

Technique 1:

Separable Equations  $y' = M(x)N(y)$   
 $\Rightarrow \int \frac{1}{N(y)} dy = \int M(x) dx$

Technique 2: Linear Change of Variable

Form:  $y' = f(ax+by+c)$

If  $b \neq 0$ , the equation will be reduced to a separable form.

Strategy: Substitution

Let  $u = ax+by+c$ , simplifying the equation into a separable form:

$$\frac{du}{dx} = \frac{d}{dx}(ax+by+c) = a + b \frac{dy}{dx} \\ = a + bf(u)$$

Technique 3: Integrating Factor  $\frac{dy}{dx} + P(x)y = Q(x)$

Step 1 Define Integrating Factor:

$R(x) = e^{\int P(x) dx}$ , where  $R' = RP$  (chain rule)

Step 2 We get  $y = \frac{1}{R} (\int RQ dx + C)$ .

Technique 4: Reduction to Linear Form

Bernoulli's Equation:  $y' + p(x)y = q(x)y^n$

Step 1 Let  $z = y^{1-n}$  to get  $\frac{dz}{dx} - \frac{(1-n)}{y^n} \frac{dy}{dx} = z' + (1-n)p(x)z = (1-n)q(x)$ .

Step 2 Solve the first order linear equation using the integrating factor method.

Context	Differential Equation	Solution
Hot/Cold object left in environment	$\frac{dT}{dt} = k[T - T_{env}]$	$T = T_{env} + Ae^{kt}$
Radioactive Decay $x$ is the amount of substance.	$\frac{dx}{dt} = -kx$	$x = Ae^{-kt}$ , $k = \frac{\ln 2}{t_{1/2}}$

Newton 2<sup>nd</sup> law:  $F(v, t) = m \frac{dv}{dt}$ ,  $F(x, t, \frac{dv}{dt}) = m \frac{d^2x}{dt^2}$

Decay application:  $\frac{dU}{dt} = -k_u U$ ,  $\frac{dT}{dt} = -k_T T + k_u U$

$$T = \frac{k_u}{k_T - k_u} (1 - e^{(k_u + k_T)t})$$

- If  $r(x) \equiv 0$ , this is known as a **homogeneous DE**. Then, the general solution is given by:  
 $y = C_1 y_1 + C_2 y_2$   
where  $y_1$  and  $y_2$  are linearly independent solutions to the DE.
- If  $r(x) \neq 0$ , the DE becomes **non-homogeneous**. Thus, the general solution is given by:  
 $y = y_h + y_p = (C_1 y_1 + C_2 y_2) + y_p$

where  $y_h$  is the general solution to the homogeneous DE and  $y_p$  is the particular solution satisfying the non-homogeneous DE.

Homogenous 2nd Order Linear ODEs with Constant Real Coefficients:

Step 1 Find out the characteristic equation  $\lambda^2 + a\lambda + b = 0$ . Then solve for  $\lambda$ .

Step 2 Choose case based on  $\lambda$ :  
Case B:  $\lambda$  real, repeated  
G.S.:  $y = C_1 e^{\lambda_1 x} + C_2 x e^{\lambda_1 x}$

Case C:  $\lambda = \alpha + \beta i$   
G.S.:  $y = C_1 e^{\lambda_1 x} \cos \beta x + C_2 e^{\lambda_2 x} \sin \beta x$

Case A:  $\lambda$  real and distinct  
G.S.:  $y = C_1 e^{\lambda_1 x} + C_2 e^{\lambda_2 x}$

Method of Variation of Parameters:  $y'' + p(x)y' + q(x)y = r(x)$ ,  $r(x) \neq 0$

Step 1 Find the general solution  $y_h = C_1 y_1 + C_2 y_2$  to homogeneous DE  $y'' + ay' + by = 0$ .

Step 2 Find Wronskian  $W(y_1, y_2) = y_1 y_2' - y_1' y_2$ .

