

CAPUT IX.

DE

TRANSFORMATIONE AEQUATIONUM DIFFERENTIO-DIFFERENTIALIUM.

$$L \partial \partial y + M \partial x \partial y + N y \partial x^2 = 0.$$

Problema 125.

993.

Aequationem differentio-differentialem

$$L \partial \partial y + M \partial x \partial y + N y \partial x^2 = 0,$$

in qua L, M, N sunt functiones quaecunque ipsius x , sumto elemento ∂x constante, ope substitutionis $y = e^{\int P \partial x} z$ in aliam formam transmutare.

Solutio.

Cum hinc sit $\frac{\partial y}{y} = P \partial x + \frac{\partial z}{z}$, erit differentiando

$$\frac{\partial \partial y}{y} - \frac{\partial y^2}{y^2} = \partial x \partial P + \frac{\partial \partial z}{z} - \frac{\partial z^2}{z^2}, \text{ ergo}$$

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

Quare cum aequatio nostra sit

$$\frac{L \partial \partial y}{y} + \frac{M \partial x \partial y}{y} + N \partial x^2 = 0,$$

erit facta substitutione

$$\begin{aligned} & \frac{L \partial \partial z}{z} + \frac{2LP \partial x \partial z}{z} + L \partial x \partial P + L P P \partial x^2 \\ & + \frac{M \partial x \partial z}{z} + M P \partial x^2 + N \partial x^2 = 0, \end{aligned}$$

seu per x multiplicando

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$$L \partial \partial z + (2LP + M) \partial x \partial z$$

$$+ z \partial x (L \partial P + LPP \partial x + MP \partial x + N \partial x) =$$

ubi pro P functionem quamcunque ipsius x accipere licet, un-
innumerabiles aequationes inter binas variables x et z obtinentur

Corollarium 1.

994. Quodsi ergo hanc aequationem transformata integra
vel per seriem resolvere liceat, ex invento valore ipsius z hab-
bitur $y = e^{\int P \partial x} z$.

Corollarium 2.

995. Aequatio transformata similis est propositae, propter
quod in ea variabilis z cum suis differentialibus ∂z et $\partial \partial z$ ul-
que unicam dimensionem occupat, perinde ac y in aequatione pr-
posita.

Corollarium 3.

996. Si eveniat, ut ambae aequationes, proposita ac trar-
formata, aequae commode per series resolvi possint, hoc mo-
plures resolutiones ejusdem aequationis exhiberi possunt.

Scholion 1.

997. Cum aequationes commode per series resolubiles
hac forma contineantur

$$xx(a + bx^n) \partial \partial x + x(c + ex^n) \partial x \partial y + (f + gx^n) y \partial x^2 =$$

ubi est

$$L = xx(a + bx^n), \quad M = x(c + ex^n), \quad N = f + gx^n$$

ut transformata similem obtineat formam, fieri oportet $LP = x(\mu + \nu x$

ideoque $P = \frac{\mu + \nu x^n}{x(a + bx^n)}$. Hinc erit

$$\partial P = \frac{-\mu a - \mu(n+1)bx^n + \nu(n-1)ax^n - \nu bx^{2n}}{xx(a+bx^n)^2} \partial x$$

ideoque

$$L \partial P + L P P \partial x + M P \partial x =$$

$$\left\{ \begin{array}{l} -\mu a - (n+1)\mu bx^n + (n-1)\nu ax^n - \nu bx^{2n} \\ +\mu\mu + 2\mu\nu x^n \\ +\mu c + \mu e x^n + \nu c x^n \end{array} \right\} : a + b x^n$$

ubi divisio per $a + b x^n$ succedere debet. Statuatur quotus
 $\mu h + \nu k x^n$, fietque

$$\mu = a - c + a h, \quad \nu = b - e + a k,$$

ac praeterea

$$2\mu\nu - (n+1)\mu b + (n-1)\nu a + \mu e + \nu c = \mu b h + \nu a k,$$

ubi priores valores substitui praebent

$$(h-k+n)(bc-ae) = n a b (h-k) + a b (h-k)^2;$$

unde fit vel

$$h - k = \frac{be+ae}{ab}, \quad \text{vel } h - k = -n.$$

Litterarum ergo b et k altera arbitrio nostro relinquitur, fitque
 aequatio transformata

$$xx(a+bx^n)\partial\partial z + x[2\mu+c+(2\nu+e)x^n]\partial x\partial z \\ + [f+\mu h+(g+\nu k)x^n]z\partial x^2 = 0.$$

Hujus autem resolutio tam per series ascendentes, quam descendentes similes ipsius x postulat potestates: Substitutio autem ipsa fit

$$y = x^{\frac{a-c}{a}} + h(a+bx^n)^{\frac{bc-ae}{nab} - \frac{(b-k)}{n}} z,$$

ubi ne sola potestas ipsius x ingrediatur, sumi debet $h - k = -n$.
 Nihil interest quomodo hic h accipiatur, sumto ergo $h = 0$,

fit $k = n$, et substitutio

$$y = x^{\frac{a-c}{a}} (a + bx^n)^{\frac{bc-ae}{nab} + 1} z,$$

quae ducit ad hanc aequationem

$$xx(a+bx^n) \partial \partial z + x [2a - c + (2(n+1)b - e)x^n] \partial x \partial z \\ + [f + (n(n+1)b - ne + g)x^n] z \partial x^2 = 0.$$

Scholion 2.

