

# METHOD OF INVERSE DIFFERENTIAL OPERATORS APPLIED TO CERTAIN CLASSES OF NONHOMOGENEOUS PDES AND ODES

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As demonstrated for various types of nonhomogeneities  $\phi$  the Mathematica implementation of MIDO can be applied to a wide class of (linear) PDEs for which in most cases the built-in Mathematica procedure `DSolve` cannot provide a solution; thus `DESolve` really is an extension for solving PDEs with Mathematica. However, there are some *restrictions* inherent to this method :

(i) the (pseudo) differential operator polynomial  $\chi$  is subject to decomposition into *linear factors* such that  $(\alpha \mathcal{D}_t + \beta \mathcal{D}_x + \dots + \gamma)^\kappa$  where  $\kappa$  denotes the multiplicity.

(ii) the *nonhomogeneity*  $\phi$  is restricted to a limited class of functions with *linear arguments* such as e. g.  $(ax + by + \dots)$  allowed only but not, for example, arguments which contain higher powers of the variables  $(ax^2 + by^3 + \dots)$ . The functions admitted for  $\phi$  are *exponential*, *trigonometric* (sin or cos) and *hyperbolic* functions (sinh or cosh) and *products* resp. *sums* of these functions. Other trigonometric or hyperbolic functions such as {tan, cot} resp. {tanh, coth} are excluded simply because for them the replacement rules which are essential for MIDO do not hold. Only the subgroup of functions {sin, cos} resp. {sinh, cosh} is closed under differentiation.

(iii) if the *nonhomogeneity*  $\phi$  is a monomial  $M(x, y, z, \dots) = \sum_{i=1}^k \alpha_i x^{k_i} y^{m_i} z^{n_i} \dots$  (which may even contain an additional rational term i. e.  $y^{-m_i}$  or a logarithmic factor e. g.  $\log y$  ) then any combination of power products with respect to the reference variables in `VList` is allowed.

Although due to limitation of space not demonstrated here MIDO covers *homogeneous* and *inhomogeneous* ODEs too; adaptation of the procedures to ODEs required only some minor modifications with respect to pattern recognition.

**Introduction.** The paper deals with the *Method of Inverse Differential Operators* (MIDO) which is already well established for ordinary differential equations (ODE) but has never been thoroughly applied to nonhomogeneous partial differential equations (PDE). P.K. Kythe, P. Puri and M.R. Schaeferkötter [1] have extended MIDO stepwise to PDEs but the full implementation into the CAS Mathematica is new.

General restriction for the differential equations (DE), PDEs or ODEs, under consideration is that  $\mathcal{L}_{x_1, x_2, \dots} = \sum_{i_1, i_2, \dots=0}^{n_1, n_2, \dots} a_{i, j, \dots} D_{x_1}^{i_1} D_{x_2}^{i_2} \dots$  is a linear partial differential operator polynomial  $\chi(D_{x_1}, D_{x_2}, \dots)$  with *constant* coefficients  $a, b, \alpha, \beta, \dots, -2, 3, \dots$ . Here,  $D_{x_1}^m = \partial_{x_1}^m$ ,  $D_{x_2}^n = \partial_{x_2}^n$  etc. represent partial derivatives of order  $m, n, \dots$ . In order to facilitate the algebraic manipulation of the differential operator polynomial  $\chi$  an intermediate representation in terms of pseudo differential operators  $\mathcal{D}_{x_i}$  is introduced

which are fully convertible into each other, e. g.  $\mathcal{D}_x^3 \mathcal{D}_y^2 u(x, y) \Leftrightarrow \partial_{x,x,x} \partial_{y,y} u(x, y)$ . Thus,  $\chi(\mathcal{D}_{x_1}, \mathcal{D}_{x_2}, \dots) u(x_1, x_2, \dots)$  constitutes the lhs of the PDE. The rhs of the DE is either  $\phi = 0$  in case of a *homogeneous* equation or  $\phi(x_1, x_2, \dots)$  for a *nonhomogeneous* one. In principle, the order of the PDE in terms of (pseudo) differential operators may be quite general.

As to *homogeneous* PDEs (where  $\phi = 0$  the general solution is denoted as  $u_h$ ). For the method used it is essential that the differential operator polynomial  $\chi(\mathcal{D}_{x_1}, \mathcal{D}_{x_2}, \dots)$  can be *factorized* into linear factors of type  $\mathcal{L}_{x_1, x_2, \dots, x_n}^\kappa = (\alpha_1 \mathcal{D}_{x_1} + \alpha_2 \mathcal{D}_{x_2} + \dots + \alpha_n \mathcal{D}_{x_n} + \gamma)^\kappa$  with *multiplicity*  $\kappa$  for a subset of  $n$  independent variables  $\{x_1, x_2, \dots, x_n\} \in \{t, x, y, z, \xi, \eta, \zeta\}$ . Hence, each linear factor  $\kappa = 1$  gives rise to the following type of solution:

$$\begin{aligned} & (\alpha_1 \mathcal{D}_{x_1} + \alpha_2 \mathcal{D}_{x_2} + \dots + \alpha_n \mathcal{D}_{x_n} + \gamma) \Rightarrow u_h(x_1, x_2, \dots, x_n) = \\ & = f_1 \left( \frac{\alpha_1 x_2 - \alpha_2 x_1}{\alpha_1}, \frac{\alpha_1 x_3 - \alpha_3 x_1}{\alpha_1}, \dots, \frac{\alpha_1 x_n - \alpha_n x_1}{\alpha_1} \right) \cdot e^{-\gamma x_1 / \alpha_1}. \end{aligned}$$

If a linear factor, e. g.  $(\alpha_1 \mathcal{D}_{x_1} + \alpha_2 \mathcal{D}_{x_2} + \gamma)^\kappa$ , has multiplicity  $\kappa > 1$  then the corresponding solution is :

$$(\alpha_1 \mathcal{D}_{x_1} + \alpha_2 \mathcal{D}_{x_2} + \gamma)^\kappa \Rightarrow u_h(x_1, x_2) = \sum_{k=0}^{\kappa-1} x_1^k f_k(\alpha_1 x_2 - \alpha_2 x_1) \cdot e^{-\gamma x_1 / \alpha_1}.$$

As to *nonhomogeneous* PDEs the functional form of the nonhomogeneity  $\phi(x_1, x_2, \dots) \neq 0$  is subject to certain restrictions which are essential to the applicability of MIDO. In this respect the nonhomogeneity  $\phi$  can either be:

- (i) an *exponential function*  $\phi_1 = e^{ax+by+cz+\dots}$ ,
- (ii) a *trigonometric functions*  $\phi_2 = \sin | \cos(ax + by + cz + \dots)$ ,
- (iii) a *hyperbolic functions*  $\phi_2 = \sinh | \cosh(ax + by + cz + \dots)$  or
- (iv) any *multiplicative* combination of an exponential  $\phi_1$  with trigonometric or hyperbolic functions  $\phi_2$  such that  $\phi = \phi_1 \cdot \phi_2 = e^{ax+by+cz+\dots} \cdot \sin | \cos | \sinh | \cosh(\dots)$  resp.,
- (v) any *additive* combination  $\phi_2 \sum_{i=1}^k \phi_{2i}$  with terms  $\phi_{2i} = e^{ax+by+cz+\dots} \cdot \sin | \cos | \sinh | \cosh(\dots)$  resp. ;
- (vi) an arbitrary pure *monomial*  $\phi_3 = M(x, y, z, \dots) = \sum_{i=1}^k \alpha_i x^{k_i} y^{m_i} z^{n_i} \dots$ ,
- (vii) a monomial with *rational* part  $\phi_3 = \sum_{i=1}^k \alpha_i x^{k_i} y^{m_i} z^{\mp n_i} \dots$ ,
- (viii) a monomial multiplied with *logarithmic* term  $\phi_3 = \sum_{i=1}^k \alpha_i x^{k_i} y^{m_i} z^{\mp n_i} \log(y) \dots$  or

(ix) a monomial multiplied with *exponential function*  $\phi_1 \cdot \phi_3 = e^{ax+by+cz+\dots} \cdot M(x, y, z, \dots)$ ,

(x) a monomial multiplied with *trigonometric function*  $\phi_2 \cdot \phi_3 = \sin | \cos(ax + by + cz + \dots) \cdot M(x, y, z, \dots)$ ,

(xi) a monomial multiplied with *hyperbolic function*  $\phi_2 \cdot \phi_3 = \sinh | \cosh(ax + by + cz + \dots) \cdot M(x, y, z, \dots)$  or

(xii) any sum  $\phi = \sum_{i=1}^k \phi_i$  with *multiplicative* combinations of  $\phi_1, \phi_2$  and  $\phi_3$  (as given above).

