

ODE Cheat Sheet

First Order Equations

Separable

$$y'(x) = f(x)g(y)$$
$$\int \frac{dy}{g(y)} = \int f(x) dx + C$$

Linear First Order

$$y'(x) + p(x)y(x) = f(x)$$
$$\mu(x) = \exp \int p(x) dx \quad \text{Integrating factor.}$$
$$(\mu y)' = \mu f \quad \text{Exact Derivative.}$$
$$\text{Solution: } y(x) = \frac{1}{\mu(x)} \left(\int f(x)\mu(x) dx + C \right)$$

Exact

$$0 = M(x, y) dx + N(x, y) dy$$
$$\text{Solution: } u(x, y) = \text{const where} \quad \text{Condition: } M_y = N_x$$
$$dx = \frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy$$
$$\frac{\partial u}{\partial x} = M(x, y), \quad \frac{\partial u}{\partial y} = N(x, y)$$

Non-Exact Form

$$\mu(x, y) (M(x, y) dx + N(x, y) dy) = du(x, y)$$
$$M_y \neq N_x$$
$$N \frac{\partial \mu}{\partial x} - M \frac{\partial \mu}{\partial y} = \mu \left(\frac{\partial M}{\partial x} - \frac{\partial N}{\partial y} \right)$$

Special cases

$$\text{If } \frac{\partial M_y}{\partial x} = h(x), \text{ then } \mu(x) = \exp \int h(x) dx$$
$$\text{If } \frac{\partial M_y}{\partial y} = -h(x), \text{ then } \mu(x) = \exp \int h(x) dx$$

Second Order Equations

Linear

$$a(x)y''(x) + b(x)y'(x) + c(x)y(x) = f(x)$$
$$y(x) = y_h(x) + y_p(x)$$
$$y_h(x) = c_1 y_1(x) + c_2 y_2(x)$$

Constant Coefficients

$$ay''(x) + by'(x) + cy(x) = f(x)$$
$$y(x) = e^{rx} \Rightarrow ar^2 + br + c = 0$$

Cases

$$\text{Distinct, real roots: } r = r_{1,2}, y_h(x) = c_1 e^{r_1 x} + c_2 e^{r_2 x}$$

$$\text{One real root: } y_h(x) = (c_1 + c_2 x) e^{rx}$$

$$\text{Complex roots: } r = \alpha \pm i\beta, y_h(x) = (c_1 \cos(\beta x) + c_2 \sin(\beta x)) e^{\alpha x}$$

Cauchy-Euler Equations

$$ax^2 y''(x) + bx y'(x) + cy(x) = f(x)$$
$$y(x) = x^r \Rightarrow ar(r-1) + br + c = 0$$

Cases

$$\text{Distinct, real roots: } r = r_{1,2}, y_h(x) = c_1 x^{r_1} + c_2 x^{r_2}$$

$$\text{One real root: } y_h(x) = (c_1 + c_2 \ln|x|) x^r$$

$$\text{Complex roots: } r = \alpha \pm i\beta,$$

$$y_h(x) = (c_1 \cos(\beta \ln|x|) + c_2 \sin(\beta \ln|x|)) x^\alpha$$

Nonhomogeneous Problems

Method of Undetermined Coefficients

$$\begin{array}{ll} f(x) & y_p(x) \\ a_n x^n + \dots + a_1 x + a_0 & \frac{b_n}{k_n} x^n + \dots + \frac{b_1}{k_1} x + \frac{b_0}{k_0} \\ a_0 e^{ax} & \frac{b_0}{k_0} e^{ax} \\ x \sin \omega x + b \sin \omega x & A x \sin \omega x + B \sin \omega x \end{array}$$

Modified Method of Undetermined Coefficients If any term in the guess $y_p(x)$ is a solution of the homogeneous equation, then multiply the guess by x^k , where k is the smallest positive integer such that no term in $x^k y_p(x)$ is a solution of the homogeneous problem.

