

Method of complete integral

I. PDE for $u(x, y)$:

$$F(x, y, u, p, q) = 0$$

II. Assume a two-parameter α and β , we have

$$u = u(x, y, \alpha, \beta)$$

satisfy $F = 0$. Such family of solution is called a complete integral of the solution.

III. Given a relation

$$\alpha = \alpha(s)$$

$$\beta = \beta(s)$$

$u = u(x, y, \alpha(s), \beta(s))$ given a one-parameter family solution. The group of the solution has a envelope function. This envelope is also a solution (singular solution).

IV. Example:

$$u_x^2 + u_y^2 = 1$$

Two parameters solution is

$$u(x, y) = \cos(\alpha)x + \sin(\alpha)y + \beta$$

Choose specially

$$\beta = \cos(\alpha)$$

Then

$$u = (x + 1)\cos(\alpha) + y\sin(\alpha)$$

Differentiating with respect to α , we have

$$0 = -(x + 1)\sin(\alpha) + y\cos(\alpha)$$

Cancelling α , we have

$$u^2 = (x + 1)^2 + y^2$$

V. To match the Cauchy data $(-1 + \cos(s), \sin(s), 1)$, we have

$$(-1 + \cos(s))\cos(\alpha) + \sin(s)\sin(\alpha) + \beta = 1 \quad (1)$$

$$-\sin(s)\cos(\alpha) + \cos(s)\sin(\alpha) = 0 \quad (2)$$

Therefore,

$$\alpha = s \quad (3)$$

$$\beta = \cos(s) \quad (4)$$

The solution is

$$u = \cos(s)x + \sin(s)y + \cos(s) = \cos(s)(1 + x) + \sin(s)y \quad (5)$$

$$0 = \sin(s)(x + 1) + \cos(s)y \quad (6)$$

The singular solution is

$$u^2 = (x + 1)^2 + y^2$$