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Differential Equations for Engineers and Scientists (Dover Books on Mathematics) Paperback - June 13, 2018 by C.G. Lambe (Author), C.J. Tranter (Author) 4.0 out of 5 stars 1 rating

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The resulting differential equation is  $dS/dt = rS + k$ , (7.2) which can be solved with the initial condition  $S(0) = S_0$ , where  $S_0$  is the initial capital. The differential equation is linear and the standard form is  $dS/dt - rS = k$ , so that the integrating factor is given by  $m(t) = e^{-rt}$ . The solution is therefore  $S(t) = e^{rt} \left( S_0 + \frac{k}{r} (e^{-rt} - 1) \right)$ .

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The most general, first-order, linear partial differential equation has the form  $a(x, y) u_x + b(x, y) u_y + c(x, y) u = d(x, y)$ , (2.2.12) f2.3 Construction of a First-Order Equation 29 where the coefficients  $a$ ,  $b$ , and  $c$ , in general, are functions of  $x$  and  $y$  and  $d(x, y)$  is a given function.

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