The nonhomogeneity  $\phi$  is restricted to classes of exponential, trigonometric  $\sin$  or  $\cos$  and hyperbolic ( $\sinh$  or  $\cosh$ ) functions for which only *linear* combinations of an arbitrary selection of reference variables from **VList** are allowed as arguments, e. g.  $(ax + \beta y - 2z + \dots)$  but not  $(ax^2 + \beta y^3 + \dots)$ . However, for monomials  $\phi_3$  any combination of power products  $x^{k_i} y^{m_i} z^{\mp n_i} \dots$  of the reference variables is admitted. As regards to trigonometric or hyperbolic functions any terms containing  $\tan, \cot$  resp.  $\tanh, \coth$  are excluded simply because only the subgroups  $\sin, \cos$  or  $\sinh, \cosh$  are closed under differentiation. This behavior is reflected in certain *substitution rules* within MIDO.

**The Method.** For short, in order to calculate the particular solution of a DE the essential idea of MIDO is to move the inverse of the differential polynomial  $\chi$  from the lhs to the rhs of the DE and apply it on the nonhomogeneity  $\phi$ :

$$\begin{aligned} \chi(\mathcal{D}_{x_1}, \mathcal{D}_{x_2}, \dots) u(x_1, x_2, \dots) = \phi(x_1, x_2, \dots) &\implies u(x_1, x_2, \dots) = \\ &= \chi(\mathcal{D}_{x_1}, \mathcal{D}_{x_2}, \dots)^{-1} \phi(x_1, x_2, \dots). \end{aligned}$$

For subsequent computation several replacement rules play an important role :

(1) *Inversion* of differential operator polynomial  $\chi \cdot \chi^{-1} \phi = \mathbf{1} \phi$ :

$$\chi(D_x, D_y) \left[ \frac{1}{\chi(D_x, D_y)} \phi(x, y) \right] = \phi(x, y).$$

(2) *Factorization* of  $\chi = \chi_1 \cdot \chi_2 \cdot \dots$ :

$$\begin{aligned} \frac{1}{\chi_1(D_x, D_y) \cdot \chi_2(D_x, D_y)} \phi(x, y) &= \frac{1}{\chi_1(D_x, D_y)} \left( \frac{1}{\chi_2(D_x, D_y)} \phi(x, y) \right) = \\ &= \frac{1}{\chi_2(D_x, D_y)} \left( \frac{1}{\chi_1(D_x, D_y)} \phi(x, y) \right). \end{aligned}$$

(3) *Exponential* nonhomogeneity  $\phi_1 = e^{ax+by+cz+\dots}$ :

$$\frac{1}{\chi(D_x, D_y)} e^{ax+by} = \frac{1}{\chi(a, b)} e^{ax+by}$$

with  $\chi(a, b) \neq 0$  and  $\phi_1 \equiv e^{ax+by}$ .

(4) *Trigonometric* nonhomogeneity  $\phi = \phi_2 = \sin | \cos(\dots)$ :

$$X(D_x^2, D_y^2) \cos(ax + by) = X(-a^2, -b^2) \cos(ax + by),$$

$$X(D_x^2, D_y^2) \sin(ax + by) = X(-a^2, -b^2) \sin(ax + by).$$

(5) *Hyperbolic* nonhomogeneity  $\phi = \phi_2 = \sinh | \cosh(\dots)$ :

$$X(D_x^2, D_y^2) \cosh(ax + by) = X(a^2, b^2) \cosh(ax + by),$$

$$X(D_x^2, D_y^2) \sinh(ax + by) = X(a^2, b^2) \sinh(ax + by).$$

(6) *Multiplicative* nonhomogeneity  $\phi = \phi_1 \cdot \phi_2 = e^{(\dots)} \cdot \sin | \cos | \sinh | \cosh(\dots)$ :

$$\frac{1}{\chi(D_x, D_y)} e^{ax+by} \phi_2(x, y) = e^{ax+by} \frac{1}{\chi(D_x + a, D_y + b)} \phi_2(x, y) =$$

$$= e^{ax} \frac{1}{\chi(D_x + a, D_y)} e^{by} \phi_2(x, y) = e^{by} \frac{1}{\chi(D_x, D_y + b)} e^{ax} \phi_2(x, y);$$

$$X(D_x, D_y) e^{ax+by} \phi_2(x, y) = e^{ax+by} X(D_x + a, D_y + b) \phi_2(x, y),$$

where  $X = (\chi^{-1})$  is the inverse of the differential polynomial which is such that the denominator *denom* ( $X$ ) is *free* of  $D_x, D_y, \dots$ .

(7) *Monomial* nonhomogeneity  $\phi_3 = M(x, y, z, \dots) = \sum_{i=1}^k x^{k_i} y^{m_i} z^{n_i} \dots$

Moreover, it turns out that monomials with *rational* terms  $x^k y^{-m} z^n$  and/or with a *logarithmic* factor  $x^k y^{\pm m} z^n \log(z)$  are covered by the algorithm as well.

$$\frac{1}{\chi(D_x, D_y, D_z \dots)} M(x, y, z, \dots) = \frac{1}{a_0 D_x^n (1 - R(D_y, D_z, \dots))} \times$$

$$\times M(x, y, z, \dots) = \frac{1}{a_0} D_x^{-n} \sum_{j=0}^{N_{\max}} R(D_y, D_z, \dots)^j M(x, y, z, \dots),$$

where  $\chi^{-1}$  is expanded into a *geometric series* with respect to the residual expression  $R(D_y, D_z, \dots)$  and is applied to a monomial  $M$  of finite order

so that the series of differential operators  $D_y, D_z, \dots$  is truncated at some order  $N_{\max}$ .

(8) *Additive nonhomogeneity*  $\phi = \sum_{i=1}^k \phi_i$ , where terms  $\phi_i = M(\dots) |e^{(\dots)}| \sin | \cos | \sinh | \cosh(\dots)$ .

$$\begin{aligned} & \frac{1}{\chi(D_x, D_y)} (\rho_1 \phi_1(x, y) + \rho_2 \phi_2(x, y)) = \\ & = \rho_1 \frac{1}{\chi(D_x, D_y)} \phi_1(x, y) + \rho_2 \frac{1}{\chi(D_x, D_y)} \phi_2(x, y). \end{aligned}$$

**A simple example.** For better understanding of the mechanism how the replacement rules previously given are applied consider the following simple example of a  $2^{nd}$  order PDE with variables  $\{x, y\}$ :

$$(3\mathcal{D}_x^2 - 2\mathcal{D}_x\mathcal{D}_y - 5\mathcal{D}_y^2) u(x, y) = e^{x-y} + (3x + y).$$

From inspection of the lhs of the PDE the differential operator polynomial  $\chi$  turns out to be  $\chi = (3\mathcal{D}_x^2 - 2\mathcal{D}_x\mathcal{D}_y - 5\mathcal{D}_y^2) = (3\mathcal{D}_x - 5\mathcal{D}_y) \cdot (\mathcal{D}_x + \mathcal{D}_y)$ , whereas the nonhomogeneity  $\phi$  is the sum of an exponential function  $\phi_1 = e^{x-y}$  and a (simple) monomial  $\phi_3 = (3x + y)$ .