998. Supra §. 970. vidimus, aequationem propositam inter x et y algebraicum admittere integrale, si fuerit

$$\frac{e}{2a} - \frac{e}{2b} \dots \frac{\sqrt{[(a-c)^2 - 4af]}}{2a} \dots \frac{\sqrt{[(b-e)^2 - 4bg]}}{2b} = in,$$

quae si transformata simili modo tractetur, integrale algebraicum assignari poterit, si fuerit

$$-\frac{c}{2a} + \frac{e}{2b} \dots \frac{\sqrt{[(a-c)^2 - 4af]}}{2a} \dots \frac{\sqrt{[(b-e)^2 - 4bg]}}{2b} = n = in,$$

quibus conditionibus conjunctis concludere licet, integrale algebraicum satisfacere, dummodo haec formula

$$\frac{bc-aa}{2ab} \dots \frac{\sqrt{[(a-c)^2 - 4af]}}{2a} \dots \frac{\sqrt{[(b-e)^2 - 4bg]}}{2b} :$$

divisibilis extiterit per exponentem n , hic signum . . ad ambiguitatem positivi ac negativi designandam adhibui. Quare si ponamus

$$f = \frac{(a-c)^2 - bb}{4a} \text{ et } g = \frac{(b-e)^2 - kk}{4b},$$

integrabilitas locum habet, quoties haec expressio $\frac{bc-ae+bb+aa}{2nab}$ fuerit numerus integer, sive positivus sive negativus.

Exemplum.

999. *Proposita aequatione*

$$xx(1 - xx) \partial \partial y + x(1 + 2mx) \partial x \partial y \\ - m(m+1)xy \partial x^2 = 0,$$

invenire casus, quibus integrale algebraicum saltem particulare assignari potest.

Hic est $a = 1$, $b = -1$, $c = 1$, $e = 2m$, $f = 0$,
 $g = -m(m+1)$ et $n = 2$. Hinc deducimus

$$h = \sqrt{[(a-c)^2 - 4af]} = 0, \text{ et}$$

$$k = \sqrt{[(b-e)^2 - 4bg]} = \sqrt{[(2m+1)^2 - 4m(m+1)]}$$

hoc est $k = \pm 1$. Formula ergo numero integro aequalis est,
 $\frac{-1-2m \pm 1}{-4}$, unde geminos pro m casus nanciscimur

$$\text{vel } 2m + 2 = \pm 4i, \text{ vel } 2m = \pm 4i, \text{ hoc est}$$

$$\text{vel } m = \pm 2i - 1, \text{ vel } m = \pm 2i,$$

dummodo ergo m sit numerus integer sive positivus sive negativus,
 integrale particulare algebraicum exhiberi potest. Substitutio autem
 aequationem transformatam praebens est

$$y = (1 - xx)^{\frac{-1-2m}{-2}} + 1, \quad z = (1 - xx)^{\frac{2m+3}{2}} z,$$

ipsa vero aequatio transformata

$$xx(1-xx)\partial\partial z + x[1-2(m+3)xx]\partial x\partial x$$

$$- (m+2)(m+3)xxz\partial x^2 = 0,$$

quam ex illa oriri manifestum est, si loco m scribatur $-m-3$.

Ipsa autem haec integralia reperiuntur, ob $\lambda\lambda = 0$, ponendo

$$y = A + Bx^2 + Cx^4 + Dx^6 + Ex^8 + \text{etc.}$$

unde fit

$$\left. \begin{array}{l} 2Bxx + 12Cx^4 + 30Dx^6 + 56Ex^8 + \text{etc.} \\ - 2B \quad - 12C \quad - 30D \\ + 2B + 4C \quad + 6D \quad + 8E \\ + 4mB \quad + 8mC \quad + 12mD \\ - m(m+1)A - m(m+1)B - m(m+1)C - m(m+1)D \end{array} \right\} = 0.$$

Ergo determinatio coefficientium ita se habet.

$$B = \frac{m(m+1)}{4} A, C = \frac{(m-1)(m-2)}{16} B, D = \frac{(m-3)(m-4)}{36} C, \text{ etc.}$$

Ac si ponatur

$$z = \mathcal{A} + \mathcal{B} x^2 + \mathcal{C} x^4 + \mathcal{D} x^6 + \mathcal{E} x^8 + \text{etc. erit}$$

$$\mathcal{B} = \frac{(m+2)(m+5)}{4} \mathcal{A}, \mathcal{C} = \frac{(m+4)(m+5)}{16} \mathcal{B}, \mathcal{D} = \frac{(m+6)(m+7)}{36} \mathcal{C}, \text{ etc.}$$

Problema 126.

