



ON THE VON KARMAN'S EQUATION IN THE NONLINEAR THEORY OF GAS DYNAMICS

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Abstract. In this paper, by using invariants of Riemann and general solutions of Euler–Poisson–Darboux–Riemann equations, a new class of exact solutions of von Karman's equation in the nonlinear theory of gas dynamics is given.

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In the plane of independent variables x and y , consider quasilinear von Karman's equation arising in a variety of physical problems such as nonlinear vibrations and irrotational transonic flows of barotropic gas (see [1–5, 7, 13])

$$(u_x)^\alpha u_{xx} - u_{yy} = 0. \tag{1}$$

Equation (1) is considered in the class of hyperbolic solutions, which in this case is determined by the condition

$$u_x > 0. \tag{2}$$

Let

$$m := \frac{\alpha}{2(\alpha + 2)}, \quad -2 \neq \alpha \in \mathbb{R} := (-\infty, +\infty). \tag{3}$$

Theorem 1. *If the condition $m \in \mathbb{N} := \{1, 2, 3, \dots\}$ is fulfilled, then the general classical solution $u \in C^2$ of equation (1) is given by the formulas*

$$\begin{cases} x = (X - Y)^{2m+1} \frac{\partial^{2m}}{\partial X^m \partial Y^m} \frac{F(X) - G(Y)}{X - Y}, \\ y = m[2(1 - 2m)]^{2m} \frac{\partial^{2m-2}}{\partial X^{m-1} \partial Y^{m-1}} \frac{F'(X) - G'(Y)}{X - Y}, \\ u = m[2(1 - 2m)]^{2m} \left[\left(\frac{m-1}{2m-1} X + \frac{m}{2m-1} Y \right) \frac{\partial^{2m-2}}{\partial X^{m-1} \partial Y^{m-1}} \frac{F'(X) - G'(Y)}{X - Y} \right. \\ \left. - \frac{m-1}{2m-1} \frac{\partial^{2m-3}}{\partial X^{m-2} \partial Y^{m-1}} \frac{F'(X) - G'(Y)}{X - Y} \right] \text{ for } m = 2, 3, \dots \end{cases} \tag{4}$$

and

$$\begin{cases} x = -2[F(X) - G(Y)] + [F'(X) + G'(Y)](X - Y), \\ y = \frac{4[F'(X) - G'(Y)]}{X - Y}, \\ u = \frac{4[YF'(X) - XG'(Y)]}{X - Y} \text{ for } m = 1. \end{cases} \quad (5)$$

Here $F, G \in C^{m+1}$ are arbitrary functions with respect to the variables X and Y , respectively.

Proof. Let us find the Riemann invariants, that is, what is conserved along the corresponding characteristic curves of equation (1) (see [8, 9]). For any $u \in C^2$, classical solution of equation (1), introduce the designation of Monge-Ampere:

$$p := u_x, \quad q := u_y, \quad r := u_{xx}, \quad s := u_{xy}, \quad t := u_{yy}.$$

In this notation equation (1) has the form

$$t = p^\alpha r. \quad (6)$$

Due to (2), equation (1) along each regular solution is hyperbolic and therefore two families of characteristic curves pass through any fixed point of the plane of independent variables x and y . Along one of these curves, for example, the one whose equation has the form

$$dx = -p^{\frac{\alpha}{2}} dy,$$

by virtue of equality (6), we have

$$dp = r dx + s dy = (-p^{\frac{\alpha}{2}} r + s) dy$$

and

$$dq = s dx + t dy = (-p^{\frac{\alpha}{2}} s + p^\alpha r) dy.$$

Whence it follows that

$$dq + p^{\frac{\alpha}{2}} dp = 0$$

and hence

$$q + \frac{2}{\alpha + 2} p^{\frac{\alpha+2}{2}} = C_1.$$

Similarly, along the family of other characteristic curves, whose equation has the form

$$dx = p^{\frac{\alpha}{2}} dy,$$

we obtain

$$q - \frac{2}{\alpha + 2} p^{\frac{\alpha+2}{2}} = C_2.$$

Here $C_i, i = 1, 2$, are arbitrary constants.