Step 3 Use the formula to find  $u$  and  $v$ .

$$y_p(x) = u(x)y_1(x) + v(x)y_2(x) \\ u = \int \frac{y_2 r}{y_1 y_2' - y_1' y_2} dx, \quad v = \int \frac{y_1 r}{y_1 y_2' - y_1' y_2} dx$$

Step 4 The general solution is given by  $y = (C_1 y_1 + C_2 y_2) + (u y_1 + v y_2) = y_h + y_p$

Method of Undetermined Coefficients:  $y'' + ay' + by = r(x)$

Step 1 Find the general solution  $y_h$  to homogeneous DE  $y'' + ay' + by = 0$ .

Step 2 Choose case based on  $\lambda$ .

Case A:  $r(x)$  is a polynomial

Guess  $y_p$  to be a polynomial with unknown constant coefficients with the same highest power as the highest order in the DE.

Case B:  $r(x) = P(x)e^{kx}$

Guess  $y_p = ue^{kx}$ , where  $u$  is a polynomial.

Case C:  $r(x) \equiv P(x)e^{a\alpha} \sin \beta x$  or  $r(x) \equiv P(x)e^{a\alpha} \cos \beta x$

Guess  $y_p = ue^{(a\alpha + i\beta)x}$ .

If  $r(x)$  has  $\sin \beta x$ , then  $yp = \text{Im } ue^{(a\alpha + i\beta)x}$ .

If  $r(x)$  has  $\cos \beta x$ , then  $yp = \text{Re } ue^{(a\alpha + i\beta)x}$ .

2: Harmonic Oscillator

$$\ddot{x} + \omega^2 x = 0, \quad \omega^2 = \frac{k}{m}$$

$$x(t) = A \cos \omega t + B \sin \omega t$$

$$x(t) = \sqrt{A^2 + B^2} \cos(\omega t + \psi),$$

$$x(t) = \sqrt{A^2 + B^2} \sin(\omega t + \delta),$$

$$\text{Amplitude} = \sqrt{A^2 + B^2}, \quad \delta = \psi \pm \frac{\pi}{2}, \quad \text{phase}$$

Pendulum:  $\theta'' = -\omega^2 \sin \theta$

Stable:  $\theta = 0$ , small  $\Delta$ :  $\sin \theta = \theta$ ,  $\theta'' = -\omega^2 \theta$

Unstable:  $\theta = \pi$ ,  $\sin \theta = \sin(\pi - \theta)$ ,  $\theta'' = -\omega^2(\theta - \pi)$

$$\theta = Ae^{\omega t} + Be^{-\omega t} + \pi$$

2.1: Damped Oscillation

$$\ddot{x} + 2\gamma \dot{x} + \omega^2 x = 0, \quad \gamma = \frac{C}{2m}, \quad \omega^2 = \frac{k}{m}$$

$$\lambda = \frac{-2\gamma \pm \sqrt{4\gamma^2 - 4\omega^2}}{2}$$

$$\lambda = -\gamma \pm \sqrt{\gamma^2 - \omega^2}$$

if  $\omega^2 < \gamma^2$ ,  $C_1 e^{\lambda_1 x} + C_2 e^{\lambda_2 x}$ , over-damped

if  $\omega^2 = \gamma^2$ ,  $C_1 e^{\lambda_1 x} + C_2 x e^{\lambda_2 x}$ , critical damped

if  $\omega^2 > \gamma^2$ ,  $e^{a\alpha}(c_1 \cos \beta x + c_2 \sin \beta x)$ , under-damped

2.2: Forced Oscillation (undamped)

$$\ddot{x} + \omega^2 x = \frac{F_0}{m} \cos(\omega_0 t), \quad \omega^2 = \frac{k}{m}$$

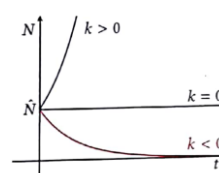
$$x = \frac{F_0}{m(\omega^2 - \omega_0^2)} (\cos \omega_0 t - \cos \omega t)$$