As can be seen from the decomposition of the differential polynomial  $\chi$  into the linear factors  $(3\mathcal{D}_x - 5\mathcal{D}_y) (\mathcal{D}_x + \mathcal{D}_y)$  it is straightforward that the solution of the *homogeneous* PDE is  $u_h = f_{1,0}(\frac{1}{3}(5x + 3y)) + f_{2,0}(y - x)$ . According to the second term  $f_{2,0}(y - x)$  it is obvious that the function  $e^{x-y}$  is only a special instance of  $f_{2,0}$  and will satisfy the homogeneous PDE.

In order to calculate the particular solution  $u_{p1}$  for the monomial nonhomogeneity  $\phi_3 = (3x + y)$  a series expansion of  $\chi^{-1}$  into a (truncated) geometric series is done.

$$\begin{aligned} u_{p1}(x, y) &= \chi^{-1}[3x + y] = \frac{1}{3\mathcal{D}_x^2 - 2\mathcal{D}_x\mathcal{D}_y - 5\mathcal{D}_y^2}[3x + y] = \\ &= \frac{1}{3}\mathcal{D}_x^{-2} \frac{1}{1 - \left(\frac{2}{3}\frac{\mathcal{D}_y}{\mathcal{D}_x} + \frac{5}{3}\left(\frac{\mathcal{D}_y}{\mathcal{D}_x}\right)^2\right)}[3x + y] = \\ &= \frac{1}{3}\mathcal{D}_x^{-2} \left(1 + \left(\frac{2}{3}\frac{\mathcal{D}_y}{\mathcal{D}_x} + \frac{5}{3}\left(\frac{\mathcal{D}_y}{\mathcal{D}_x}\right)^2\right) \mp \dots\right)[3x + y] = \\ &= \frac{1}{3}\mathcal{D}_x^{-2} \left[(3x + y) + \frac{2}{3}\mathcal{D}_x^{-1}1\right] = \mathcal{D}_x^{-2}[x] + \frac{y}{3}\mathcal{D}_x^{-2}[1] + \frac{2}{9}\mathcal{D}_x^{-3}[1] = \end{aligned}$$

$$= \frac{x^3}{6} + \frac{y x^2}{3 \cdot 2} + \frac{2 x^3}{9 \cdot 6} = \left( \frac{1}{6} x^2 y + \frac{11}{54} x^3 \right).$$

It should be noted that the inverse differential operator  $\mathcal{D}_x^{-1}$  is the *antiderivative*; thus  $\mathcal{D}_x^{-n}$  is a  $n$ -th order nested (indefinite) integral with respect to  $x$ .

As a consequence of the discussion of the homogeneous solution it turns out that as regards to  $\phi_1 = e^{x-y}$  (after application of replacement rule (6) to  $\chi^{-1}$ ) the expression  $\chi^{-1}(\mathcal{D}_x, \mathcal{D}_y) e^{x-y} = e^{x-y} \cdot \chi^{-1}(\mathcal{D}_x \rightarrow +1, \mathcal{D}_y \rightarrow -1)$  [1] is *singular*. Therefore the naive ansatz for  $u_{p2}$  does not suffice the nonhomogeneous PDE: due to the fact that the perturbing function  $\phi_1 = e^{x-y}$  is already included in the homogeneous solution  $u_h$  it is essential to multiply the ansatz with an extra term  $x^\kappa$  where  $\kappa$  is the multiplicity of the root of the linear factor  $(\mathcal{D}_x + \mathcal{D}_y)$  (here  $\kappa = 1$ ). Thus, the general ansatz  $u_{p2} = (a_0 + a_1 x + a_2 x^2) e^{x-y}$  has to be made with unknown coefficients  $\{a_0, a_1, a_2\}$  and substituted into the PDE. Then it turns out that  $u_{p2}(x, y)$  is a particular solution of the PDE for all  $x$  only if the coefficients are chosen to be  $a_1 = \frac{1}{8}$ ,  $a_2 = 0$  with arbitrary value for  $a_0$  (because any  $e^{x-y}$  already satisfies the homogeneous PDE, therefore  $a_0 = 0$  may be chosen). Due to replacement rule (2) the particular solution of the PDE is given as  $u_p = u_{p1} + u_{p2} = \left(\frac{1}{6}x^2y + \frac{11}{54}x^3\right) + \frac{1}{8}x \cdot e^{x-y}$ .

**Implementation of MIDO.** The central procedure for the solution of the DE is `DESolve`[ $\chi, \phi, \text{onoff}, \text{opt}$ ]. It works as a kind of "black box": the only input required is the differential operator polynomial  $\chi(\mathcal{D}_{x_1}, \mathcal{D}_{x_2}, \dots)$  given in terms of pseudo differential operators  $\mathcal{D}_{x_i}$  and the nonhomogeneity  $\phi(x_1, x_2, \dots)$ . There is no loss of generality if the selection of *differential operators* is restricted to the list `DList` =  $\{\mathcal{D}_t, \mathcal{D}_x, \mathcal{D}_y, \mathcal{D}_z, \mathcal{D}_\xi, \mathcal{D}_\eta, \mathcal{D}_\zeta\}$  corresponding to the *independent variables* from list `VList` =  $\{t, x, y, z, \xi, \eta, \zeta\}$ . Both sets, `DList` and `VList`, may be changed if necessary.

The type of DE (ODE or PDE) is determined as regards to the number of variables  $\{x_1, x_2, \dots\}$  being used. The variables are counted from analyzing the number of distinct differential operators  $\mathcal{D}_{x_i}$  used in  $\chi$  with reference to `VList`. Thus, if there is only a single variable  $x_1$  involved an ODE is given whereas if several variables  $(x_1, x_2, \dots)$  occur a PDE has to be treated. It should be pointed out that the coefficients occurring in  $\chi$  and  $\phi$  can either be numbers, e. g.  $\{1, -3, \sqrt{2}, \dots\}$  or symbols, e. g.  $\{a, b, \dots, \alpha, \beta, \dots\}$ , or a mixture of both types which is a non-trivial problem to distinguish them from the variables in `VList`.

The algorithm of MIDO takes the following *steps*:

(1) Whether the nonhomogeneity  $\phi$  is zero or nonzero decided which

of the procedures `homogeneousDEsolutions` (for  $\phi = 0$ ) or `nonhomogeneousDEsolutions` (for  $\phi \neq 0$ ) is called and thus either the *homogeneous* solution  $u_h$  or the *particular* solution  $u_p$  will be calculated. If  $\phi = 0$  either the procedure `homogeneousODEsolutions` or `homogeneousPDEsolutions` is called depending on the number of variables and the *homogeneous* solution  $u_h$  is evaluated. For  $\phi \neq 0$  the most general form of the nonhomogeneity is  $\phi = \phi_3 + \phi_3 \cdot \phi_{1|2}$ , where  $\phi_3$  denotes a monomial (resp. polynomial for a single variable),  $\phi_{1|2}$  is a non-monomial which is either an exponential  $\phi_1 = \exp(\dots)$ , a trigonometric  $\phi_2 = \sin | \cos(\dots)$  or hyperbolic  $\phi_2 = \sinh | \cosh(\dots)$  function. Moreover,  $\phi_{1|2}$  may be multiplied with an additional monomial prefactor  $\phi_3$ . The routine `monomialTest` $[\phi, \text{onoff}]$  which investigates  $\phi$  returns the separated components of  $\phi$  (*monomial*, *non-monomial*, *monomial prefactor*) for further treatment. Three different flags (`type $\phi$ 1`, `type $\phi$ 2`, `type $\phi$ 3`) are set with values  $T$  or  $F$  according to which the algorithm makes a distinction of cases between five different combinations.

