



DEPARTMENT OF MATHEMATICS

LAGRANGE'S LINEAR EQUATION:

The equation of the form,

$$Pp + Qv = R$$

is known as Lagrange's Linear equation where P , Q & R are functions of x , y & z .

To solve this equation, it is enough to solve the auxiliary equations,

$$\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$$

The solution of the auxiliary equation of the form $u(x, y, z) = C_1$ & $v(x, y, z) = C_2$, then the solution of the given Lagrange's equation is $\Phi(u, v) = 0$.

To solve the A.E we have two methods.

- (1) Method of grouping
- (2) Method of multipliers



Method of grouping

① Solve: $Px + Qy = z$

The given equation is of the form

$$Pp + Qq = R$$

where $P = x$, $Q = y$, $R = z$

The auxiliary equation is,

$$\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$$

$$\text{i.e., } \frac{dx}{x} = \frac{dy}{y} = \frac{dz}{z}$$

$$\text{Take } \frac{dx}{x} = \frac{dy}{y}$$

Integrating,

$$\int \frac{dx}{x} = \int \frac{dy}{y}$$

$$\log x = \log y + \log c_1$$

$$\log x - \log y = \log c_1$$

$$\log \left(\frac{x}{y} \right) = \log c_1$$

$$\boxed{\frac{x}{y} = c_1}$$

$$\text{Take } \frac{dy}{y} = \frac{dz}{z}$$

Integrating

$$\int \frac{dy}{y} = \int \frac{dz}{z}$$

$$\log y = \log z + \log c_2$$

$$\log y - \log z = \log c_2$$

$$\log \left(\frac{y}{z} \right) = \log c_2$$

$$\boxed{\frac{y}{z} = c_2}$$

The general solution is $\varphi(c_1, c_2) = 0$

$$\Rightarrow \varphi \left(\frac{x}{y}, \frac{y}{z} \right) = 0.$$



② Solve : $pyz + qzx = xy$

Soh: The given equation is of the form.

$$Pp + Qqr = R$$

Where $P = yz$, $Q = zx$, $R = xy$

The subsidiary equation is,

$$\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$$

$$\frac{dx}{yz} = \frac{dy}{zx} = \frac{dz}{xy}$$

Take $\frac{dx}{yz} = \frac{dy}{zx}$

$$x dx = y dy$$

$$\int x dx = \int y dy$$

$$\frac{x^2}{2} = \frac{y^2}{2} + \frac{c_1}{2}$$

$$\frac{x^2}{2} - \frac{y^2}{2} = \frac{c_1}{2}$$

$$\boxed{x^2 - y^2 = c_1}$$

$$\frac{dy}{zx} = \frac{dz}{xy}$$

$$y dy = z dz$$

$$\int y dy = \int z dz$$

$$\frac{y^2}{2} = \frac{z^2}{2} + \frac{c_2}{2}$$

$$\frac{y^2}{2} - \frac{z^2}{2} = \frac{c_2}{2}$$

$$\boxed{y^2 - z^2 = c_2}$$

The general solution is,

$$\varphi(c_1, c_2) = 0$$

$$\varphi(x^2 - y^2, y^2 - z^2) = 0$$

Method of multipliers

$$\textcircled{1} \quad \text{Solve: } x(y-z)p + y(z-x)q = z(x-y)$$

Soln: The given equation is of the form,

$$Pp + Qq = R$$

$$\text{where } P = x(y-z), \quad Q = y(z-x), \quad R = z(x-y)$$

The subsidiary equation is,

$$\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$$

$$\frac{dx}{x(y-z)} = \frac{dy}{y(z-x)} = \frac{dz}{z(x-y)} \rightarrow \textcircled{1}$$

Using the multipliers 1,1,1 we get

$$\textcircled{1} = \frac{dx + dy + dz}{x(y-z) + y(z-x) + z(x-y)} = \frac{dx + dy + dz}{xy - xz + yz - yx + zx - zy}$$

$$\textcircled{1} = \frac{dx + dy + dz}{0}$$

$$dx + dy + dz = 0$$

Integrating, $\int dx + \int dy + \int dz = 0$

$$\boxed{x + y + z = c_1}$$

Using the multipliers $\frac{1}{x}, \frac{1}{y}, \frac{1}{z}$ we get

$$\textcircled{1} = \frac{\frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz}{\frac{1}{x} \cdot x(y-z) + \frac{1}{y} \cdot y(z-x) + \frac{1}{z} \cdot z(x-y)}$$



$$\textcircled{1} \quad = \frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz$$

0

$$\frac{dx}{x} + \frac{dy}{y} + \frac{dz}{z} = 0$$

Integrating, $\int \frac{dx}{x} + \int \frac{dy}{y} + \int \frac{dz}{z} = 0$

$$\log x + \log y + \log z = \log c_1$$

$$\log(xyz) = \log c_1$$

$$xyz = c_1$$

The general solution is,

$$\varphi(c_1, c_2) = 0$$

$$\boxed{\varphi(x+y+z, xyz) = 0}$$

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⑤ Solve : $x(z^2 - y^2)p + y(x^2 - z^2)q = z(y^2 - x^2)$

Solution:

The given equation is of the form, $Pp + Qq = R$

Here $P = xz^2 - xy^2$, $Q = x^2y - z^2y$, $R = y^2z - zx^2$

The A.E is $\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$

i.e., $\frac{dx}{xz^2 - xy^2} = \frac{dy}{x^2y - z^2y} = \frac{dz}{y^2z - zx^2}$

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Using the multipliers x, y, z we get,

$$\begin{aligned} \text{Each ratio} &= \frac{x dx + y dy + z dz}{x^2 z^2 - x^2 y^2 + x^2 y^2 - y^2 z^2 + z^2 y^2 - z^2 x^2} \\ &= \frac{x dx + y dy + z dz}{0} \end{aligned}$$

$$\therefore x dy + y dz + z dz = 0.$$

$$\text{Integrating, } \int x dx + \int y dy + \int z dz = 0$$

$$x^2 + y^2 + z^2 = C_1$$

$$u(x, y, z) = x^2 + y^2 + z^2$$

Using the multipliers $\frac{1}{x}, \frac{1}{y}, \frac{1}{z}$ we get,

$$\begin{aligned} \text{Each ratio} &= \frac{\frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz}{z^2 - y^2 + x^2 - z^2 + y^2 - z^2} \\ &= \frac{\frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz}{0} \end{aligned}$$

$$\Rightarrow \frac{dx}{x} + \frac{dy}{y} + \frac{dz}{z} = 0.$$

Integrating,

$$\int \frac{dx}{x} + \int \frac{dy}{y} + \int \frac{dz}{z} = 0$$

$$\log x + \log y + \log z = \log C_2$$

$$\log (xyz) = \log C_2$$

$$xyz = C_2$$

$$\therefore v(x, y, z) = xyz$$

\therefore The solution is $\phi(u, v) = 0$

$$\text{i.e., } \phi(x^2 + y^2 + z^2, xyz) = 0$$