Let us introduce the Riemann invariants of equation (1) as independent variables

$$\begin{cases} X = q + \frac{2}{\alpha+2} p^{\frac{\alpha+2}{2}}, \\ Y = q - \frac{2}{\alpha+2} p^{\frac{\alpha+2}{2}}, \end{cases} \quad (7)$$

in terms of which equation (1) can be rewritten in the form of a system of equations of the first order [5, 8, 9]

$$\begin{cases} X_y + X_x \frac{dx}{dy} = X_y - p^{\frac{\alpha}{2}} X_x = 0, \\ Y_y + Y_x \frac{dx}{dy} = Y_y + p^{\frac{\alpha}{2}} Y_x = 0. \end{cases} \quad (8)$$

In system (8), we choose X and Y as independent variables, while $x(X, Y)$ and $y(X, Y)$ as unknown functions. Applying the formulas of differentiation of implicit functions of two variables

$$x_X = DY_y, \quad x_Y = -DX_y, \quad y_X = -DY_x, \quad y_Y = DX_x,$$

where $D := \frac{D(x,y)}{D(X,Y)}$ is the Jacobian of transformation, from system (8) we obtain

$$\begin{cases} x_Y + p^{\frac{\alpha}{2}} y_Y = 0, \\ x_X - p^{\frac{\alpha}{2}} y_X = 0. \end{cases} \quad (9)$$

Here

$$p^{\frac{\alpha}{2}} = \left[\frac{X - Y}{2(1 - 2m)} \right]^{2m}, \quad (10)$$

due to (2), (3) and (7).

Eliminating the function $y(X, Y)$ from system (9), we receive that the function $x(X, Y)$ satisfies the Euler–Poisson–Darboux–Riemann equation (see [4, 11])

$$x_{XY} + \frac{m}{X - Y} x_X - \frac{m}{X - Y} x_Y = 0. \quad (11)$$

By a similar way, for the function $y(X, Y)$ we get

$$y_{XY} - \frac{m}{X - Y} y_X + \frac{m}{X - Y} y_Y = 0. \quad (12)$$

First, let us get the general solution of equation

$$w_{XY} + \frac{n}{X - Y} w_X - \frac{m}{X - Y} w_Y = 0 \quad (13)$$

for all $n, m \in \mathbb{N}$.

Denote by $z(\alpha, \beta)$ a solution of equation

$$z_{XY} - \frac{\beta}{X - Y} z_X + \frac{\alpha}{X - Y} z_Y = 0,$$

then we have

$$z(\alpha, \beta) = (X - Y)^{1-\alpha-\beta} z(1 - \beta, 1 - \alpha). \quad (14)$$

(see, for example, [10, 11]).

Putting $\alpha = \alpha' + m$, $\beta = \beta' + n$ in (14) and taking into account the equality

$$z(\alpha' + m, \beta' + n) = \frac{\partial^{m+n} z(\alpha', \beta')}{\partial X^m \partial Y^n},$$

we get

$$(X - Y)^{1-m-n-\alpha'-\beta'} z(1 - \beta' - n, 1 - \alpha' - m) = \frac{\partial^{m+n} z(\alpha', \beta')}{\partial X^m \partial Y^n}.$$

Let us use again formula (14), then we have

$$(X - Y)^{1-m-n-\alpha'-\beta'} z(1 - \beta' - n, 1 - \alpha' - m) = \frac{\partial^{m+n}}{\partial X^m \partial Y^n} \left[\frac{z(1 - \beta', 1 - \alpha')}{(X - Y)^{\alpha'+\beta'-1}} \right].$$

Replacing α' , β' , m , n , respectively, by $1 - \beta'$, $1 - \alpha'$, n , m , we obtain

$$z(\alpha' - m, \beta' - n) = (X - Y)^{m+n+1-\alpha'-\beta'} \frac{\partial^{m+n}}{\partial X^m \partial Y^n} \left[\frac{z(\alpha', \beta')}{(X - Y)^{1-\alpha'-\beta'}} \right].$$

Putting $\alpha' = \beta' = 0$, we get the solution of equation (13) by the formula

$$w(X, Y) = z(-m, -n) = (X - Y)^{m+n+1} \frac{\partial^{m+n}}{\partial X^m \partial Y^n} \left[\frac{F_1(X) - G_1(Y)}{X - Y} \right], \quad (15)$$

where $F_1(X)$ and $G_1(Y)$ are the arbitrary functions of its arguments.

