

# Partial Differentiation

1

Partial differential coefficient :

Let  $z = f(x, y)$  be function of two variables  $x$  and  $y$ , then partial derivative of  $z$  w.r.t  $x$  is defined as its ordinary differential coefficient w.r.t  $x$  obtained by treating other variable  $y$  as constant. It is denoted by  $\frac{\partial z}{\partial x}$ .

$$\text{Thus } \frac{\partial z}{\partial x} = \lim_{\delta x \rightarrow 0} \frac{f(x + \delta x, y) - f(x, y)}{\delta x} = f_x$$

Provided the limit exist.

Similarly the partial derivative of  $z$  w.r.t  $y$  is its ordinary differential coefficient w.r.t.  $y$  obtained by treating the other variable  $x$  as constant. It is denoted by  $\frac{\partial z}{\partial y}$

$$\frac{\partial z}{\partial y} = \lim_{\delta y \rightarrow 0} \frac{f(x, y + \delta y) - f(x, y)}{\delta y} = f_y$$

Provided the limit exist.

Second order partial derivatives of  $f$  w.r.t.  $x$  &  $y$  are

$$\frac{\partial}{\partial x} \left( \frac{\partial f}{\partial x} \right) = \frac{\partial^2 f}{\partial x^2} \text{ (or } f_{xx}) \quad \text{and} \quad \frac{\partial}{\partial y} \left( \frac{\partial f}{\partial y} \right) = \frac{\partial^2 f}{\partial y^2} \text{ (or } f_{yy})$$

$$\frac{\partial}{\partial y} \left( \frac{\partial f}{\partial x} \right) = \frac{\partial^2 f}{\partial y \partial x} \text{ (or } f_{yx}) \quad \text{and} \quad \frac{\partial}{\partial x} \left( \frac{\partial f}{\partial y} \right) = \frac{\partial^2 f}{\partial x \partial y} \text{ (or } f_{xy})$$

If  $u = f(x, y)$  possesses continuous partial derivatives, then

$$\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial y \partial x}$$

Q1 If  $u = x^2 \tan^{-1}(y/x) - y^2 \tan^{-1}(x/y)$ , then find  $\frac{\partial^2 u}{\partial x \partial y}$

Sol. Differentiating partially w.r.t  $y$  (treating  $x$  as constant)

$$\frac{\partial u}{\partial y} = x^2 \cdot \frac{1}{1+(y/x)^2} \cdot \frac{1}{x} - 2y \tan^{-1}(x/y) + y^2 \cdot \frac{1}{1+(x/y)^2} \cdot \frac{x}{y^2}$$

$$= \frac{x^3}{x^2+y^2} + \frac{xy^2}{x^2+y^2} - 2y \tan^{-1}\left(\frac{x}{y}\right)$$

$$= x - 2y \tan^{-1}\left(\frac{x}{y}\right)$$

now differentiating partially w.r.t  $x$  (treating  $y$  as constant)

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

$$= 1 - \frac{2y^2}{x^2+y^2} = \frac{x^2-y^2}{x^2+y^2}$$

$$\text{or } \frac{\partial^2 u}{\partial x \partial y} = \frac{x^2-y^2}{x^2+y^2}$$

Q2 If  $u = (x^2+y^2+z^2)^{-1/2}$ , Prove that

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z} = -u$$

Sol. Differentiating partially w.r.t  $x$  (treating  $y$  &  $z$  as constant)

$$\frac{\partial u}{\partial x} = -\frac{1}{2} (x^2+y^2+z^2)^{-3/2} \cdot 2x = -x (x^2+y^2+z^2)^{-3/2}$$

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

$$\text{Similarly } y \frac{\partial u}{\partial y} = -y^2 (x^2+y^2+z^2)^{-3/2} \quad \text{--- (2)}$$

$$\text{and } z \frac{\partial u}{\partial z} = -z^2 (x^2+y^2+z^2)^{-3/2} \quad \text{--- (3)}$$

Add. (1), (2) and (3), we have

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

Q3 If  $u = \log(x^3 + y^3 + z^3 - 3xyz)$ , then prove that

$$(i) \quad \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} = \frac{3}{x+y+z}$$

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

Sol. (i)  $\frac{\partial u}{\partial x} = \frac{3x^2 - 3yz}{x^3 + y^3 + z^3 - 3xyz} \quad \dots (1)$

also  $\frac{\partial u}{\partial y} = \frac{3y^2 - 3xz}{x^3 + y^3 + z^3 - 3xyz} \quad \dots (2)$

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

Adding (1), (2) and (3)