1000. Aequationem differentio-differentialem

$$L \partial \partial y + M \partial x \partial y + N y \partial x^2 = 0,$$

ope substitutionis $\frac{\partial y}{y} = \frac{P z \partial x^2}{\partial z}$, in aliam ejusdem formae transmutare.

Solutio.

Hic scilicet quaeritur, qualem functionem ipsius x pro P accipi oporteat, ut facta substitutione variabilis z cum suis differentialibus ∂z et $\partial \partial z$ ubique unicam dimensionem obtineat. Cum igitur sit $\frac{\partial y}{y} = \frac{P z \partial x^2}{\partial z}$ erit differentiando

$$\frac{\partial \partial y}{y} - \frac{\partial y^2}{y^2} = \frac{-P z \partial x^2 \partial \partial z}{\partial y^2} + \frac{z \partial x^2 \partial P}{\partial z} + P \partial x^2 \text{ et}$$

$$\frac{\partial \partial y}{y} = \frac{-P z \partial x^2 \partial \partial z}{\partial z^2} + \frac{z \partial x^2 \partial P}{\partial z} + \frac{P P z z \partial x^4}{\partial z^2} + P \partial x^2,$$

quibus valoribus substitutis fit

$$\frac{L P z \partial x^2 \partial \partial z}{\partial z^2} + \frac{L z \partial x^2 \partial P}{\partial z} + L P \partial x^2 + \frac{L P P z z \partial x^4}{\partial z^2}$$

$$+ \frac{M P z \partial x^2}{\partial z} + N \partial x^2 = 0.$$

Sumamus ergo $L P + N = 0$, seu $P = \frac{-N}{L}$, et multiplicando per $\frac{-\partial z^2}{P z \partial x^2}$, nanciscemur

$$L \partial \partial z - \frac{L \partial P \partial z}{P} - L P z \partial x^2 - M \partial x \partial z = 0, \text{ seu}$$

$$L \partial \partial z - M \partial x \partial z - \frac{L \partial N \partial z}{N} + \partial L \partial z + N z \partial x^2 = 0$$

Aequatio ergo proposita ope substitutionis $\frac{\partial y}{y} = \frac{-N z \partial x^2}{L \partial z}$ transformatur in hanc

$$L \partial \partial z + \left(\frac{\partial L}{\partial x} - M - \frac{L \partial N}{N \partial x} \right) \partial x \partial z + N z \partial x^2 = 0.$$

Quodsi ergo hinc valor ipsius z erui possit, habebitur etiam valor ipsius y per x expressus.

Corollarium 1.

1001. Si in hac aequatione transformata vicissim ponatur $\frac{\partial z}{\partial y} = \frac{-N z \partial x^2}{L \partial y}$, ipsa aequatio proposita exoritur, unde haec duae aequationes ita inter se cohaerent, ut altera ex altera per similem substitutionem producat.

Corollarium 2.

1002. Si in aequatione transformata secundum substitutionem priorem ponatur $\frac{\partial z}{z} = Q \partial x + \frac{\partial v}{v}$, obtinebitur haec nova transformata

$$L \partial \partial v + \left(2 L Q + \frac{\partial L}{\partial x} - M - \frac{L \partial N}{N \partial x} \right) \partial x \partial v + v \partial x \left(L \partial Q + L Q \partial x + Q \partial L - M Q \partial x - \frac{L Q \partial N}{N} + N \partial x \right) = 0,$$

quae ergo ex ipsa proposita deducitur ponendo

$$\frac{\partial y}{y} = \frac{-N v \partial x^2}{L (\partial v + Q v \partial x)}.$$

Scholion 1.

1003. Hinc combinando ambas substitutiones, quibus in binis praecedentibus problematibus sumus usi, substitutionem huiusmodi generalem adipiscimur

$$\frac{\partial y}{y} = \frac{P \partial z + Q z \partial x}{R \partial z + S z \partial x} \cdot \partial x,$$

quae si in aequatione proposita

$$L \partial \partial y + M \partial x \partial y + N y \partial x^2 = 0$$

substituatur, functiones P , Q , R , S ita defini debent, ut in aequatione resultante variabilis z cum suis differentialibus nusquam plus

una dimensione teneat. Oriuntur autem termini quadrato ∂z^2 affectu ad quos destruendos fieri oportet.

$$L \partial x (PP + QR - PS) + L (R \partial P - P \partial R) + MPR \partial x + NRR \partial x = 0$$

$$\text{seu } Q = \frac{PS}{R} - \frac{PP}{R} - \frac{\partial P}{\partial x} + \frac{P \partial R}{R \partial x} - \frac{MP}{L} - \frac{NR}{L};$$

tum vero pervenitur ad hanc aequationem

$$\left. \begin{aligned} L \partial \partial z (PS - QR) + L \partial z (R \partial Q - Q \partial R + S \partial P - P \partial S) \\ + \partial x \partial z [2LPQ + M(QR + PS) + 2NRS] \\ + Lz \partial x (S \partial Q - Q \partial S + QQ \partial x) + Sz \partial x^2 (MQ + NS) \end{aligned} \right\} = 0$$

Verum facilius ad hanc aequationem generalem pervenitur, si ambae substitutiones alternatim in usum vocentur.