Let us now get a general solution of equation

$$w_{XY} - \frac{n}{X - Y} w_X + \frac{m}{X - Y} w_Y = 0. \quad (16)$$

First, we obtain a general solution to the equation

$$(X - Y)v_{XY} - v_X + v_Y = 0. \quad (17)$$

Proposition 1. *The general solution of equation (17) can be represented by the formula*

$$v(X, Y) = \frac{F_2(X) - G_2(Y)}{X - Y}, \quad (18)$$

where $F_2(X)$ and $G_2(Y)$ are the arbitrary functions of its arguments.

Proof. Indeed, let us introduce the function $\chi := (X - Y)v$. Then by (17), the function χ satisfies the equation $\chi_{XY} = 0$, from which (18) immediately follows. \square

Proposition 2. *The general solution of equation (16) has the form*

$$w(X, Y) = \frac{\partial^{m+n-2}}{\partial X^{m-1} \partial Y^{m-1}} \frac{F_2(X) - G_2(Y)}{X - Y}. \quad (19)$$

Proof. It is easy to show that the following equalities are valid:

$$\frac{\partial^m}{\partial X^m} [(X - Y)v] = m \frac{\partial^{m-1} v}{\partial X^{m-1}} + (X - Y) \frac{\partial^m v}{\partial X^m} \quad (20)$$

and

$$\frac{\partial^n}{\partial Y^n} [(X - Y)v] = -n \frac{\partial^{n-1} v}{\partial Y^{n-1}} + (X - Y) \frac{\partial^n v}{\partial Y^n}. \quad (21)$$

Indeed, let us prove equality (20) by induction. For $m = 1$, we have that

$$\frac{\partial}{\partial X} [(X - Y)v] = v + (X - Y) \frac{\partial v}{\partial X}$$

is true.

Suppose that (20) is true for m , and show for $m + 1$. We have

$$\begin{aligned} \frac{\partial^{m+1}}{\partial X^{m+1}} [(X - Y)v] &= \frac{\partial}{\partial X} \left[m \frac{\partial^{m-1} v}{\partial X^{m-1}} + (X - Y) \frac{\partial^m v}{\partial X^m} \right] \\ &= m \frac{\partial^m v}{\partial X^m} + \frac{\partial^m v}{\partial X^m} + (X - Y) \frac{\partial^{m+1} v}{\partial X^{m+1}} \\ &= (m + 1) \frac{\partial^m v}{\partial X^m} + (X - Y) \frac{\partial^{m+1} v}{\partial X^{m+1}} \end{aligned}$$

and therefore (20) is true. The validity of (21) can be shown analogously.

Differentiating equation (17) $(m - 1)$ times with respect to the variable x and $(n - 1)$ times with respect to the variable y , respectively, by virtue of (20) and (21), we have

$$\begin{aligned} 0 &= \frac{\partial^{m+n-2}}{\partial X^{m-1} \partial Y^{n-1}} [(X - Y)v_{XY} - v_X + v_Y] \\ &= \frac{\partial^{n-1}}{\partial Y^{n-1}} \left[(m - 1) \frac{\partial^{m-2} v_{XY}}{\partial X^{m-2}} + (X - Y) \frac{\partial^{m-1} v_{XY}}{\partial X^{m-1}} \right] - \frac{\partial^{m+n-2} v_X}{\partial X^{m-1} \partial Y^{n-1}} + \frac{\partial^{m+n-2} v_Y}{\partial X^{m-1} \partial Y^{n-1}} \\ &= (m - 1) \frac{\partial^{m+n-3} v_{XY}}{\partial X^{m-2} \partial Y^{n-1}} - (n - 1) \frac{\partial^{m+n-3} v_{XY}}{\partial X^{m-1} \partial Y^{n-2}} + (X - Y) \frac{\partial^{m+n-2} v_{XY}}{\partial X^{m-1} \partial Y^{n-1}} \\ &\quad - \frac{\partial^{m+n-2} v_X}{\partial X^{m-1} \partial Y^{n-1}} + \frac{\partial^{m+n-2} v_Y}{\partial X^{m-1} \partial Y^{n-1}} \\ &= m \frac{\partial^{m+n-2} v_Y}{\partial X^{m-1} \partial Y^{n-1}} - n \frac{\partial^{m+n-2} v_X}{\partial X^{m-1} \partial Y^{n-1}} + (X - Y) \frac{\partial^{m+n-2} v_{XY}}{\partial X^{m-1} \partial Y^{n-1}}. \end{aligned}$$

Introduce the notation

$$w := \frac{\partial^{m+n-2} v}{\partial X^{m-1} \partial Y^{n-1}}. \quad (22)$$

Due the last equality, it is easy to see that the function $w(X, Y)$, taking into account (18), can be represented by formula (19) and satisfies equation (16).

