

# Partial Differential Equations

- ♦ An equation involving partial derivatives of an unknown function of two or more independent variables
- ♦ The following are examples. Note:  $u$  depends on both  $x$  and  $y$

$$\frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial y^2} + u = 1 \quad \left( \frac{\partial^2 u}{\partial x^2} \right)^3 + 6 \frac{\partial^3 u}{\partial x \partial y^2} = x$$

$$\frac{\partial^2 u}{\partial x \partial y} + x \frac{\partial^2 u}{\partial y^2} + 8u = 5y \quad \frac{\partial^2 u}{\partial x^2} + xu \frac{\partial u}{\partial y} = x$$

# Mathematical Methods For Partial Differential Equations

**G Orfield**



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