Scholion 2.

1004. Transformatio autem hic exposita eo magis est notanda digna, quod etiamsi aequatio transformata resolutionem admittat inde tamen non nisi difficulter ipsa proposita resolvatur. Cum enim reperta fuerit functio ipsius x , quae loco z substituta aequationem transformatae satisficiat, pro valore ipsius y inveniendone, insuper integrale hujus aequationis $\frac{\partial y}{y} = \frac{-Nz \partial x}{L \partial z}$ investigari oportet, ubi etsi variables x et y a se invicem sunt separatae, tamen difficultates insignes in ipsa integratione se exerere possunt. Fieri ergo poterit, ut ope hujus substitutionis, ejusmodi aequationum integralia exhiberi queant, quae directa via vix investigare liceat. Scilicet si eveniat, ut integrale aequationis transformatae vel ope methodi cuiusdam supra expositae inveniri, vel per seriem abruptam exprimi possit, tum etiam ipsius aequationis propositae integrale habebitur. Etsi enim casu posteriori integrale tantum particulare innotescit, tamen ex eo semper in hoc aequationum genere integrale completum elici potest. Namque si aequationi

$$L \partial \partial y + M \partial x \partial y + N y \partial x^2 = 0$$

particulariter satisfaciatur valor $y = X$, ponatur $y = Xv$, fietque

$$\left. \begin{aligned} LX \partial \partial v + 2L \partial X \partial v + Lv \partial \partial X \\ + MX \partial x \partial v + Mv \partial x \partial X \\ + NXv \partial x^2 \end{aligned} \right\} = 0.$$

At quia $X = y$ per hypothesein aequationi satisfaciatur, erit

$$\begin{aligned} L \partial \partial X + M \partial x \partial X + NX \partial x^2 &= 0 \text{ et} \\ LX \partial \partial v + (2L \partial X + MX \partial x) \partial v &= 0, \text{ seu} \\ \frac{\partial \partial v}{\partial v} + \frac{2 \partial X}{X} + \frac{M \partial x}{L} &= 0, \end{aligned}$$

unde integrando oritur

$$XX \partial v = C e^{-\int \frac{M \partial x}{L}} \partial x, \text{ porroque}$$

$$v = \int \frac{C \partial x}{XX} e^{-\int \frac{M \partial x}{L}};$$

ita ut integrale completum sit,

$$y = CX \int \frac{\partial x}{XX} e^{-\int \frac{M \partial x}{L}},$$

quod ergo ex quolibet integrali particulari $y = X$ elici potest.

Exemplum.

1005. Aequationem differentio-differentialem

$$xx(a + bx^n) \partial \partial y + x(c + ex^n) \partial x \partial y + fy \partial x^2 = 0$$

transformare ac per seriem integrare.

Cum hic sit $L = xx(a + bx^n)$, $M = x(c + ex^n)$ et $N = f$,
utendum est hac substitutione

$$\frac{\partial y}{y} = \frac{-fz \partial x^2}{xx(a + bx^n) \partial z},$$

qua nostra aequatio reducitur ad hanc formam

$$xx(a + bx^n) \partial \partial z + x(2a - c + [(n+2)b - e]x^n) \partial x \partial z + fz \partial x^2 = 0,$$

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pro ejus resolutione si ponatur.

$$z = A x^\lambda + B x^{\lambda+n} + C x^{\lambda+2n} + \text{etc.}$$

feri debet

$$\lambda(\lambda-1)a + \lambda(2a-c) + f = 0, \text{ seu}$$

$$\lambda\lambda a + \lambda(a-c) + f = 0, \text{ ergo } \lambda = \frac{-a+c \pm \sqrt{[(a-c)^2 - 4af]}}{2a}$$

Series autem abrumpetur per 970, si haec expressio

$$-\frac{c}{2a} + \frac{c}{2b} - \frac{n}{2} \pm \left(\frac{c}{2b} - \frac{n}{2} - \frac{1}{2}\right) \pm \frac{\sqrt{[(a-c)^2 - 4af]}}{2a} = in,$$

denotante i numerum integrum positivum, hoc est

$$\text{vel } -\frac{c}{2a} + \frac{c}{b} - \frac{1}{2} - n \pm \frac{\sqrt{[(a-c)^2 - 4af]}}{2a} = in,$$

$$\text{vel } -\frac{c}{2a} + \frac{1}{2} \pm \frac{\sqrt{[(a-c)^2 - 4af]}}{2a} = in.$$