Finally, considering (15), (18) and (22) for $n = m$, we get that the general solutions of equations (11) and (12) under the conditions of Theorem 1 have the following form (see [10, 12])

$$x = (X - Y)^{2m+1} \frac{\partial^{2m}}{\partial X^m \partial Y^m} \frac{F_1(X) - G_1(Y)}{X - Y}, \quad (23)$$

$$y = \frac{\partial^{2m-2}}{\partial X^{m-1} \partial Y^{m-1}} \frac{F_2(X) - G_2(Y)}{X - Y}, \quad (24)$$

respectively. Here $F_1, G_1 \in C^{m+2}$ and $F_2, G_2 \in C^{m+1}$ are arbitrary functions. \square

The following statement is true.

Proposition 3. *For equalities (9) to hold, it is necessary and sufficient that the equalities*

$$F_2(X) = m[2(1 - 2m)]^{2m} F_1'(X), \quad G_2(Y) = m[2(1 - 2m)]^{2m} G_1'(Y) \quad (25)$$

were satisfied.

Proof. Necessity. Obviously, the equalities

$$\frac{\partial^{2m}}{\partial X^m \partial Y^m} \frac{F_1(X) - G_1(Y)}{X - Y} = \frac{\partial^{2m}}{\partial X^m \partial Y^m} \frac{F_1(X)}{X - Y} + \frac{\partial^{2m}}{\partial Y^m \partial X^m} \frac{G_1(Y)}{Y - X} \quad (26)$$

and

$$\frac{\partial^j}{\partial X^j} \frac{1}{(X - Y)^k} = \frac{(-1)^j k(k+1) \cdots (k+j-1)}{(X - Y)^{k+j}} \quad \forall j, k \in \mathbb{N} \quad (27)$$

are valid.

In particular, from (27) it follows that for $j = m, k = 1$,

$$\frac{\partial^m}{\partial X^m} \frac{1}{X - Y} = \frac{(-1)^m m!}{(X - Y)^{m+1}} \quad (28)$$

and for $j = m - i, k = m + 1$,

$$\frac{\partial^{m-i}}{\partial X^{m-i}} \frac{1}{(X - Y)^{m+1}} = \frac{(-1)^{m-i} (m+1)(m+2) \cdots (2m-i)}{(X - Y)^{2m-i+1}}. \quad (29)$$

Further, due to (28) and (29), we obtain

$$\begin{aligned} \frac{\partial^{2m}}{\partial X^m \partial Y^m} \frac{F_1(X)}{X - Y} &= - \frac{\partial^m}{\partial X^m} \left[F_1(X) \frac{\partial^m}{\partial Y^m} \frac{1}{Y - X} \right] = m! \frac{\partial^m}{\partial X^m} \left[F_1(X) \frac{1}{(X - Y)^{m+1}} \right] \\ &= m! \sum_{i=0}^m C_m^i F_1^{(i)}(X) \frac{\partial^{m-i}}{\partial X^{m-i}} \frac{1}{(X - Y)^{m+1}} \\ &= \sum_{i=0}^m C_m^i (-1)^{m-i} (2m-i)! \frac{F_1^{(i)}(X)}{(X - Y)^{2m-i+1}}. \end{aligned} \quad (30)$$

Analogously,

$$\frac{\partial^{2m}}{\partial Y^m \partial X^m} \frac{G_1(Y)}{Y - X} = (-1)^{m+1} \sum_{i=0}^m C_m^i (2m-i)! \frac{G_1^{(i)}(Y)}{(X - Y)^{2m-i+1}}. \quad (31)$$