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

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

$$= \left( \frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right) \left( \frac{3}{x+y+z} \right) \quad (\text{from (i)})$$

$$= \frac{\partial}{\partial x} \left( \frac{3}{x+y+z} \right) + \frac{\partial}{\partial y} \left( \frac{3}{x+y+z} \right) + \frac{\partial}{\partial z} \left( \frac{3}{x+y+z} \right)$$

$$= \frac{-3}{(x+y+z)^2} - \frac{3}{(x+y+z)^2} - \frac{3}{(x+y+z)^2}$$

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

Q4 If  $u = e^{xyz}$ , then prove that :

$$\frac{\partial^3 u}{\partial x \partial y \partial z} = (1 + 3xyz + x^2 y^2 z^2) e^{xyz}$$

Sol. Differentiating partially w.r.t  $z$ , we have

$$\frac{\partial u}{\partial z} = e^{xyz} xy \quad \dots (1)$$

now differentiating (1) w.r.t  $y$  (treating  $x$  &  $z$  constant)

$$\frac{\partial}{\partial y} \left( \frac{\partial u}{\partial z} \right) = x \left[ e^{xyz} \cdot 1 + y e^{xyz} (xz) \right]$$

$$\Rightarrow \frac{\partial^2 u}{\partial y \partial z} = e^{xyz} (x + x^2 yz) \quad \dots (2)$$

differentiating (2) w.r.t  $x$ , we have

$$\begin{aligned} \frac{\partial}{\partial x} \left( \frac{\partial^2 u}{\partial y \partial z} \right) &= e^{xyz} (1 + 2xyz) + e^{xyz} yz (x + x^2 yz) \\ &= e^{xyz} (1 + 3xyz + x^2 y^2 z^2) \end{aligned}$$

Q5 If  $z = f(x+ay) + \phi(x-ay)$ , Prove that

$$\frac{\partial^2 z}{\partial y^2} = a^2 \frac{\partial^2 z}{\partial x^2}$$

Sol.

$$\frac{\partial z}{\partial x} = f'(x+ay) + \phi'(x-ay)$$

$$\text{and } \frac{\partial^2 z}{\partial x^2} = f''(x+ay) + \phi''(x-ay) \quad \dots (1)$$

now differentiating partially w.r.t  $y$

$$\frac{\partial z}{\partial y} = a f'(x+ay) - a \phi'(x-ay) = a [f'(x+ay) - \phi'(x-ay)]$$

$$\text{and } \frac{\partial^2 z}{\partial y^2} = a^2 [f''(x+ay) + \phi''(x-ay)] = a^2 \frac{\partial^2 z}{\partial x^2} \quad [\text{from (1)}]$$

Homogeneous function:- A function  $f(x, y)$  of two variables  $x$  and  $y$  is said to be a homogeneous function of degree  $n$ , if the sum of indices of  $x$  and  $y$  in every term is same and it is equal to  $n$ .

eg  $f(x, y) = a_0 x^n + a_1 x^{n-1} y + a_2 x^{n-2} y^2 + \dots + a_n y^n$

is homogeneous function of degree  $n$ , where  $a_0, a_1, \dots, a_n$  are constant.

→ function  $f(x, y)$  is homogeneous function of degree  $n$  in  $x$  &  $y$  if it can be written as

$$(i) f(\lambda x, \lambda y) = \lambda^n f(x, y)$$

$$(ii) f(x, y) = x^n \phi(y/x)$$

$$(iii) f(x, y) = y^n \psi(x/y)$$

eg. (1)  $f(x, y) = x^2 + xy$   
 $x \rightarrow \lambda x, y \rightarrow \lambda y$

$$\begin{aligned} f(\lambda x, \lambda y) &= (\lambda x)^2 + (\lambda x)(\lambda y) \\ &= \lambda^2 x^2 + \lambda^2 xy = \lambda^2 (x^2 + xy) \\ &= \lambda^2 f(x, y) \quad (\text{from (i)}) \end{aligned}$$

So  $f(x, y)$  is homogeneous function with degree 2

(2)  $\tan^{-1}(y/x)$  is homogeneous function with degree zero

(3)  $\frac{x^2 + y}{x + y^2}$  is not homogeneous function of  $x$  &  $y$ .

## Euler's theorem on homogeneous functions

If  $f(x, y)$  be homogenous function of  $x$  &  $y$  of degree  $n$  then  $x \frac{\partial f}{\partial x} + y \frac{\partial f}{\partial y} = n f$

proof Since  $f(x, y)$  is homogenous function of degree  $n$  so it can be written as

$$f(x, y) = x^n \phi(y/x) \quad \dots (1)$$

Differentiating Partially w.r.t  $x$

$$\frac{\partial f}{\partial x} = x^n \phi'(y/x) \left(-\frac{y}{x^2}\right) + n x^{n-1} \phi(y/x) \quad \dots (2)$$

mult. by  $x$ , we have

$$x \frac{\partial f}{\partial x} = -x^{n-1} y \phi'(y/x) + n x^n \phi(y/x) \quad \dots (3)$$