In the case  $(F, T, F)$  where only a *non-monomial* nonhomogeneity  $\phi_{1|2}$  is present its type is further analyzed by means of the routine `analyze $\phi$`  $[\phi, \text{onoff}]$  which returns a parameter `type $\phi$` . According to its value there will be a switch between different cases: `Exp` (for *exponential* functions), `Trig` (for trigonometric functions  $\phi_2 = \sin | \cos$ ), `Hyp` (for *hyperbolic* functions  $\phi_2 = \sinh | \cosh$ ), `Times` (for products  $\phi_1 \cdot \phi_2$ ) and `Plus` (for  $\phi_1 + \phi_2$ ).

In the case  $(T, F, F)$  the nonhomogeneity is a *monomial*  $\phi_3 = M(x, y, z, \dots) = \sum_{i=1}^k x^{k_i} y^{m_i} z^{n_i} \dots$ . The algorithm covers, in addition, as well monomials with *rational* terms  $x^k y^{-m} z^n$  and/or with a *logarithmic* factor  $x^k y^{\pm m} z^n \log(z)$ . Due to five different combinations for the flags (`type $\phi$ 1`, `type $\phi$ 2`, `type $\phi$ 3`) to be considered the computation of  $u_p$  branches into one of the procedures listed below :

- (a)  $(T, F, F)$  for pure monomial  
 $\phi_3 \Rightarrow \text{uPMonomial} \otimes \text{Rational} \phi_1 [\chi, \phi_3, \text{onoff}]$ ;
- (b)  $(F, T, F)$  for non-monomial  
 $\phi_{1|2} \Rightarrow \text{uPExp} \phi_3 [\chi, \phi_1, \text{onoff}]$  or  $\text{uPTrig} \phi_2 [\chi, \phi_2, \text{onoff}]$  or  
 $\text{uPHyp} \phi_2 [\chi, \phi_2, \text{onoff}]$  or  
combinations  $\text{uPExp} \phi_1 \otimes \text{TrigHyp} \phi_2 [\chi, \phi_1 \cdot \phi_2, \text{onoff}]$  resp.  
 $\text{uPnonMonomial} \phi_{21} \oplus \phi_{22} [\chi, \phi_1 + \phi_{21} + \phi_{22}, \dots, \text{onoff}]$ ;
- (c)  $(F, T, T)$  for monomial  $\cdot$  non-monomial  
 $\phi_3 \cdot \phi_2 \Rightarrow \text{uPMonom} \otimes \text{nonMonomial} [\chi, \phi_3 \cdot \phi_2, \text{onoff}]$ ;
- $(T, T, F)$  for monomial  $+$  non-monomial  
 $\phi_3 + \phi_2 \Rightarrow \text{uPMonom} \oplus \text{nonMonomial} [\chi, \phi_3 + \phi_2, \text{onoff}]$ ;
- $(T, T, T)$  for monomial  $+$  monomial  $\cdot$  non-monomial

$\phi_3 + \phi_3 \cdot \phi_2 \Rightarrow \text{uPMonom} \otimes \text{nonMonomial}[\chi, \phi_3 + \phi_3 \cdot \phi_2, \text{onoff}]$ .

(2) The *coefficients* of the nonhomogeneity  $\phi$  are extracted by means of auxiliary routines:

$\text{coeffExp}\phi[\phi]$ ,  $\text{coeffTrig}\phi[\phi]$ ,  $\text{coeffHyp}\phi[\phi]$ ,  
 $\text{coeffExpTrigOrHyp}\phi[\phi]$ ,  $\text{coeffnonMonomial}\phi[\phi]$ ,  
 $\text{coeffMonomial}\phi[\phi]$ ,  $\text{coeffMonomialLog}\phi[\phi]$ ,  
 $\text{coeffMonom} \oplus \text{nonMonom}\phi[\phi]$  or  $\text{coeffMonom} \otimes \text{nonMonom}\phi[\phi]$  and passed

through to one of the special routines:

$\text{uPExp}\phi_1 | \text{uPTrig}\phi_2 | \text{uPHyp}\phi_2[\chi, \text{coeffs}, \phi, \rho, \text{onoff}]$ ,  
 $\text{uPExp}\phi_1 \otimes \text{TrigHyp}\phi_2[\chi, \text{coeffs}, \phi, \rho, \text{onoff}]$ ,  
 $\text{uPnonMonomial}\phi_21 \oplus \phi_22[\chi, \phi, \text{onoff}]$ ,  
 $\text{uPMonom} \otimes \text{Rational}\phi_1[\chi, \phi, \text{onoff}]$ ,  $\text{uPMonomial}\phi_1[\chi, \phi, \text{onoff}]$ ,  
 $\text{uPMonom} \oplus \text{nonMonom}\phi[\chi, \phi, \text{onoff}]$ ,  
 $\text{uPMonom} \otimes \text{nonMonom}\phi[\chi, \phi, \text{onoff}]$  which finally determine the solution  $u_p$ .

(3) The *replacement rules* which are important to deal with functions constituting  $\phi$  are generated by the subsequent procedures:

$\text{subD2Coeffs}: \{\mathcal{D}_i \rightarrow c_i\}$

**rule 3:**  $\frac{1}{\chi(D_x, D_y)} e^{ax+by} = \frac{1}{\chi(a,b)} e^{ax+by}$ ,

$\text{subDD2CoeffTrig}: \left\{ \mathcal{D}_i^n : \rightarrow \underbrace{(-c_i^2)^{n/2}}_{n \text{ even}} \mid \underbrace{(-c_i^2)^{\lfloor n/2 \rfloor}}_{n \text{ odd}} \mathcal{D}_i \right\};$

**rule 4:**  $X(D_x^2, D_y^2) \begin{cases} \cos \\ \sin \end{cases} (ax + by) = X(-a^2, -b^2) \begin{cases} \cos \\ \sin \end{cases} (ax + by)$ ,

$\text{subDD2CoeffHyp}: \left\{ \mathcal{D}_i^n : \rightarrow \underbrace{(+c_i^2)^{n/2}}_{n \text{ even}} \mid \underbrace{(+c_i^2)^{\lfloor n/2 \rfloor}}_{n \text{ odd}} \mathcal{D}_i \right\}$

**rule 5:**  $X(D_x^2, D_y^2) \begin{cases} \cosh \\ \sinh \end{cases} (ax + by) = X(a^2, b^2) \begin{cases} \cosh \\ \sinh \end{cases} (ax + by)$ ,

$\text{subD2DplusCoeff}\phi_1: \{\mathcal{D}_i \rightarrow (\mathcal{D}_i + c_i)\}$

**rule 6:**  $X(D_x, D_y) \phi_2(x, y) e^{ax+by} = e^{ax+by} X(D_x + a, D_y + b) \phi_2(x, y)$ .

(4) Another crucial routine is  $\text{rationalizeX}[X, \text{subDD}, \text{onoff}]$  which 'rationalizes' the denominator of the inverse differential operator polynomial  $\chi^{-1}(\mathcal{D}_{x_1}, \mathcal{D}_{x_2}, \dots)$ . In analogy to *complex conjugation*  $\bar{z}$  whereby the denominator of a complex number  $\frac{1}{z} = \frac{1}{a+ib} = \frac{a-ib}{a^2+b^2}$  becomes real, an expression which contains terms *linear* in (pseudo) differential operators  $\mathcal{D}_i$ , for example  $\frac{1}{a+\mathcal{D}_i} = \frac{a-\mathcal{D}_i}{a^2-\mathcal{D}_i^2} \xrightarrow{\text{subDD}} \frac{a-\mathcal{D}_i}{a^2 \pm c_i^2}$ , is simplified by application of replacement rules 4 and 5. However, if *products* such as  $\mathcal{D}_i \cdot \mathcal{D}_j$  appear in



the denominator then the rationalizing process has to be repeated until all (pseudo) differential operators  $\mathcal{D}_i, \mathcal{D}_j, \dots$  become squared and thus can be replaced by  $(\pm c_i^2), (\pm c_j^2), \dots$