Therefore, due to (23), (24), (26), (30) and (31), we have

$$\begin{aligned} x(X, Y) &= \sum_{i=0}^m C_m^i (-1)^{m-i} (2m-i)! F_1^{(i)}(X) (X-Y)^i \\ &\quad + (-1)^{m+1} \sum_{i=0}^m C_m^i (2m-i)! G_1^{(i)}(Y) (X-Y)^i \end{aligned} \quad (32)$$

and

$$\begin{aligned} y(X, Y) &= \sum_{i=0}^{m-1} C_{m-1}^i (-1)^{m-i-1} (2m-i-2)! \frac{F_2^{(i)}(X)}{(X-Y)^{2m-i-1}} \\ &\quad + (-1)^m \sum_{i=0}^{m-1} C_{m-1}^i (2m-i-2)! \frac{G_2^{(i)}(Y)}{(X-Y)^{2m-i-1}}. \end{aligned} \quad (33)$$

Differentiating equalities (32) and (33) with respect to the variable X , we get

$$\begin{aligned} x_X &= \sum_{i=0}^m C_m^i (-1)^{m-i} (2m-i)! F_1^{(i+1)}(X) (X-Y)^i \\ &\quad + \sum_{i=0}^{m-1} C_m^{i+1} (-1)^{m-i-1} (i+1)(2m-i-1)! F_1^{(i+1)}(X) (X-Y)^i \\ &\quad + (-1)^{m+1} \sum_{i=0}^{m-1} C_m^{i+1} (i+1)(2m-i-1)! G_1^{(i+1)}(Y) (X-Y)^i \end{aligned} \quad (34)$$

and

$$\begin{aligned} y_X &= \sum_{i=0}^{m-1} C_{m-1}^i (-1)^{m-i-1} (2m-i-2)! \frac{F_2^{(i+1)}(X)}{(X-Y)^{2m-i-1}} \\ &\quad + \sum_{i=0}^{m-1} C_{m-1}^i (-1)^{m-i} (2m-i-1)! \frac{F_2^{(i)}(X)}{(X-Y)^{2m-i}} \\ &\quad + (-1)^{m+1} \sum_{i=0}^{m-1} C_{m-1}^i (2m-i-1)! \frac{G_2^{(i)}(Y)}{(X-Y)^{2m-i}}, \end{aligned} \quad (35)$$

respectively.

Substituting (34) and (35) in the second equality of (9), we obtain

$$\begin{aligned}
& \sum_{i=0}^m C_m^i (-1)^{m-i} (2m-i)! F_1^{(i+1)}(X) (X-Y)^i \\
& + \sum_{i=0}^{m-1} C_m^{i+1} (-1)^{m-i-1} (i+1) (2m-i-1)! F_1^{(i+1)}(X) (X-Y)^i \\
& + (-1)^{m+1} \sum_{i=0}^{m-1} C_m^{i+1} (i+1) (2m-i-1)! G_1^{(i+1)}(Y) (X-Y)^i \\
& = [2(1-2m)]^{-2m} \left[\sum_{i=0}^{m-1} C_{m-1}^i (-1)^{m-i-1} (2m-i-2)! F_2^{(i+1)}(X) (X-Y)^{i+1} \right. \\
& + \sum_{i=0}^{m-1} C_{m-1}^i (-1)^{m-i} (2m-i-1)! F_2^{(i)}(X) (X-Y)^i \\
& \left. + (-1)^{m+1} \sum_{i=0}^{m-1} C_{m-1}^i (2m-i-1)! G_2^{(i)}(Y) (X-Y)^i \right]. \tag{36}
\end{aligned}$$

First, equating in (36) the expressions before the functions F_1 and F_2 and their derivatives, we obtain

$$\begin{aligned}
& \sum_{i=0}^m C_m^i (-1)^{m-i} (2m-i)! F_1^{(i+1)}(X) (X-Y)^i \\
& + \sum_{i=0}^{m-1} C_m^{i+1} (-1)^{m-i-1} (i+1) (2m-i-1)! F_1^{(i+1)}(X) (X-Y)^i \\
& = [2(1-2m)]^{-2m} \left[\sum_{i=1}^m C_{m-1}^{i-1} (-1)^{m-i} (2m-i-1)! F_2^{(i)}(X) (X-Y)^i \right. \\
& \left. + \sum_{i=0}^{m-1} C_{m-1}^i (-1)^{m-i} (2m-i-1)! F_2^{(i)}(X) (X-Y)^i \right].
\end{aligned}$$