Sin autem ipsa aequatio proposita hoc modo in seriem resolvatur haec abrumpetur, si fuerit

$$\frac{c}{2a} - \frac{e}{2b} + \frac{(b-c)}{2b} + \frac{\sqrt{[(a-c)^2 - 4af]}}{2a} = in,$$

hoc est

$$\text{vel } \frac{c}{2a} - \frac{e}{b} + \frac{1}{2} \pm \frac{\sqrt{[(a-c)^2 - 4af]}}{2a} = in$$

$$\text{vel } \frac{c}{2a} - \frac{1}{2} \pm \frac{\sqrt{[(a-c)^2 - 4af]}}{2a} = in.$$

Unde intelligitur, integrale finitum exhiberi posse, sive numerus integer i sit positivus sive negativus. Ad hanc vero duplicitatem jam prior substitutio perduxerat (998.), ita ut haec nova substitutio nullos novos casus integrabiles suppeditet.

Scholion 1.

1006. Ut tamen pateat, quomodo ex valore finito ipsius valor finitus ipsius y elici queat, contemplemur casum

$$xx(a+bx^2)\partial\partial y + x(3a+ex^2)\partial x\partial y - 24ay\partial x^2 = 0,$$

ubi $n = 2$, $e = 3a$ et $f = -24a$, quae facta substitutio

$$\frac{\partial y}{y} = \frac{24ax\partial x^2}{xx(a+bx^2)\partial x} \text{ abit in hanc}$$

$$x x (a + b x^2) \partial \partial z + x [-a + (4b - e) x x] \partial x \partial z - 24 a z \partial x^2 = 0,$$

ubi pro serie ascendente fit

$$\lambda \lambda - 2 \lambda - 24 = 0 \text{ vel } (\lambda - 6) (\lambda + 4) = 0.$$

Statuatur

$$z = A x^{-4} + B x^{-2} + C + D x^2 + \text{etc.}$$

erit

$$\left. \begin{array}{r} 20 A a x^{-4} + 6 B a x^{-2} \quad * \quad + 2 D a x^2 + \text{etc.} \\ + 20 A b \quad + 6 B b \quad * \\ + 4 A a \quad + 2 B a \quad * \quad - 2 D a \\ - 4 A (4b - e) - 2 B (4b - e) * \\ - 24 A a \quad - 24 B a \quad - 24 C a \quad - 24 D a \end{array} \right\} = 0.$$

Cum ergo sit $D = 0$, sequentes termini omnes tolluntur. Tum vero est

$$16 B a = 4 A (b + e), \quad 24 C a = -2 B b + 2 B e,$$

ergo

$$B = \frac{b+e}{4a}, \quad C = \frac{e-b}{12a} B = \frac{ee-bb}{24aa} A,$$

hincque

$$z = A \left(\frac{1}{x^4} + \frac{b+e}{4ax^2} + \frac{ee-bb}{48aa} \right) = \frac{A[48aa + 12a(b+e)xx + (ee-bb)x^4]}{48aa^2x^4},$$

unde sequitur

$$\partial z = A \partial x \left(\frac{-4}{x^5} - \frac{b+e}{2ax^3} \right) = \frac{-A \partial x}{2ax^5} [8a + (b+e)xx].$$

Ergo

$$\frac{\partial y}{y} = \frac{-[48aa + 12a(b+e)xx + (ee-bb)x^4]}{x(a+bx^2)[8a+(b+e)xx]} \partial x,$$

seu resolvendo

$$\frac{\partial y}{y} = \frac{-6 \partial x}{x} + \frac{(5b-e)x \partial x}{a+bx^2} + \frac{2(b+e)x \partial x}{8a+(b+e)xx},$$

hincque integrando

$$y = \frac{A}{x^6} (a + bxx)^{\frac{5b-e}{2b}} [8a + (b+e)xx].$$

Scholion 2.

1007. Quod hic casu fortuito evenisse videtur, ut ex valore ipsius z invento quantitas y commode definiri potuerit, idem perpetuo evenire oportere, sequenti modo in genere ostendi potest. Cum enim aequatio proposita

$$L \partial \partial y + M \partial x \partial y + N y \partial x^2 = 0$$

ope substitutionis $\frac{\partial y}{y} = -\frac{N z \partial x^2}{L \partial z}$ in hanc sit transformata

$$L \partial \partial z - M \partial x \partial z - \frac{L \partial N \partial z}{N} + \partial L \partial z + N z \partial x^2 = 0,$$

si haec per $L \partial z$ dividatur, prodit

$$\frac{\partial \partial z}{\partial z} - \frac{M \partial x}{L} - \frac{\partial N}{N} + \frac{\partial L}{L} = -\frac{N z \partial x^2}{L \partial z} = \frac{\partial y}{y},$$

ex qua integrando elicitur

$$y = \frac{a L \partial z}{N \partial x} e^{-\int \frac{M \partial x}{L}},$$

quae invento valore ipsius z , statim sine ulteriori integratione praebet valorem ipsius y .