(5) In order to verify the correctness of the solutions, whether  $u_h$  and/or  $u_p$  will satisfy the original PDE  $\chi(\mathcal{D}_{x_1}, \mathcal{D}_{x_2}, \dots) u(x_1, x_2, \dots) = \phi(x_1, x_2, \dots)$ , there is another essential central procedure given:

`testDE`[ $\chi, \phi, u, \text{PDEtype}, \text{onoff}, \text{optSimplify}$ ] which deduces from the number of variables resp. differential operators the type of DE to be either an ODE or PDE. For  $\phi = 0$  which implies a homogeneous DE, the suitable test procedure to be applicable is `testHomDE`[ $\chi, \text{uh}, \text{PDEtype}, \text{onoff}, \text{optSimplify}$ ]. (For parameter `PDEtype` the default value is "Off", for `optSimplify` it is Identity. The pseudo differential operators  $\mathcal{D}_{x_i}$  (which are used only to facilitate algebraic manipulations of the differential operator polynomial  $\chi$ ) are converted into standard differential operators  $\partial_{x_i}^n$ . The execution is done with the procedure `Convert $\chi$ 2PDE`[ $\chi, \phi, \text{onoff}$ ]. Auxiliary routines used for the conversion of the pseudo differential operators  $\mathcal{D}_x^n$  into (proper) differential operators  $\partial_{\{x,n\}}^\#$  are

`ruleD2D, D2DMultiRule1, concatDRule1|2|3; ruleJ2Int, foldJ2Int, foldJ2IntSigma; uvPairs, uvwTriples, uvwqQuadruples, varsNtuples; Duv2Dxy, Duvw2Dxyz, Duvwq2Dtxyz; pairsDiDj1, triples DiDjDk1 and quadruples DiDjDkDl1.`

In this way the familiar representation of a DE is reconstructed from  $\chi$  as, for example, required by the built-in procedure `DSolve` from Mathematica.

(6) Moreover, in addition to the implemented solver `DESolve` both procedures `testDE` and `testHomDE` investigate whether `DSolve`[`PDEeqn, upVar,  $\chi$ Var`] is capable finding a solution for the given DE. There is a time constraint of 180 CPU seconds given; if it is exceeded the computation will be aborted. It turns out, however, that only in rare cases `DSolve` can provide a solution named `upDS`. Thus, the current implementation of MIDO within Mathematica provides solutions for a wide range of PDEs which are not generally covered by the built-in `DSolve`.

(7) For `PDEtype="On"` the type of a  $2^{nd}$  order PDE (to be *hyperbolic|parabolic|elliptic*) is determined from the coefficients of the differential operator polynomial  $\chi$  (in analogy to the type of a quadric surface). As

regards to the value of the *discriminant*  $\Delta = \begin{cases} > 0 & \text{hyperbolic,} \\ = 0 & \text{PDE is parabolic,} \\ < 0 & \text{elliptic,} \end{cases}$

otherwise the discriminant and hence the type of PDE is *indeterminate*.

The procedure which determines the type of a  $2^{nd}$  order PDE is **Equation Type** and is switched On|Off by the parameter **PDEtype** from **testDE**.

**Interface for switching between different representations of a DE.** In order to change between different representations for PDEs within **DESolve** and **DSolve** three useful *conversion procedures* are provided :

(1) **Convert $\chi$ 2PDEeqn**[ $\chi$ ,  $\Phi$ , **onoff**] casts a differential polynomial  $\chi$  with pseudo differential operators  $\mathcal{D}_{x_i}$  and nonhomogeneity  $\phi = \Phi$  into a PDE in standard form required as input for **DSolve**[**PDEeqn**,  $u$ ,  $\{x_1, x_2, \dots\}$ ], for example:

$$\chi = a_0 + a_1 \mathcal{D}_\zeta + a_2 \mathcal{D}_x \mathcal{D}_y^3 + a_3 \mathcal{D}_x^2 \mathcal{D}_y^2 + a_4 \mathcal{D}_x^4, \quad \phi = \Phi \rightarrow$$

$$\begin{aligned} \text{PDEeqn} = & a_0 u[x, y, \zeta] + a_1 u^{(0,0,1)}[x, y, \zeta] + \\ & + a_2 u^{(1,3,0)}[x, y, \zeta] + a_3 u^{(2,2,0)}[x, y, \zeta] + a_4 u^{(4,0,0)}[x, y, \zeta] = \Phi[x, y, \zeta]. \end{aligned}$$

(2) **ConvertPDEeqn2 $\chi$** [**PDEeqn**, **vars**, **onoff**] converts a PDE given in the standard form for **DSolve**[**PDEeqn**,  $u$ ,  $\{x_1, x_2, \dots\}$ ] into a differential polynomial  $\chi$  with pseudo differential operators  $\mathcal{D}_{x_i}$  and  $\phi = \Phi$ , for example:

$$\begin{aligned} \text{PDEeqn} = & a_0 u[x, y, \zeta] + a_1 u^{(0,0,1)}[x, y, \zeta] + \\ & + a_2 u^{(1,3,0)}[x, y, \zeta] + a_3 u^{(2,2,0)}[x, y, \zeta] + a_4 u^{(4,0,0)}[x, y, \zeta] = \Phi[x, y, \zeta] \rightarrow \\ \chi = & a_0 + a_1 \mathcal{D}_\zeta + a_2 \mathcal{D}_x \mathcal{D}_y^3 + a_3 \mathcal{D}_x^2 \mathcal{D}_y^2 + a_4 \mathcal{D}_x^4, \quad \phi = \Phi. \end{aligned}$$

(3) **ConvertPDEops2PDEeqn**[**PDEops**, **onoff**] converts (the lhs of) a PDE given in *pure function* representation into a PDE in standard form with (dummy) nonhomogeneity  $\phi = \Phi$  required as input for **DSolve**, for example:

$$\text{PDEops} = (a_0 \# + a_1 \partial_y \# + a_2 \partial_{\{x,1\}\{y,3\}} \# + a_3 \partial_{\{x,2\},\{z,2\}} \# + a_4 \partial_{\{y,4\}} \#) \& \rightarrow$$

$$\begin{aligned} \text{PDEeqn} = & a_0 u[x, y, z] + a_1 u^{(0,1,0)}[x, y, z] + a_2 u^{(1,3,0)}[x, y, z] + \\ & + a_3 u^{(2,0,2)}[x, y, z] + a_4 u^{(0,4,0)}[x, y, z] = \Phi[x, y, z]. \end{aligned}$$

Thus, these three conversion procedures will facilitate the switching between different representations of a DE.

### **Application of MIDO to 12 classes of nonhomogeneous PDEs.**

(1) *exponential* nonhomogeneity  $\phi = \phi_1 = \exp(\dots)$ .

