



First-Order Partial Differential Equations > Linear Equations > Section 1.3

$$8. \quad x \frac{\partial w}{\partial x} + ay \frac{\partial w}{\partial y} = f(x, y)w + g(x, y).$$

General solution:

$$w = F(x, u) \left[ \Phi(u) + \int \frac{g(x, ux^a)}{xF(x, u)} dx \right], \quad F(x, u) = \exp \left[ \int \frac{1}{x} f(x, ux^a) dx \right],$$

where  $u = yx^{-a}$  and  $\Phi(u)$  is an arbitrary function. In the integration,  $u$  is considered a parameter.

### Reference

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