Cum porro sit

$$\partial y = \frac{-N y z \partial x^2}{L \partial z}, \text{ erit } \partial y = -a z \partial x \cdot e^{-\int \frac{M \partial x}{L}},$$

hincque

$$y \partial y = \frac{-a a L z \partial z}{N} e^{-2 \int \frac{M \partial x}{L}},$$

atque hae relationes eo magis sunt notatu dignae, quod ex aequatio proposita nonnisi per plures ambages ad transformata reduci possit. Ipsa enim formula pro y substituta perducit aequationem differentialem tertii gradus, quae autem manifesto integrationem admittit, ipsamque aequationem hic inventam suppeditat. Hinc igitur occasionem adipiscimur ejusmodi substitutiones inves-

endi, quae quidem ad differentialia tertii gradus ascendunt, verum
tamen per integrationem ad differentialia secunda redigi se patiantur.

Problema 127.

1008. Aequationem differentio-differentialem

$$L \partial \partial y + M \partial x \partial y + N y \partial x^2 = 0$$

per hujusmodi substitutionis $y = \frac{P \partial z}{\partial x}$ in aliam aequationem pariter
differentio-differentialem transformare.

Solutio.

Ob $y = \frac{P \partial z}{\partial x}$, fit

$$\partial y = \frac{P \partial \partial z + \partial P \partial z}{\partial x} \text{ et } \partial \partial y = \frac{P \partial^3 z + 2 \partial P \partial \partial z + \partial z \partial \partial P}{\partial x},$$

quibus formulis substitutis oritur haec aequatio differentialis tertii
gradus.

$$L P \partial^3 z + 2 L \partial P \partial \partial z + L \partial z \partial \partial P + M P \partial x \partial \partial z \\ + M \partial x \partial P \partial z + N P \partial x^2 \partial z = 0,$$

quam ita comparatam assumamus, ut per functionem ipsius x , quae
sit Q , multiplicata integrabilis evadat. Integrabilis ergo sit haec
forma

$$L P Q \partial^3 z + 2 L Q \partial P \partial \partial z + M P Q \partial x \partial \partial z + L Q \partial z \partial \partial P \\ + M Q \partial x \partial P \partial z + N P Q \partial x^2 \partial z = 0,$$

cujus integrale sit

$$L P Q \partial \partial z + S \partial x \partial z + T z \partial x^2 = C \partial x^2,$$

unde colligitur

$$\partial \partial z (2 L Q \partial P + M P Q \partial x) = \partial \partial z (\partial \cdot L P Q + S \partial x),$$

$$\partial z (L Q \partial \partial P + M Q \partial x \partial P + N P Q \partial x^2) = \partial z (\partial x \partial S + T \partial x^2),$$

et $z \partial x^2 \partial T = 0$, ideoque T quantitas constans.

Inde autem fit

$$S \partial x = L Q \partial P - L P \partial Q - P Q \partial L + M P Q \partial x,$$

ex quo per alteram conditionem elicatur

$$\begin{aligned} T\partial x^2 &= LQ\partial\partial P + MQ\partial x\partial P + NPQ\partial x^2 - LQ\partial\partial P - L\partial P\partial Q - Q\partial P\partial L \\ &\quad + LP\partial\partial Q + L\partial P\partial Q + P\partial Q\partial L + PQ\partial\partial L + P\partial Q\partial L + Q\partial P\partial L \\ &\quad - MP\partial x\partial Q - MQ\partial x\partial P - PQ\partial x\partial M, \text{ sive} \\ T\partial x^2 &= P\partial\partial.LQ - P\partial x\partial.MQ + PNQ\partial x^2. \end{aligned}$$

Quare cum T sit quantitas constans, ponatur $T = a$, atque hinc commode functio P definitur, scilicet

$$P = \frac{a\partial x^2}{\partial\partial.LQ - \partial x\partial.MQ + NPQ\partial x^2},$$

hocque valore pro P assumpto, aequatio proposita ope substitutionis $y = \frac{P\partial z}{\partial x}$ transformatur in hanc

$$\begin{aligned} LPQ\partial\partial z + \partial z(LQ\partial P - LP\partial Q - PQ\partial L + MPQ\partial x) \\ + az\partial x^2 = C\partial x^2, \end{aligned}$$

ubi cum z constante quantitate augere liceat, constans C omitti potest. Dividatur ergo haec aequatio per PQ et prodibit

$$L\partial\partial z + \partial z\left(\frac{L\partial P}{P} - \frac{L\partial Q}{Q} - \partial L + M\partial x\right) + \frac{az\partial x^2}{PQ} = 0,$$

seu in postremo termino valorem ipsius P substituendo

$$\begin{aligned} L\partial\partial z + \partial z\left(\frac{L\partial P}{P} - \frac{\partial.LQ}{Q} + M\partial x\right) \\ + \frac{z}{Q}(\partial\partial.LQ - \partial x\partial.MQ + NPQ\partial x^2) = 0, \end{aligned}$$

atque hic pro Q functionem quamcunque ipsius x accipere licet.