(i) The 4<sup>th</sup> order PDE  $(5 + \mathcal{D}_x^2)(1 + \mathcal{D}_y)(2 + \mathcal{D}_z)u(x, y, z) = 4e^{-5x-y+z}$ .

$$\chi = (5 + \mathcal{D}_x)^2 (1 + \mathcal{D}_y) (2 + \mathcal{D}_z); \quad \phi = 4e^{-5x-y+z};$$

$$\text{DESolve}[\chi, \phi, \text{"Off"}];$$

It may be noted that in this case `DESolve`[ $\chi, \phi$ , `onoff`] does not return most general particular solution for the nonhomogeneous PDE

$$(5 + \mathcal{D}_x)^2 (1 + \mathcal{D}_y) (2 + \mathcal{D}_z) u(x, y, z) = 4e^{-5x-y+z},$$

but  $u_p = \frac{2}{3}x^2ye^{-5x-y+z}$  only which comprises a monomial part  $\frac{1}{2}xy^2$  and an exponential function  $e^{x+2y}$ . However,  $u_p$  may rather be supplemented by additional lower order monomial terms

$$u_{\text{supp}} = e^{-5x-y+z} (\alpha_1 + x\alpha_2 + x^2\alpha_3 + y\alpha_4 + xy\alpha_5)$$

which satisfy the PDE too. This is achieved by the procedure  $u_{\text{supp}} = \text{uPsupplement}[u_p, \text{onoff}]$  which requires as input only the existing particular solution  $u_p$ .

$$u_{\text{supp}} = \text{uPsupplement}[u_p, \text{Off}];$$

Thus, the supplemented particular solution turns out to be:

$$u_p + u_{\text{supp}} = \frac{2}{3}e^{-5x-y+z}x^2y + e^{-5x-y+z} (\alpha_1 + x\alpha_2 + x^2\alpha_3 + y\alpha_4 + xy\alpha_5).$$

Testing the resulting solution with `testDE`[ $\chi, \phi, u_p + u_{\text{supp}}$ , `Off`] gives rise to the subsequent typical output:

(ii) Another example shows how the *degenerate* solution occurring for:  $(\mathcal{D}_x^2 - 2\mathcal{D}_x\mathcal{D}_y - 5\mathcal{D}_y^2) u(x, y) = e^{x-y}$  is handled.

$$\chi = (3\mathcal{D}_x^2 - 2\mathcal{D}_x\mathcal{D}_y - 5\mathcal{D}_y^2); \quad \phi := e^{x-y};$$

$$u_h = \text{DESolve}[\chi, 0, \text{Off}];$$

The PDE  $(3\mathcal{D}_x - 5\mathcal{D}_y)(\mathcal{D}_x + \mathcal{D}_y)U(x, y) = 0$  already possesses the homogeneous solution  $u_h = f_{1,0}[\frac{1}{3}(5x + 3y)] + f_{2,0}(-x + y)$

$$u_p = \text{DESolve}[\chi, \phi, \text{Off}];$$

Due to the factorization of  $\chi = (3\mathcal{D}_x - 5\mathcal{D}_y)(\mathcal{D}_x + \mathcal{D}_y)$  the replacement rule  $\{\mathcal{D}_x \rightarrow 1, \mathcal{D}_y \rightarrow -1\}$  due the second factor (which results from interchange of  $e^{x-y}$  with  $\chi^{-1}$ ) causes the inverse differential polynomial  $\chi^{-1}$  to become singular. In order to cope with this degeneracy of the particular solution  $u_p \sim e^{x-y}$  with one of the homogeneous solutions  $u_{h1} = f_{2,0}(-x + y)$  the procedures `uPmodifySingular`[`up`, `onoff`] and `optimizeSolution`[ $\chi, \phi$ , `up`, `onoff`] give rise to the following ansatz  $(a_1x + \dots + a_\kappa x^\kappa) \times e^{x-y}$  with multiplicity  $\kappa = 1$ ; thus the resulting solution turns out to be  $u_p = \frac{1}{8}xe^{x-y}$ . Testing the resulting solution with `testDE`[ $\chi, \phi, u_h + u_p$ , `Off`] verifies the correctness.

**(2)** *trigonometric* nonhomogeneity  $\phi = \phi_2 = \sin | \cos(\dots)$ .

This is a parabolic  $2^{\text{nd}}$  order PDE

$$(3\mathcal{D}_x^2 - \mathcal{D}_y + 4\mathcal{D}_z) u(x, y) = \sin(ax + by + cz).$$

$\chi = (3\mathcal{D}_x^2 - \mathcal{D}_y + 4\mathcal{D}_z)$ ;  $\phi = \sin[ax + by + cz]$ ;  
`DESolve`[ $\chi, \phi$ , "Off"];  
 The particular solution is

$$u_p = \frac{(b - 4c) \cos(ax + by + cz) - 3a^2 \sin(ax + by + cz)}{9a^4 + (b - 4c)^2}$$

is again verified by `testDE`.

**(3)** *hyperbolic* nonhomogeneity  $\phi = \phi_2 = \sinh | \cosh(\dots)$ .

For the 4<sup>th</sup> order PDE :  $(\mathcal{D}_x^4 + 3\mathcal{D}_x^2\mathcal{D}_y + 2\mathcal{D}_t) u(x, y, t) = \sinh(y)$

$\chi = (\mathcal{D}_x^4 + 3\mathcal{D}_x^2\mathcal{D}_y + 2\mathcal{D}_t)$ ;  $\phi = \sinh[y]$ ;

`DESolve`[ $\chi, \phi$ , "Off"];

there occurs an *exceptional* case: in the process of 'rationalizing'  $\chi^{-1}$  the denominator reduces to  $\mathcal{D}_t$  and will vanish after applying the appropriate

replacement rules  $\{\mathcal{D}_t^n \rightarrow 0, \mathcal{D}_x^n \rightarrow 0, \mathcal{D}_y^n \rightarrow \begin{cases} 1 & n = \text{even} \\ \mathcal{D}_y & n = \text{odd} \end{cases}\}$ . However,

the routine `dTermsException` copes with the situation  $\chi_R = \infty$  and instead handles the antiderivative  $\mathcal{D}_t^{-1} \Rightarrow \mathcal{J}[t] \sinh y$  which gives rise to the correct result  $\frac{t}{2} \sinh(y)$  which is supplemented by  $\alpha_1 \sinh(y)$  which is verified by `testDE`. The particular solution is  $u_p = \frac{t}{2} \sinh(y) + \alpha_1 \sinh(y)$  which is verified by `testDE`:

**(4)** *multiplicative* nonhomogeneity  $\phi = \phi_1 \cdot \phi_2 = e^{(\dots)} \cdot \sin | \cos | \sinh | \cosh(\dots)$ .

For the 4<sup>th</sup> order PDE:

$$(3\mathcal{D}_x^4 - \mathcal{D}_y + \mathcal{D}_z^2) u(x, y, z) = e^{\alpha x + \beta z} \sinh(bx + ay).$$

$\chi = (3\mathcal{D}_x^4 - \mathcal{D}_y + \mathcal{D}_z^2)$ ;  $\phi = e^{\alpha x + \beta z} \sinh[bx + ay]$ ;

`DESolve`[ $\chi, \phi$ , "Off"];

there is  $\{\mathcal{D}_x, \mathcal{D}_y, \mathcal{D}_z\}$  whereas the coefficient list from  $\phi_2$  gives only  $b, a$  (originating from  $\phi_2 = \sin(bx + ay)$ ).

Hence, in this specific case the coefficient list must be extended with the help of `makeListsEqualLength`[`varD`,  $\phi$ , `onoff`] to  $\{b, a, 0\}$  so that the correct replacement list will be instead  $\{\mathcal{D}_x \rightarrow b, \mathcal{D}_y \rightarrow a, \mathcal{D}_z \rightarrow 0\}$ . The correct particular solution is

$$\begin{aligned}
 u_p = & \left( e^{x\alpha + z\beta} \left( 3a (b^4 + 6b^2\alpha^2 + \alpha^4) \cosh [bx + ay] + \right. \right. \\
 & \left. \left. + (-12ab\alpha (b^2 + \alpha^2) + \beta^2) \sinh [bx + ay] \right) \right) / \\
 & \left( -9a^2 (b^2 - \alpha^2)^4 - 24ab\alpha (b^2 + \alpha^2) \beta^2 + \beta^4 \right)
 \end{aligned}$$

verified by `testDE`.

(5) *additive (non-monomial)* nonhomogeneity  $\phi_2 = \sum_{i=1}^k \phi_{2i}$  with  $\phi_{2i} = \exp | \sin | \cos | \sinh | \cosh$ .

