



PARTIAL DIFFERENTIAL EQUATIONS

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PARTIAL DIFFERENTIAL EQUATIONS

Basic Concepts and Definitions



A differential equation which involves partial derivatives is called a partial differential equation.

For example: $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = z \dots \dots \dots (1)$

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = 0 \dots \dots (2)$$

$$\frac{\partial^2 u}{\partial x \partial y} = \left(\frac{\partial u}{\partial y} \right)^3 \dots \dots (3)$$

The **order of a PDE** is the order of the highest derivative appearing in the equation.

Example: Equation (1) is of first order, (2) and (3) are second order.

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The *degree of a PDE* is the positive integral power to which the highest – order derivative (present in the equation) is raised.

Example: Degree of all the above equations (1), (2) and (3) are one.

Few more examples: $yz \frac{\partial z}{\partial x} + zx \frac{\partial z}{\partial y} = xy$ (first order; first degree)

$$\left(\frac{\partial z}{\partial x} \right)^2 = z \left(\frac{\partial z}{\partial x} \right) \quad (\text{first order ; second degree})$$

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = 0 \quad (\text{second order; first degree})$$

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If z is a function of two independent variable variables x and y , then we shall use the following notation for the partial derivatives of z :

$$\frac{\partial z}{\partial x} = P; \frac{\partial z}{\partial y} = q; \frac{\partial^2 z}{\partial x^2} = r; \frac{\partial^2 z}{\partial x \partial y} = s; \frac{\partial^2 z}{\partial y^2} = t$$



THANK YOU

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