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Linear first order partial differential equation is of the form  $a(x,y)u_x + b(x,y)u_y + c(x,y)u = f(x,y)$ . (1.5) Note that all of the coefficients are independent of  $u$  and its derivatives and each term is linear in  $u$ ,  $u_x$ , or  $u_y$ . We can relax the conditions on the coefficients a bit.

## **First Order Partial Differential Equations**

In mathematics, a first-order partial differential equation is a partial differential equation that involves only first derivatives of the unknown function of  $n$  variables. The equation takes the

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form.  $F(x_1, \dots, x_n, u, u_{x_1}, \dots, u_{x_n}) = 0$ .  $\{\displaystyle F(x_{\{1\}}, \dots, x_{\{n\}}, u, u_{\{x_{\{1\}}\}}, \dots, u_{\{x_{\{n\}}\}}) = 0.\}$

## **First-order partial differential equation - Wikipedia**

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A partial differential equation of order one in its most general form is an equation of the form  $F(x, u, u_0, 1.1$  where the unknown is the function  $u(x_1, \dots, x_n)$  of  $n$  real variables. Here, we will not consider problems of such generality but will focus instead on a smaller class of problems.

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## **Handbook Of First Order Partial Differential Equations ...**

In mathematics, the method of characteristics is a technique for solving partial differential equations. Typically, it applies to first-order equations, although more generally the method of



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characteristics is valid for any hyperbolic partial differential equation. The method is to reduce a partial differential equation to a family of ordinary differential equations along which the solution can be integrated from some initial data given on a suitable hypersurface.

## **Method of characteristics - Wikipedia**

For first-order partial differential equations in two independent variables, an exact solution (\*)  $w = \Phi(x, y, C_1, C_2)$  that depends on two arbitrary constants  $C_1$  and  $C_2$  is called a complete integral. The general integral (general solution) can be represented in parametric form by using the complete integral (\*) and the two equations

## **First-Order Partial Differential Equations, Nonlinear ...**

A partial differential equation (or briefly a PDE) is a mathematical equation that involves two or more independent

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variables, an unknown function  
(dependent on those variables), and  
partial derivatives of the unknown  
function with respect to the independent  
variables. The order of a partial  
differential equation is the order of the  
highest derivative involved.

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