Differentiating partially (1) wrt  $y$

$$\frac{\partial f}{\partial y} = x^n \phi'(y/x) \cdot \frac{1}{x} = x^{n-1} \phi'(y/x) \quad \dots (4)$$

mult. by  $y$

$$y \frac{\partial f}{\partial y} = y x^{n-1} \phi'(y/x) \quad \dots (5)$$

adding (3) & (5)

$$x \frac{\partial f}{\partial x} + y \frac{\partial f}{\partial y} = n x^n \phi(y/x) = n f \quad (\text{using (1)})$$

Generalisation: If  $f(x_1, x_2, \dots, x_m)$  be homogeneous function of  $m$  variables of degree  $n$ , then

$$x_1 \frac{\partial f}{\partial x_1} + x_2 \frac{\partial f}{\partial x_2} + \dots + x_m \frac{\partial f}{\partial x_m} = n f$$

Q1 If  $u = \cos^{-1} \left( \frac{x+y}{\sqrt{x}+\sqrt{y}} \right)$ , show that  $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + \frac{1}{2} \cot u = 0$

Soln  $u = \cos^{-1} \left( \frac{x+y}{\sqrt{x}+\sqrt{y}} \right)$

$\Rightarrow \cos u = \frac{x+y}{\sqrt{x}+\sqrt{y}} = f(x,y)$

$f(x,y)$  is homogeneous function of  $x, y$  of degree  $\frac{1}{2}$  (check) i.e.  $(u = \frac{1}{2})$

Using Euler's theorem

$$x \frac{\partial f}{\partial x} + y \frac{\partial f}{\partial y} = n f = \frac{f}{2}$$

$$\Rightarrow x \frac{\partial}{\partial x} (\cos u) + y \frac{\partial}{\partial y} (\cos u) = \frac{\cos u}{2}$$

$$\Rightarrow -x \sin u \frac{\partial u}{\partial x} - y \sin u \frac{\partial u}{\partial y} = \frac{\cos u}{2}$$

$$\Rightarrow x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = -\frac{\cot u}{2}$$

$$\Rightarrow x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + \frac{\cot u}{2} = 0 \quad \text{proved}$$

Q2 If  $u = \sin^{-1} \left( \frac{x}{y} \right) + \tan^{-1} \left( \frac{y}{x} \right)$  then prove

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

Soln  $u(x,y) = \sin^{-1} \left( \frac{x}{y} \right) + \tan^{-1} \left( \frac{y}{x} \right) = \sin^{-1} \left( \frac{x}{y} \right) + \tan^{-1} \left( \frac{y}{x} \right)$   
 $= u(x,y) = x^0 u(x,y)$

so  $u$  is homo. funct<sup>n</sup> of  $x, y$  of degree zero. ( $n=0$ )

Using Euler's theorem

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = n u = 0 u = 0 \quad \text{proved}$$

Q3 If  $u = \log \left( \frac{x^4 + y^4}{x+y} \right)$ , show that  $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 3$

Soln  $u = \log \left( \frac{x^4 + y^4}{x+y} \right)$  is not homo. function

$$e^u = \frac{x^4 + y^4}{x+y} = f(x, y), \quad f \text{ is homo function of } \text{deg}$$

$x$  &  $y$  of degree 3

Using Euler's th.

$$x \frac{\partial f}{\partial x} + y \frac{\partial f}{\partial y} = n f = 3f$$

$$\Rightarrow x \frac{\partial}{\partial x} (e^u) + y \frac{\partial}{\partial y} (e^u) = 3e^u$$

$$\Rightarrow x e^u \frac{\partial u}{\partial x} + y e^u \frac{\partial u}{\partial y} = 3e^u \Rightarrow x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 3 \quad \text{H.P.D.}$$

Q4 If  $u = \tan^{-1} \left( x^2 + \frac{y^3}{x} + y^2 \right)$  then prove  $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = \sin 2u$

Soln  $\tan u = x^2 + \frac{y^3}{x} + y^2 = f(x, y)$  say.

$$\begin{aligned} f(x, y) &= (x)^2 + \frac{(y)^3}{(x)} + (y)^2 = x^2 x^2 + \frac{x^2 y^3}{x} + x^2 y^2 \\ &= x^2 \left( x^2 + \frac{y^3}{x} + y^2 \right) = x^2 f(x, y) \end{aligned}$$

So  $f(x, y)$  is homo. function of  $x$  &  $y$  of degree 2.

using Euler's Th.  $x \frac{\partial f}{\partial x} + y \frac{\partial f}{\partial y} = n f = 2f$

$$\Rightarrow x \frac{\partial}{\partial x} (\tan u) + y \frac{\partial}{\partial y} (\tan u) = 2 \tan u$$

$$\Rightarrow x \sec^2 u \frac{\partial u}{\partial x} + y \sec^2 u \frac{\partial u}{\partial y} = 2 \tan u$$

$$\Rightarrow x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = \frac{2 \tan u}{\sec^2 u} = \sin 2u \quad \text{H.P.D.}$$