Corollarium 1.

1009. Hinc praecedens substitutio derivatur ponendo

$$\partial\partial.LQ - \partial x\partial.MQ = 0, \text{ ideoque}$$

$$\partial.LQ - MQ\partial x = C\partial x, \text{ seu}$$

$$e^{-\int \frac{M\partial x}{L}} LQ = C \int e^{-\int \frac{M\partial x}{L}} \partial x + D.$$

Namque si hic capiatur $C = 0$, erit

$$Q = \frac{D}{L} e^{\int \frac{M \partial x}{L}}, \text{ et } P = \frac{\alpha \partial x^2}{N Q \partial x^2} = \frac{\alpha}{N Q}, \text{ seu}$$

$$P = \frac{\alpha L}{N} e^{-\int \frac{M \partial x}{L}}, \text{ ut ante.}$$

Corollarium 2.

1010. Sin autem ponamus

$$\partial \partial . L Q - \partial x \partial . M Q = \partial X \partial x, \text{ ut sit}$$

$$P = \frac{\alpha \partial x}{\partial x + N Q \partial x}, \text{ erit}$$

$$\partial . L Q - M Q \partial x = X \partial x + A \partial x,$$

porroque integrando

$$e^{-\int \frac{M \partial x}{L}} L Q = \int e^{-\int \frac{M \partial x}{L}} \partial x (X + A) + B \text{ et}$$

$$Q = \frac{1}{L} e^{\int \frac{M \partial x}{L}} \int e^{-\int \frac{M \partial x}{L}} \partial x (X + A) + \frac{B}{L} e^{\int \frac{M \partial x}{L}}.$$

Corollarium 3.

1011. Ponatur $\int e^{-\int \frac{M \partial x}{L}} X \partial x = e^{-\int \frac{M \partial x}{L}} V$, et

$$A = 0, B = 0, \text{ erit } X = \frac{\partial V}{\partial x} - \frac{M V}{L} \text{ et } Q = \frac{V}{L}, \text{ ideoque}$$

$$P = \frac{\alpha \partial x}{\frac{\partial \partial V}{\partial x} - \frac{M}{L} \partial V - V \partial . \frac{M}{L} + \frac{N}{L} V \partial x}.$$

Si igitur sit $V = \alpha$, erit $Q = \frac{\alpha}{L}$,

$$P = \frac{L L \partial x}{L N \partial x - L \partial M + M \partial L},$$

et aequatio resultans

$$L \partial \partial x + \partial x \left(\frac{L \partial P}{P} + M \partial x \right) + \frac{\alpha \partial x (L N \partial x - L \partial M + M \partial L)}{L} = 0.$$

Scholion.

1012. Haec autem nimis sunt generalia, quam ut inde quicquam ad usum communei concludi possit. Utcunque autem trans-

formatio instituat, et aequatio transformata in seriem resoluta haec nullis aliis casibus abrumpi videtur, nisi iis quibus ipsa aequatio proposita, et inde per primam substitutionem transformata, seriem alicubi terminatam reducit. Ex quo perspicuum est huiusmodi transformationum vix unquam novos casus integrabiles posse. Verum dum hactenus loco variabilis y aliam z per substitutionem introduximus, altera x , ex cuius potestatibus series formantur, retenta, nunc etiam paucis exploremus, quomodo loco ipsius aliam variabilem t introducendo, transformationem perfici oportet ubi imprimis notetur necesse est, cum ante elementum ∂x assumptum fuerit constans, jam in transformata elementum ∂t constans accipi debere. Hic igitur t scribetur loco certae cuiuspiam functionis ipsius x , quam autem ita comparatam esse decet, ut aequatio resultans ne nimis fiat complicata.

Problema 128.

1013. Proposita aequatione differentio-differentiali

$$L \partial \partial y + M \partial x \partial y + N y \partial x^2 = 0,$$

loco quantitatis x aliam t introducere, quae functioni cuiuspiam ipsius aequetur.

Solutio.

Divisa aequatione per ∂x , repraesentetur aequatio ita

$$L \partial \cdot \frac{\partial y}{\partial x} + M \partial y + N y \partial x = 0,$$

ut jam consideratio elementi ∂x , quod constans erat assumptum sit exclusa. Cum t aequetur functioni cuiuspiam ipsius x , fiat $\partial t = P \partial x$, seu $\partial x = \frac{\partial t}{P}$, unde nanciscimur

$$L \partial \cdot \frac{P \partial y}{\partial t} + M \partial y + \frac{N y \partial t}{P} = 0,$$

ac sumto elemento ∂t constante

$$LP \partial \partial y + L \partial P \partial y + M \partial t \partial y + \frac{N y \partial t^2}{P} = 0,$$

tantum superest, ut in quantitibus finitis, quae adhuc variabilem x complectuntur, ejus loco altera t introducatur.

E x e m p l u m.

