, dx_3, dz\) are determined as

$$\frac{dx_1}{\phi_{p_1}} = \frac{dx_2}{\phi_{p_2}} = \frac{dx_3}{\phi_{p_3}} = \frac{dz}{p_1\phi_{p_1} + p_2\phi_{p_2} + p_3\phi_{p_3}}$$ ........................(14)

Therefore, along the characteristic strip \(x_1(t), x_2(t), x_3(t), z(t)\) must be proportional to \(\phi_{p_1}\), \(\phi_{p_2}\), \(\phi_{p_3}\), respectively.

When the parameter \(t\) satisfying the condition

$$x_1(t) = \phi_{p_1}, x_2(t) = \phi_{p_2}, x_3(t) = \phi_{p_3}$$ ........................(15)

Then, we get \(z(t) = p_1\phi_{p_1} + p_2\phi_{p_2} + p_3\phi_{p_3}\) ........................(16)

As \(p_1\) is a function of \(t\) along a characteristic strip, thus

$$p_1(t) = \frac{dp_1}{dx_1}x_1(t) + \frac{dp_2}{dx_2}x_2(t) + \frac{dp_3}{dx_3}x_3(t) = \frac{\partial \phi}{\partial x_1}p_1 + \frac{\partial \phi}{\partial x_2}p_2 + \frac{\partial \phi}{\partial x_3}p_3$$

Since \(\frac{\partial \phi}{\partial x_j} = \frac{\partial \phi}{\partial x_i}\) for each \(i, j = 1, 2, 3\),

$$p_1(t) = \frac{dp_1}{dx_1}\phi_{p_1} + \frac{dp_2}{dx_2}\phi_{p_2} + \frac{dp_3}{dx_3}\phi_{p_3}$$

Again differentiating (2) with respect to \(x_1\), we get,

$$\frac{\partial \phi}{\partial x_1} + \frac{\partial \phi}{\partial z}p_1 + \frac{\partial \phi}{\partial p_1}p_2 + \frac{\partial \phi}{\partial p_2}p_2 + \frac{\partial \phi}{\partial p_3}p_3 = 0$$
Therefore, the characteristic strip is
\[ p_1(t) = -\left(\phi_{p_1} + p_1\phi_1\right), \quad p_2(t) = -\left(\phi_{p_2} + p_2\phi_2\right), \quad p_3(t) = -\left(\phi_{p_3} + p_3\phi_3\right) \] ……… (17)

From the above equations (15), (16) and (17), we obtained the following system of seven ordinary differential equations for the determination of characteristic strip
\[ x_1'(t) = \phi_{p_1}, \quad x_2'(t) = \phi_{p_2}, \quad x_3'(t) = \phi_{p_3}, \]
\[ z'(t) = p_1\phi_{p_1} + p_2\phi_{p_2} + p_3\phi_{p_3}, \]
\[ p_1'(t) = -\left(\phi_{p_1} + p_1\phi_1\right), \quad p_2'(t) = -\left(\phi_{p_2} + p_2\phi_2\right), \quad p_3'(t) = -\left(\phi_{p_3} + p_3\phi_3\right) \] ……… (18)

The above following equations are known as the Cauchy’s characteristic equation of (2). Consequently, when the functions present in equation (18) satisfy a Lipschitz condition there exist a unique solution of equation (18) for a specify set of initial values of variables. Thus, the characteristics of strip is obtained uniquely by initial element \( (x_{t_0}, x_{z_0}, x_{\phi_{p_1}}, p_{t_0}, p_{z_0}, p_{\phi_{p_1}}) \) at initial value \( t_0 \) of \( t \).

**Theorem II:** Along every characteristic strip of the partial differential equation \( \phi(x_1, x_2, x_3, z, p_1, p_2, p_3) = 0 \), the function \( \phi(x_1, x_2, x_3, z, p_1, p_2, p_3) \) is a constant.

Proof:- Along the characteristics strip, we have
\[
d\left(\phi(x_1(t), x_2(t), x_3(t), z(t), p_1(t), p_2(t), p_3(t))\right) = \frac{d}{dt}\left[\phi(x_1(t), x_2(t), x_3(t), z(t), p_1(t), p_2(t), p_3(t))\right]
\]
\[= \phi_{x_1} x_1'(t) + \phi_{x_2} x_2'(t) + \phi_{x_3} x_3'(t) + \phi_{z} z'(t) + \phi_{p_1} p_1'(t) + \phi_{p_2} p_2'(t) + \phi_{p_3} p_3'(t) \]
\[= \phi_{x_1} x_1 + \phi_{x_2} x_2 + \phi_{x_3} x_3 + \phi_{z} z + \phi_{p_1} p_1 + \phi_{p_2} p_2 + \phi_{p_3} p_3 \]
\[-\phi_{p_1}(\phi_{x_1} + p_1\phi_1) - \phi_{p_2}(\phi_{x_2} + p_2\phi_2) - \phi_{p_3}(\phi_{x_3} + p_3\phi_3) = 0 \]

Proved that \( \phi(x_1, x_2, x_3, z, p_1, p_2, p_3) = 0 \) is constant along the strip.

**Compatible system of first order nonlinear partial differential equations**

If every solution of the first order nonlinear partial differential equation
\[ \phi(x_1, x_2, x_3, z, p_1, p_2, p_3) = 0 \] ……… (1)

Is also the solution of the equation
\[ \psi(x_1, x_2, x_3, z, p_1, p_2, p_3) = 0 \] ……… (2)

Then we say \( \phi \) and \( \psi \) are compatible.

From equation (18) each ratio becomes
\[
\frac{dx_1}{\phi_{p_1}} = \frac{dx_2}{\phi_{p_2}} = \frac{dx_3}{\phi_{p_3}} = \frac{dz}{p_1\phi_{p_1} + p_2\phi_{p_2} + p_3\phi_{p_3}}
\]
\[
= \frac{dp_1}{-\left(\phi_{x_1} + p_1\phi_1\right)} = \frac{dp_2}{-\left(\phi_{x_2} + p_2\phi_2\right)} = \frac{dp_3}{-\left(\phi_{x_3} + p_3\phi_3\right)}
\]

these equations are known as Charpit’s method of nonlinear partial differential equations of first order.

2. **Conclusion**

The modeled of complicated physical phenomena and dynamical processes represented by the solutions of nonlinear partial differential can be effectively better understood. One of the most exciting fact is that with the advancement of nonlinear science, scientists, researchers, physicists and mathematicians developed more methods to find out the exact solutions of nonlinear partial differential as nonlinear physical science can provide a large amount of physical aspects of the problem which cause to further applications. In this paper, we solved the solutions of nonlinear partial differential of first order in seven variables and also proved the derivation of compatibility systems along with establishment of Charpit’s method for three dimensional space. In addition, this work can also be carry out by Jacob’s method for further research purpose with three or more independent variables. The main idea of Jacob’s method is almost similar to that of Charpit’s method but the results system can approach more easily with suitable adjustment for the case of four independent variables and so on.

**References**