The example given makes essentially use of `uPnonMonomial`  $\phi_{21} \oplus \phi_{22}$  to deal with the sum of *non-monomial* terms  $\phi_{21} + \phi_{22} + \phi_{23} + \dots$

For the 4<sup>th</sup> order PDE :  $(D_x^4 + 3D_x^2 D_y + 2D_t) u(x, y) = \phi$  were the nonhomogeneity  $\phi = \alpha e^{x-y} + \sin(x+y) + \cos(t-x) + 2\sinh(x-2y+3t) + 3\cosh(x+2y-3t)$  is a mixed sum of exponential, trigonometric and hyperbolic functions

$\chi = (D_x^4 + 3D_x^2 D_y + 2D_t)$  ;  
 $\phi = \gamma e^{x-y} + \sin[x+y] + \cos[t-x] + 2\sinh[x-2y+3t] + 3\cosh[x+2y-3t]$ ;

`DESolve`[ $\chi, \phi$ , "Off"];  
the particular solution is

$$u_p = -\frac{1}{2}\gamma e^{x-y} + \frac{1}{10}(\sin(x+y) + 3\cos(x+y)) + \frac{1}{5}(2\sin(t-x) + \cos(t-x)) + 2\sinh(3t+x-2y) + 3\cosh(3t-x-2y)$$

and is verified by `testDE`.

(6) *monomial* nonhomogeneity

$$\phi = \phi_3 = M(x, y, z, \dots) = \sum_{i=1}^k \alpha_i x^{k_i} y^{m_i} z^{n_i} \dots$$

Pure *monomial* nonhomogeneity  $\phi_1 = M(x, y, z, \dots) = \phi_{11} + \phi_{12} + \phi_{13} + \dots = \alpha t^{k_1} x^{m_1} y^{n_1} \dots + \beta t^{k_2} x^{m_2} y^{n_2} \dots + \dots$  gives rise to an expansion of  $\chi^{-1}$  into a truncated *geometric* series. The order `iMax` of the truncated geometric series expansion is determined in a *heuristic* way as sum of leading exponents  $n_i$  of the monomial variables in  $\phi_1$ , i. e. `iMax` =  $k_1 + m_1 + n_1 + \dots$  (In case of a rational term  $x_i^{-m}$  the *minimum* exponent is chosen for `iMax` =  $|m|$  ). However, this approach sometimes leads to huge expansion order which has to be corrected by a global positive variable `$jMax` (where its default value is 0) to diminish the expansion order. `iMax` serves as input to the routine `truncatedSeries`[ $\chi$ , `leadD`, `iMax`-`$jMax`, `onoff`]. E. g.  $\chi = (D_t + 2D_x + 3D_y - 7D_\zeta)$  with `leadD` =  $D_t$  as leading term gives rise to

$$\chi^{-1} = D_t^{-1} \cdot \frac{1}{1 - \underbrace{\left( -\frac{2D_x}{D_t} - \frac{3D_y}{D_t} + \frac{7D_\zeta}{D_t} \right)}_{\rho D}} =$$

$$= \mathcal{D}_t^{-1} \cdot \frac{1}{1 - \rho/\mathcal{D}_t} = \sum_{i=0}^{iMax} \mathcal{D}_t^{-(i+1)} \cdot (\rho)^i.$$

Only in cases where the differential operator polynomial  $\chi(\mathcal{D}_t, \mathcal{D}_x, \dots)$  is not too complicated and the nonhomogeneity  $\phi$  is only a *monomial* then the built-in procedure `DSolve` is (sometimes) able to calculate a solution.

The 1<sup>st</sup> order PDE in the variables  $\{t, x, y, z\}$ :

$$(\mathcal{D}_t + 2\mathcal{D}_x + 3\mathcal{D}_y - 4\mathcal{D}_z) u(t, x, y, z) = (3x + y) + 5x^4y^5t^6 + \alpha xy^2z^3.$$

$$\chi = (\mathcal{D}_t + 2\mathcal{D}_x + 3\mathcal{D}_y - 4\mathcal{D}_z); \phi = (3x + y) + 5x^4y^5t^6 + \alpha xy^2z^3;$$

$$\$jMax = 14;$$

$$DESolve[\chi, \phi, "Off"];$$

has the solution  $u_p$  where the expansion order is reduced from `iMax` = 6 + 4 + 5 + 3 = 18 down to order 4 by subtraction of `$jMax`=14.

$$u_p = \frac{25920}{77}t^{11}y - \frac{2160}{7}t^{10}xy^2 + \frac{600}{7}t^9x^2y^3 - \frac{75}{7}t^8x^3y^4 + \frac{5}{7}t^7x^4y^5 - \frac{768}{5}t^5y\alpha +$$

$$+ t^4(16xy^2\alpha - 144yz\alpha) + t^3(16xy^2z\alpha - 48yz^2\alpha) +$$

$$+ t^2(6xy^2z^2\alpha - 6yz^3\alpha) + t(xy^2z^3\alpha + 3x + y).$$

In order to test the *efficiency* of the implementation of MIDO the following examples have been investigated:

(i)  $\chi = (\mathcal{D}_x + \mathcal{D}_y - \mathcal{D}_z)$  with  $\phi = (x + y + z)^n$ ,  $n = 1, 2, 15, 20, 30, 50, 70, 100$ );

(ii)  $\chi = (\mathcal{D}_x^k + \mathcal{D}_y^k - \mathcal{D}_z^k)$  with  $\phi = (x + y + z)^{10}$ ,  $k = 1, 2, 3, 5, 10$ ).

For case (i) with  $n = 100$  one has to choose `$jMax` =  $3n - 1 = 299$  (!) to reduce the expansion order to `iMax` = 1 so that there results an antiderivative  $\mathcal{J}[x]^m$  with respect to the leading term  $\mathcal{D}_x$  up to order  $m = 2$ , i. e.  $\mathbf{1}\mathcal{J}[x] - \mathcal{D}_y\mathcal{J}[x]^2 + \mathcal{D}_z\mathcal{J}[x]^2$ . The particular solution  $u_p$  consists of 5253 terms,

$$u_p = \frac{x^{101}}{101} + \frac{\ll 1 \gg}{101} + \ll 200 \gg +$$

$$+ x(y^{100} + 100y^{99}z + 4950y^{98}z^2 + 161700y^{97}z^3 + 3921225y^{96}z^4 +$$

$$+ 75287520y^{95}z^5 + \ll 90 \gg + 3921225y^4z^{96} + 161700y^3z^{97} +$$

$$+ 4950y^2z^{98} + 100yz^{99} + z^{100}).$$

For case ( **ii** ) with  $k = 5$  it requires  $\$jMax = 3n - 1 = 29$  to reduce the expansion order. There results an antiderivative  $\mathcal{J}[x]^m$  with respect to the leading term  $\mathcal{D}_x$  up to order  $m = 2k = 10$ . The particular solution is :

$$u_p = \frac{x^{15}}{360360} + \frac{yx^{14}}{24024} + \frac{zx^{14}}{24024} + \frac{y^2x^{13}}{3432} + \frac{z^2x^{13}}{3432} + \frac{yzx^{13}}{1716} + \frac{y^{10}z^5}{120} + \frac{y^{11}z^4}{264} + \frac{y^{12}z^3}{792} + \frac{y^{13}z^2}{3432} + \frac{y^{14}z}{24024}.$$

( **7** ) *monomial* nonhomogeneity with *rational part*  $\phi = \phi_3 = x^{\pm m}y^{\pm n}z^{\pm k}$ .

....

This is an elliptic  $2^{nd}$  order PDE  $(\mathcal{D}_x^2 + \mathcal{D}_y^2 + \mathcal{D}_z^2) u(x, y, z) = \beta x^{-5}y^4z$  with a monomial containing a rational term  $x^{-5}$ .

$$\chi = (\mathcal{D}_x^2 + \mathcal{D}_y^2 + \mathcal{D}_z^2); \quad \phi = \beta x^{-5}y^4z; \quad \$jMax=3;$$

DESolve[ $\chi, \phi, "Off"$ ];

The particular solution is

$$u_p = \frac{z\beta}{12x^3} (-12x^4 - 6x^2y^2 + y^4 + 12x^4 \log(x)).$$

( **8** ) *monomial* · *log* nonhomogeneity  $\phi = \phi_3 = x^{\pm m}y^{\pm n}z^{\pm k} \dots \log(y)$ .