1014. *Proposita sit haec aequatio*

$$x x (a + b x^n) \partial \partial y + x (c + e x^n) \partial x \partial y + (f + g x^n) y \partial x^2 = 0,$$

quam loco formulae $h + k x^n$ introducatur t .

Cum ergo sit

$$t = h + k x^n, \text{ erit } \partial t = n k x^{n-1} \partial x,$$

ideoque

$$P = n k x^{n-1} \text{ et } \partial P = n(n-1) k x^{n-2} \partial x = \frac{(n-1) \partial t}{x}.$$

Quare habebimus

$$k x^{n+1} (a + b x^n) \partial \partial y + (n-1) x \partial t \partial y (a + b x^n) + x (c + e x^n) \partial t \partial y + \frac{(f + g x^n) y \partial t^2}{n k x^{n-1}} = 0$$

sive

$$n k (a + b x^n) \partial \partial y + \frac{(n-1) \partial t \partial y (a + b x^n) + \partial t \partial y (c + e x^n)}{x^n} + \frac{(f + g x^n) y \partial t^2}{n k x^{2n}} = 0.$$

Nunc vero est $x^n = \frac{t-h}{k}$, qui valor substitutus praebet

$$n (a k - b h + b t) \partial \partial y + \frac{(n-1) \partial t \partial y (a k - b h + b t) + \partial t \partial y (c k - e h + e t)}{t - h} + \frac{(f k - g h + g t) y \partial t^2}{n (t - h)^2} = 0.$$

Verum hic ita ubique $t - h$ occurrit, ut aequatio simplicior evadat loco $t - h$ scribendo u , tum autem perinde est, ac si loco

potestatis x^n scripsissemus quantitatem u : neque ergo hinc quicquam lucri pro novis seriebus eruendis redundat.

Corollarium.

1015. Si in aequatione generali loco x^m scribere velimus erit

$$\partial t = m x^{m-1} \partial x \text{ et } P = m x^{m-1},$$

et aequatio resultabit, ob

$$\partial P = m(m-1) x^{m-2} \partial x = \frac{(m-1)\partial t}{x},$$

ista

$$m L x^{m-1} \partial \partial y + \frac{(m-1) L \partial t \partial y}{x} + M \partial t \partial y + \frac{N y \partial t^2}{m x^{m-1}} = 0$$

seu

$$m L \partial \partial y + \frac{(m-1) L \partial t \partial y}{t} + \frac{M x \partial t \partial y}{t} + \frac{N x x y \partial t^2}{m t t} = 0$$

Scholion.

1016. Plura de hujusmodi aequationum transformationibus tradere haud necesse videtur, cum ex his fontibus haud difficile omnes transformationes ad usum idoneae derivari queant. Datum autem alia methodus prorsus singularis hujusmodi aequationum differentio-differentialium integralia exprimendi, quae per formulas integrales binas variables involventes expeditur, dum altera in integratione ut constans tractatur. Ita si P fuerit functio quaecunque binarum variabilium x et u , ac ponatur $y = \int P \partial x$, considerando in integratione ut constantem, integrale hoc $\int P \partial x$ erit functio ipsarum x et u , quod ita determinatum, ut evanescat posito $x = 0$ si deinceps statuatur $x = a$, obtinebitur functio ipsius u ipsi aequalis, quae si satisfaciatur aequationi cuipiam differentiali inter x et y propositae, haec aequatio resolvetur formula $y = \int P \partial x$ quae ut ejus integrale spectari poterit. Atque hoc modo innumere

bilium aequationum differentio-differentialium integralia exhiberi possunt, quae aliis methodis prorsus intractabiles videntur. Quamquam tamen formula $\int P \partial x$, spectata quantitate u ut constante, actu integrari nequit, tamen ejus integrale in hoc negotio pro cognito accipi potest, quia ejus valor saltem per approximationes assignari potest. scilicet dum sumta x pro abscissa, si P denotet applicatam orthogonalem ei convenientem, formula $\int P \partial x$ exprimet aream ejusdem curvae abscissae x insistentem, ac posito $x = a$, area habetur determinata valori $y = \int P \partial x$, prouti cum modo definivimus, aequalis, quae ergo, uti loqui solent, per quadraturas curvarum assignari potest, ex quo haec integrandi ratio commode appellatur constructio per quadraturas. Hic autem imprimis ad eam rationem, qua integralia in particularia et completa distinximus, attendi conveniet; unde sollicite est cavendum, ne integralia hoc modo inventa pro completis habeantur, nisi quatenus binas constantes arbitrarias involvant. Cum igitur eidem aequationi differentiali infinita integralia particularia conveniant, mirandum non est, si hoc modo pro eadem aequatione proposita plura integralia diversa inveniamus. Hoc autem argumentum fere prorsus est novum, neque a quoquam adhuc pertractatum, si quidem nonnulla specimina, quae equidem jam dudum dedi, excipiantur; ex quo dubitare non licet, quin ista methodus, si diligentius excolatur, aliquando forte praeclara incrementa in Analysis sit allatura.
