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~~Partial Differential Equations~~

Partial Differential Equation (PDE for short)

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is an equation that contains the independent variables q, \dots, X_n , the dependent variable or the unknown function u and its partial derivatives up to some order. It has the form where F is a given function and $u_{X_j} = \frac{\partial u}{\partial X_j}$, $u_{X_i X_j} = \frac{\partial^2 u}{\partial X_i \partial X_j}$, $i, j = 1, \dots, n$ are the partial derivatives of u .

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