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First-Order Partial Differential Equations the case of the first-order ODE discussed above. Clearly, this initial point does not have to be on the y axis. If the values of $u(x, y)$ on the y axis between $a_1 \leq y \leq a_2$ are given, then the values of $u(x, y)$ are known in the strip of the x - y plane with $a_1 \leq y \leq a_2$.

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Solution 9. Since $\frac{\partial \phi}{\partial t} = \dots$ and $\frac{\partial^2 \phi}{\partial x^2} = \dots$ we obtain the coupled system of partial differential equations $\frac{\partial \phi}{\partial t} + r(\phi - S) = 0$ and $\frac{\partial S}{\partial t} + (rS - V) = 0$. This is the Madelung representation of the Schr ...

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Linear PDEs can be reduced to systems of ordinary differential equations by the important technique of separation of variables. This technique rests on a characteristic of solutions to differential equations: if one can find any solution that solves the equation and satisfies the boundary conditions, then it is the solution (this also applies to ODEs).

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