

Solving PDE of 1st order with constant coefficients

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$$a \frac{\partial u(x, y)}{\partial x} + b \frac{\partial u(x, y)}{\partial y} + cu(x, y) = f(x, y) \quad a, b, c \in \mathbb{R}$$

First subtract the $cu(x, y)$ from both side, then “factorize” ∂u out

$$\partial u \left(\frac{a}{\partial x} + \frac{b}{\partial y} \right) = f(x, y) - cu(x, y)$$

Rearrange

$$\frac{f(x, y) - cu(x, y)}{\partial u} = \underbrace{\frac{a}{\partial x}}_{x\text{-only}} + \underbrace{\frac{b}{\partial y}}_{y\text{-only}}$$

The right hand side can be split into a equality

$$\frac{f(x, y) - cu(x, y)}{\partial u} = \frac{a}{\partial x} = \frac{b}{\partial y}$$

i.e.

$$\frac{\partial u}{f(x, y) - cu(x, y)} = \frac{\partial x}{a} = \frac{\partial y}{b}$$

Consider $\frac{\partial x}{a} = \frac{\partial y}{b}$

$$\frac{\partial x}{a} = \frac{\partial y}{b} \quad \implies \quad bx - ay = c \quad \iff \quad y = \frac{b}{a}x - \frac{c}{a}$$

Therefore

$$\frac{\partial u}{f(x, y) - cu(x, y)} = \frac{\partial x}{a}$$

Can be reduced to

$$\frac{\partial u}{f\left(x, \frac{b}{a}x - \frac{c}{a}\right) - cu\left(x, \frac{b}{a}x - \frac{c}{a}\right)} = \frac{\partial x}{a}$$

f and u are function of x only now, thus

$$\int a du = \int f(x) - cu(x) dx$$

—END—