From here

$$\begin{aligned}
& C_m^i (-1)^{m-i} (2m-i)! F_1^{(i+1)}(X) + C_m^{i+1} (-1)^{m-i-1} (i+1) (2m-i-1)! F_1^{(i+1)}(X) \\
& = [2(1-2m)]^{-2m} \left[C_{m-1}^{i-1} (-1)^{m-i} (2m-i-1)! F_2^{(i)}(X) \right. \\
& \left. + C_{m-1}^i (-1)^{m-i} (2m-i-1)! F_2^{(i)}(X) \right],
\end{aligned}$$

for $i = 1, 2, \dots, m-1$.

Consequently,

$$F_2^{(i)}(X) = m[2(1-2m)]^{2m} F_1^{(i+1)}(X), \quad i = 1, 2, \dots, m-1. \tag{37}$$

Let us now equate together the present members for $i = 0$ and $i = m$, we get

$$\begin{aligned} & C_m^0(-1)^m(2m)!F_1'(X) + C_m^m m!F_1^{(m+1)}(X)(X-Y)^m + C_m^1(-1)^{m-1}(2m-1)!F_1'(X) \\ &= [2(1-2m)]^{-2m} \left[C_{m-1}^{m-1}(m-1)!F_2^{(m)}(X)(X-Y)^m + C_{m-1}^0(-1)^m(2m-1)!F_2(X) \right]. \end{aligned}$$

Hence

$$F_2(X) = m[2(1-2m)]^{2m}F_1'(X) \quad \text{and} \quad F_2^{(m)}(X) = m[2(1-2m)]^{2m}F_1^{(m+1)}(X).$$

Let us equate the expressions before the functions G_1 and G_2 and their derivatives, we obtain

$$\begin{aligned} & \sum_{i=0}^{m-1} C_m^{i+1}(i+1)(2m-i-1)!G_1^{(i+1)}(Y)(X-Y)^i \\ &= [2(1-2m)]^{-2m} \sum_{i=0}^{m-1} C_{m-1}^i(2m-i-1)!G_2^{(i)}(Y)(X-Y)^i, \end{aligned}$$

this immediately implies that

$$G_2^{(i)}(Y) = m[2(1-2m)]^{2m}G_1^{(i+1)}(Y), \quad i = 0, 1, \dots, m-1.$$

Consequently, taking into account (37) and the last equality, (25) is shown.

Remark 1. We obtain the same equality if we differentiate equalities (32) and (33) with respect to the variable Y and substitute them in the first equality of (9), and equate the expressions before the functions F_1, F_2 and G_1, G_2 and their derivatives, respectively.

Sufficiency. Let conditions (25) be fulfilled and show that equalities (9) hold. Indeed, by virtue of the obvious equality

$$\frac{F_1'(X) - G_1'(Y)}{X-Y} = \frac{\partial}{\partial X} \frac{F_1(X) - G_1(Y)}{X-Y} + \frac{\partial}{\partial Y} \frac{F_1(X) - G_1(Y)}{X-Y},$$

(10) and conditions (23)–(25), we have

$$\begin{aligned} x_X - p^{\frac{\alpha}{2}}y_X &= (X-Y)^{2m} \left[(2m+1) \frac{\partial^{2m}}{\partial X^m \partial Y^m} \frac{F_1(X) - G_1(Y)}{X-Y} \right. \\ &\quad \left. + (X-Y) \frac{\partial^{2m+1}}{\partial X^{m+1} \partial Y^m} \frac{F_1(X) - G_1(Y)}{X-Y} - m \frac{\partial^{2m-1}}{\partial X^m \partial Y^{m-1}} \frac{F_1'(X) - G_1'(Y)}{X-Y} \right] \end{aligned}$$

