

$$\begin{aligned}\frac{\partial P}{\partial t} = & -\frac{\partial}{\partial x}(A(x)P) + \frac{1}{2}\frac{\partial^2}{\partial x^2}(B(x,y)P) + \frac{\partial}{\partial y}\left(C(x,y)\frac{\partial}{\partial x}(D(x)P)\right) \\ & -\frac{\partial}{\partial y}(A(y)P) + \frac{1}{2}\frac{\partial^2}{\partial y^2}(B(y,x)P) + \frac{\partial}{\partial x}\left(C(y,x)\frac{\partial}{\partial y}(D(y)P)\right)\end{aligned}$$