



First-Order Partial Differential Equations > Linear Equations > Section 1.2

$$10. \quad \frac{\partial w}{\partial x} + [f(x) + g(x)e^{\lambda y}] \frac{\partial w}{\partial y} = h(x).$$

General solution:

$$w = \int h(x) dx + \Phi(u),$$

where $\Phi(u)$ is an arbitrary function,

$$u = e^{-\lambda y} F(x) + \lambda \int g(x) F(x) dx, \quad F(x) = \exp \left[\lambda \int f(x) dx \right].$$

Reference

Polyanin, A. D., Zaitsev, V. F., and Moussiaux, A., *Handbook of First Order Partial Differential Equations*, Taylor & Francis, London, 2002.