$$\begin{aligned}
&= (X - Y)^{2m} \left[(m + 1) \frac{\partial^{2m}}{\partial X^m \partial Y^m} \frac{F_1(X) - G_1(Y)}{X - Y} \right. \\
&\quad \left. - m \frac{\partial^{2m}}{\partial X^{m+1} \partial Y^{m-1}} \frac{F_1(X) - G_1(Y)}{X - Y} + (X - Y) \frac{\partial^{2m+1}}{\partial X^{m+1} \partial Y^m} \frac{F_1(X) - G_1(Y)}{X - Y} \right] \\
&= (X - Y)^{2m} \frac{\partial}{\partial X} \left[(X - Y) \frac{\partial^2}{\partial X \partial Y} \frac{\partial^{2m-2}}{\partial X^{m-1} \partial Y^{m-1}} \frac{F_1(X) - G_1(Y)}{X - Y} \right. \\
&\quad \left. - m \frac{\partial}{\partial X} \frac{\partial^{2m-2}}{\partial X^{m-1} \partial Y^{m-1}} \frac{F_1(X) - G_1(Y)}{X - Y} \right. \\
&\quad \left. + m \frac{\partial}{\partial Y} \frac{\partial^{2m-2}}{\partial X^{m-1} \partial Y^{m-1}} \frac{F_1(X) - G_1(Y)}{X - Y} \right] \\
&= 0,
\end{aligned}$$

by virtue of equality (24), if we replace there formally the functions F_2 and G_2 with the functions F_1 and G_1 , respectively.

The first equality in (9) can be proved in a similar way. Thus Proposition 3 is proved. \square

Further, to obtain the final form of the function u , due (3), (7), (9) and (10), we have

$$\begin{aligned}
du &= pdx + qdy = (px_X + qy_X)dX + (px_Y + qy_Y)dY \\
&= (q + p^{\frac{\alpha+2}{2}})y_X dX + (q - p^{\frac{\alpha+2}{2}})y_Y dY \\
&= \left(\frac{m-1}{2m-1}X + \frac{m}{2m-1}Y \right) y_X dX + \left(\frac{m}{2m-1}X + \frac{m-1}{2m-1}Y \right) y_Y dY,
\end{aligned}$$

whence

$$U_X = \left(\frac{m-1}{2m-1}X + \frac{m}{2m-1}Y \right) y_X, \quad U_Y = \left(\frac{m}{2m-1}X + \frac{m-1}{2m-1}Y \right) y_Y. \quad (38)$$

By virtue of the first equality of (38), we obtain

$$\begin{aligned}
U(X, Y) &= \frac{m-1}{2m-1} \int X y_X dX + \frac{m}{2m-1} Y y + \varphi(Y) \\
&= \frac{m-1}{2m-1} \left(X y - \int y dX \right) + \frac{m}{2m-1} Y y + \varphi(Y), \quad (39)
\end{aligned}$$

where φ is an arbitrary function.

According to the second equality from (38), for definition of the function φ , we get

$$\frac{m-1}{2m-1} \left(X y_Y - \int y_Y dX \right) + \frac{m}{2m-1} (y + Y y_Y) + \varphi'(Y) = \left(\frac{m}{2m-1}X + \frac{m-1}{2m-1}Y \right) y_Y. \quad (40)$$

By virtue of (12), we receive

$$m \int y_Y dX = \int [(Y - X)y_{XY} + my_X] dX = (Y - X)y_Y + \int y_Y dX + my.$$

Thus

$$\int y_Y dX = \frac{Y - X}{m - 1} y_Y + \frac{m}{m - 1} y, \quad \text{for } m = 2, 3, \dots$$

Taking into account the latter equality, from (40) we obtain

$$\varphi'(Y) \equiv 0, \Rightarrow \varphi = \text{const} \quad \text{for } m = 2, 3, \dots \quad (41)$$

Analogously, from (39) for $m = 1$, we get

$$U(X, Y) = Yy + \varphi(Y). \quad (42)$$

According to the second equality from (38), in this case, for definition of the function φ , we receive

$$\varphi'(Y) = (X - Y)y_Y - y. \quad (43)$$

Since

$$\left\{ (X - Y)y_Y - y \right\}_X = y_Y + (X - Y)y_{XY} - y_X = 0,$$

by virtue of equation (12) for $m = 1$, from (43) implies that

$$\varphi'(Y) = -G_2'(Y),$$

therefore

$$\varphi(Y) = -G_2(Y). \quad (44)$$

Now, introducing the notation $F := F_1$, $G := G_1$ and taking into account (23)–(25), (41), (42), (44), we obtain (4) and (5), respectively. \square

Remark 2. In the case $m = 1$, i.e., for $\alpha = -4$, solution (5) of equation (1) has been obtained in [6] by the method of Lee's group.

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