This is an elliptic  $2^{nd}$  order PDE  $(\mathcal{D}_x^2 + \mathcal{D}_y^2 + \mathcal{D}_z^2) u(x, y, z) = \beta x^{-5}y^4z$  with a monomial containing in addition a *rational* term  $z^{-4}$  and a *logarithmic* term  $\log(z)$ .

$$\chi = (\mathcal{D}_x^2 + \mathcal{D}_y^2 + \mathcal{D}_z^2); \quad \phi = x^2y^3z^{-4} \log[z]; \quad \$jMax=0;$$

DESolve[ $\chi, \phi, "Off", Simplify$ ];

The particular solution is

$$u_p = \frac{y}{36z^2} (5x^2y^2 + 72z^4 + (22y^2z^2 - 24z^4 + 6x^2(y^2 + 11z^2)) \log(z) + 6z^2(3x^2 + y^2 - 6z^2) \log(z)^2).$$

( **9** ) *monomial* · *exponential* nonhomogeneity  $\phi = \phi_3 \cdot \exp(\dots)$ .

This is a  $3^{rd}$  order PDE  $(\mathcal{D}_x^3 + 3\mathcal{D}_y^2 + \mathcal{D}_z - 4) u(x) = (ax + by^2 + cz^3) \cdot (\alpha + x + y^4) e^z$  with the product of two *monomials* multiplied with an exponential function.

$$\chi = (\mathcal{D}_x^3 + 3\mathcal{D}_y^2 + \mathcal{D}_z - 4); \quad \phi = (ax + by^2 + cz^3) (\alpha + x + y^4) e^z;$$

DESolve[ $\chi, \phi, "Off", polyForm$ ];

The particular solution is

$$u_p = e^z \left( -\frac{by^6}{3} - \frac{1}{3}cz^3y^4 - \frac{1}{3}cz^2y^4 - 10by^4 - \frac{2cy^4}{27} - \frac{1}{3}axy^4 - \frac{2}{9}czy^4 - \right.$$

$$\begin{aligned}
& -4cz^3y^2 - 8cz^2y^2 - 120by^2 - \frac{32cy^2}{9} - 4axy^2 - \frac{1}{3}bxy^2 - 8czy^2 - \\
& -\frac{1}{3}b\alpha y^2 - 8cz^3 - \frac{1}{3}cxz^3 - \frac{ax^2}{3} - 24cz^2 - \frac{1}{3}cxz^2 - \\
& -240b - \frac{160c}{9} - 8ax - \frac{2bx}{3} - \frac{2cx}{27} - 32cz - \\
& -\frac{2cxz}{9} - \frac{1}{3}cz^3\alpha - \frac{1}{3}cz^2\alpha - \frac{2b\alpha}{3} - \frac{2c\alpha}{27} - \frac{ax\alpha}{3} - \frac{2cz\alpha}{9} \Big).
\end{aligned}$$

( 10) *monomial · trigonometric* nonhomogeneity  $\phi = \phi_3 \cdot \sin | \cos(\dots)$ .  
This is a 3<sup>rd</sup> order PDE  $(\mathcal{D}_x^3 + 3\mathcal{D}_y^2 - 4) u(x, y) = xy^2 \cdot \cos(5x + 3y)$   
with a *monomial*  $xy^2$  multiplied with  $\cos(5x + 3y)$ .

$$\chi = (\mathcal{D}_x^3 + 3\mathcal{D}_y^2 - 4); \quad \phi = xy^2 \cos[5x + 3y];$$

DESolve[ $\chi, \phi$ , "Off", Simplify];

The particular solution is

$$\begin{aligned}
u_p = & \frac{1}{9459684612549602} \left( - (8293x (-134245548 + \right. \\
& \left. + 1156873500y + 2131989319y^2) + \right. \\
& \left. + 450 (12178155469 + 39626027250y + 84041643478y^2) \right) \cos(5x + 3y) + \\
& \left( -8293x (450837750 + 2188953936y + 8596731125y^2) + \right. \\
& \left. + 75 (15605928750 + 212466759516y + 266498664875y^2) \right) \sin(5x + 3y) \Big).
\end{aligned}$$

( 11) *monomial · hyperbolic* nonhomogeneity  $\phi = \phi_3 \cdot \sinh | \cosh(\dots)$ .  
This is a 3<sup>rd</sup> order PDE  $(\mathcal{D}_x^3 + 3\mathcal{D}_y^2 - 4) u(x, y) = y \cdot \cosh(5x)$  with  
a simple *monomial*  $y$  multiplied with  $\cosh(5x)$ .

$$\chi = (\mathcal{D}_x^3 + 3\mathcal{D}_y^2 - 4); \quad \phi = y \cosh[5x];$$

DESolve[ $\chi, \phi$ , "Off"];

The particular solution is

$$u_p = \frac{4y \cosh(5x)}{15609} + \frac{125y \sinh[(5x)]}{15609}.$$

( 12) *additive* nonhomogeneity

$$\phi = \sum_{i=1}^k \phi_i \text{ with } \phi_i = M(\dots) | \exp | \sin | \cos | \sinh | \cosh(\dots).$$

This is a 4<sup>th</sup> order PDE  $(\mathcal{D}_t^2 + 2\mathcal{D}_x^4 + 3\mathcal{D}_x^2\mathcal{D}_y - 4\mathcal{D}_z) u(t, x, y, z) = \phi$   
with a sum of a *monomial* part  $\phi_1$  and *non-monomial* part  $\phi_2$  :  $\phi_1 =$   
 $= (3x + y) + \alpha x^4 y^5 t^6 + \beta xy^2 z^3$ ;  $\phi_2 = \alpha e^{x-y} + \sin(x + y) + \cos(t - x) +$   
 $+ 2 \sinh(x - 2y + 3t) + 3 \cosh(x + 2y - 3t)$ .



$\chi = (\mathcal{D}_t^2 + 2\mathcal{D}_x^4 + 3\mathcal{D}_x^2\mathcal{D}_y - 4\mathcal{D}_z); \quad \$jMax = 15;$   
 $\phi_1 = (3x + y) + \alpha x^4 y^5 t^6 + \beta x y^2 z^3;$   
 $\phi_2 = \alpha e^{x-y} + \sin[x + y] + \cos[t - x] + 2 \sinh[x - 2y + 3z] + 3 \cosh[x + 2y - 3z];$   
 $DESolve[\chi, \phi_1 + \phi_2, "Off"];$

The particular solution  $u_p$  is (collected with respect to powers of  $t$ ):

$$\begin{aligned}
u_{p1} = & \frac{1}{154} t^{12} y^3 \alpha + t^{10} \left( -\frac{1}{28} x^2 y^4 \alpha - \frac{y^5 \alpha}{105} \right) + \\
& + t^8 \left( \frac{1}{56} x^4 y^5 \alpha + \frac{1}{105} x y^2 \beta \right) + \frac{2}{15} t^6 x y^2 z \beta + \\
& + \frac{1}{2} t^4 x y^2 z^2 \beta + t^2 \left( \frac{1}{2} x y^2 z^3 \beta + \frac{3x}{2} + \frac{y}{2} \right) \\
u_{p2} = & -\alpha e^{x-y} - \frac{3}{160} (\cosh(x + 2y - 3z) - 9 \sinh(x + 2y - 3z)) + \\
& + \frac{1}{80} (-\sinh(x - 2y + 3z) - 9 \cosh(x - 2y + 3z)) + \\
& + \cos(t - x) + \frac{1}{13} (2 \sin(x + y) + 3 \cos(x + y)).
\end{aligned}$$

#### Список литературы

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