Reduction of Order

Homogeneous Case

Given $y_1(x)$ satisfies $L[y] = 0$, find second linearly independent solution as $v(x) = v(x)y_1(x)$, $z = v'$ satisfies a separable ODE.

Nonhomogeneous Case

Given $y_1(x)$ satisfies $L[y] = 0$, find solution of $L[y] = f$ as $v(x) = v(x)y_1(x)$, $z = v'$ satisfies a first order linear ODE.

Method of Variation of Parameters

$$y_p(x) = c_1(x)y_1(x) + c_2(x)y_2(x)$$
$$c_1'(x)y_1(x) + c_2'(x)y_2(x) = 0$$
$$c_1'(x)y_1'(x) + c_2'(x)y_2'(x) = \frac{f(x)}{a(x)}$$

Applications

Free Fall

$$x''(t) = -g$$
$$x'(t) = -gt + f(t)$$

Population Dynamics

$$P'(t) = kP(t)$$
$$P''(t) = kP'(t) = k^2 P(t)$$

Newton's Law of Cooling

$$T'(t) = -k(T(t) - T_a)$$

Oscillations

$$\begin{array}{l} m x''(t) + k x(t) = 0 \\ m x''(t) + b x'(t) + k x(t) = 0 \\ m x''(t) + b x'(t) + k x(t) = F(t) \end{array}$$

Types of Damped Oscillation

Overdamped, $b^2 > 4mk$

Critically Damped, $b^2 = 4mk$

Underdamped, $b^2 < 4mk$

Numerical Methods

Euler's Method

$$y_0 = y(t_0)$$
$$y_n = y_{n-1} + \Delta x f(x_{n-1}, y_{n-1}), \quad n = 1, \dots, N$$

Series Solutions

Taylor Method

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n, \quad r_n = \frac{f^{(n)}(a)}{n!}$$

1. Differentiate DE repeatedly.
2. Apply initial conditions.
3. Find Taylor coefficients.
4. Insert coefficients into series form for $y(x)$.

Power Series Solution

1. Let $y(x) = \sum_{n=0}^{\infty} c_n (x-a)^n$.
2. Find $y'(x)$, $y''(x)$.
3. Insert expansions in DE.
4. Collect like terms using reindexing.
5. Find recurrence relation.
6. Solve for coefficients and insert in $y(x)$ series.

Ordinary and Singular Points

$$y'' + a(x)y' + b(x)y = 0, \quad a_0 \neq 0$$

Ordinary point: $a(x), b(x)$ real analytic in $|x - x_0| < R$

Regular singular point: $(x - x_0)a(x), (x - x_0)^2 b(x)$ have convergent Taylor series about $x = x_0$

Irregular singular point: Not ordinary or regular singular point.

Frobenius Method

1. Let $y(x) = \sum_{n=0}^{\infty} c_n (x - x_0)^{n+r}$.
2. Obtain indicial equation $r(r-1) + a_0 r + b_0$.
3. Find recurrence relation based on types of roots of indicial equation.
4. Solve for coefficients and insert in $y(x)$ series.

Laplace Transforms

Transform Pairs

$$\begin{array}{ll} x & \frac{1}{s} \\ x^n & \frac{n!}{s^{n+1}}, \quad n \geq 0 \\ x^n e^{ax} & \frac{n!}{(s-a)^{n+1}}, \quad n \geq 0 \\ \sin at & \frac{a}{s^2 + a^2} \\ \cos at & \frac{s}{s^2 + a^2} \\ \sinh at & \frac{a}{s^2 - a^2} \\ \cosh at & \frac{s}{s^2 - a^2} \\ f(t-a) & e^{-as} F(s), \quad a \geq 0 \\ \delta(t-a) & e^{-as}, \quad a \geq 0, a > 0 \end{array}$$

Differential Equations Cheat Sheet

Didier Musso



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de geheimzinnige gast

de lamp in het venster

de man die de toekomst zag

de mensen zeggen joodse verhalen van nederlandse auteurs

de oceaan de fascinerende wereld van het zoute water

de ongeneeslijke lezer een werkboek

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