If  $u$  is a homogeneous function of degree  $n$ , then

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

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

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

Proof (i) Since  $u$  is homogeneous function of  $x$  &  $y$  of degree  $n$ , from Euler's th., we have

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

Differentiating both sides of (1) partially w.r.t  $x$

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

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

again diff. both sides of (1) partially w.r.t  $y$ , we get

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

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

$$\left[ \text{since } \frac{\partial^2 u}{\partial y \partial x} = \frac{\partial^2 u}{\partial x \partial y} \right]$$

mult. (2) by  $x$  & (3) by  $y$  and adding, we get

$$\begin{aligned} x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} &= (n-1) \left[ x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} \right] \\ &= n(n-1)u \quad [\text{Using (1)}] \end{aligned}$$

Q1 If  $u = x\phi(y/x) + \psi(y/x)$ , Prove that

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

Solution

$$u = x\phi(y/x) + \psi(y/x)$$

Let  $x\phi(y/x) = v$  and  $\psi(y/x) = w$  then  $u = v + w$  (1)

clearly  $v$  &  $w$  are homogeneous function of degree 1 & 0

By Euler's theorem

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

$$x \frac{\partial w}{\partial x} + y \frac{\partial w}{\partial y} = 0 \quad \text{--- (3)}$$

adding (2) & (3)

$$x \frac{\partial}{\partial x} (v+w) + y \frac{\partial}{\partial y} (v+w) = v$$

$$\Rightarrow x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = v \quad \text{(from (1))}$$

Now diff. both sides of (4) partially w.r.t  $x$

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

$$\Rightarrow x \frac{\partial^2 u}{\partial x^2} + y \frac{\partial^2 u}{\partial x \partial y} = \frac{\partial v}{\partial x} - \frac{\partial u}{\partial x} \quad \text{--- (5)}$$

again diff. (4) partially w.r.t  $y$

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

$$\Rightarrow x \frac{\partial^2 u}{\partial x \partial y} + y \frac{\partial^2 u}{\partial y^2} = \frac{\partial v}{\partial y} - \frac{\partial u}{\partial y} \quad \text{--- (6)}$$

mult. (5) by  $x$  & (6) by  $y$  and add

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

$$= \left( x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} \right) - \left( x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} \right)$$

$$= v - v \quad \text{[by (2) & (4)]}$$

$$= 0 \quad \text{Proved}$$

Q2 If  $u = \tan^{-1}\left(\frac{x^3+y^3}{x-y}\right)$ , then prove that

$$x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = (1 - 4\sin^2 u) \sin 2u$$

Sol<sup>n</sup> Given  $u = \tan^{-1}\left(\frac{x^3+y^3}{x-y}\right)$

$$\Rightarrow \tan u = \frac{x^3+y^3}{x-y} = f(x,y)$$

$f$  is homo. functn of  $x$  &  $y$  of degree 2

using Euler's theorem

$$x \frac{\partial}{\partial x} f + y \frac{\partial}{\partial y} f = xf = 2f$$

$$\Rightarrow x \frac{\partial}{\partial x} (\tan u) + y \frac{\partial}{\partial y} (\tan u) = 2 \tan u$$

$$\Rightarrow x \sec^2 u \frac{\partial u}{\partial x} + y \sec^2 u \frac{\partial u}{\partial y} = 2 \tan u$$

$$\Rightarrow x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = \sin 2u \quad \text{--- (1)}$$

diff. both sides (1) partially wrt  $x$

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

$$\Rightarrow x \frac{\partial^2 u}{\partial x^2} + y \frac{\partial^2 u}{\partial x \partial y} = (2 \cos 2u - 1) \frac{\partial u}{\partial x} \quad \text{--- (2)}$$

diff. both sides (1) partially wrt  $y$

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

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

mult (2) by  $x$  & (3) by  $y$  & then add

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

$$= [2(1 - 2\sin^2 u) - 1] \sin 2u \quad \text{(from (1))}$$

$$= (1 - 4\sin^2 u) \sin 2u$$

Proved

Problem set - 03 (Partial Differentiation)

Q1 If  $u = \sin^{-1}\left(\frac{x}{y}\right)$ , verify  $\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x}$

Q2 If  $z = \log_e(x^2 + y^2) + \tan^{-1}(y/x)$ , then prove that

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

Q3 If  $z = \frac{x^2 + y^2}{x + y}$ , then prove that

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

Q4 If  $u = e^x(x \cos y - y \sin y)$ , then prove that

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

Q5 If  $\theta = t^n e^{-r^2/4t}$ , find value of  $n$  such that

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