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 $A u_x + B = 0$ ,  
$$\{ \displaystyle Lu = \sum_{n=1}^n \{ \frac{\partial u}{\partial x_n} \} + B = 0, \}$$
  
where the coefficient matrices A  
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solution is function  $x(t)$  important  
for dynamical systems, population  
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(ODEs) multiple independent variables, for example  $t$ ,  $x$  and  $y$  in

$$\frac{\partial u}{\partial t} = D \left( \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right)$$

solution is function  $u(t;x;y)$

important for fluid dynamics,  
chemistry, electromagnetism, ...,  
generally problems with spatial

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often time and one or several variables in space. The order of the highest derivative is called the order of the PDE. Just as was the case for ODEs, second-order PDEs will be

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