Resonance:  $\omega_0 = \omega$ ,  $x(t) = \frac{F_0}{2m\omega} t \sin(\omega t)$

3: Population

3.1: Malthus model:  $\frac{dN}{dt} = (B - D)N$

$N(t) = \tilde{N} e^{(B-D)t}$ ,  $\tilde{N}$  is pop at  $t = 0$

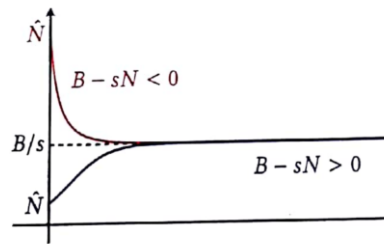


$B > D$	Population explodes
$B = D$	Population constant
$B < D$	Population collapse

3.2: Logistic Model:  $\frac{dN}{dt} = (B - sN)N$

$$N(t) = \frac{B}{s + \left(\frac{B}{\tilde{N}} - s\right) e^{-Bt}}$$

$$N(t) = \frac{N_\infty}{1 + \left(\frac{N_\infty}{\tilde{N}} - 1\right) e^{-Bt}}, \quad N_\infty = \frac{B}{s} \text{ (carrying capacity)}$$



$B - sN > 0 \Rightarrow B/s > \tilde{N}$	Pop is small $\Rightarrow$ explosion $\Rightarrow$ approach $B/s$
$B - sN < 0 \Rightarrow B/s < \tilde{N}$	Over-pop $\Rightarrow$ decline $\Rightarrow$ approach $B/s$
$B - sN = 0 \Rightarrow B/s = \tilde{N}$	Pop remain constant

3: Harvesting:  $\frac{dN}{dt} = (B - D)N - E = -sN^2 + BN - E$

$$N = \frac{B \mp \sqrt{B^2 - 4sE}}{2s}$$

$B^2 - 4sE < 0$	No real sol <sup>n</sup> $\Rightarrow$ Pop goes to extinction
$B^2 - 4sE = 0$	1 real sol <sup>n</sup> : Unstable equi $N = \beta = \frac{B}{2s} \Rightarrow$ if $\tilde{N} < \beta$ , pop goes to extinction
$B^2 - 4sE > 0$	2 real sol <sup>n</sup> : stable equi $\tilde{N} = \beta_2$ , Unstable equi $\tilde{N} = \beta_1$ , if $\tilde{N} < \beta_1$ , pop goes to extinction

4: Laplace:  $\mathcal{L}[f(t)] = F(s) = \int_0^\infty e^{-st} f(t) dt$

Table of Laplace Transforms	
$f(t) = \mathcal{L}^{-1}[F(s)]$	$F(s) = \mathcal{L}[f(s)]$
1	$\frac{1}{s}$
$t^n$	$\frac{n!}{s^{n+1}}$
$\sqrt{t}$	$\frac{\sqrt{\pi}}{2s^{3/2}}$
$e^{at}$	$\frac{1}{s - a}$
$\cosh(at)$	$\frac{s}{s^2 - a^2}$
$\sinh(at)$	$\frac{a}{s^2 - a^2}$
$\cos \omega t$	$\frac{s}{s^2 + \omega^2}$
$\sin \omega t$	$\frac{\omega}{s^2 + \omega^2}$
$t \cos \omega t$	$\frac{s^2 - a^2}{s^2 + \omega^2}$
$t \sin \omega t$	$\frac{2\omega s}{s^2 + \omega^2}$
$f^{(n)}(t)$	$s^n f(s) - s^{n-1} f(0) - \dots - f^{(n-1)}(0)$
$y'$	$sL(y) - y(0)$
$y''$	$s^2 L(y) - sy(0) - y'(0)$
$\int_0^t f(\tau) d\tau$	$\frac{1}{s} \mathcal{L}[f(t)]$
$u(t - a)$	$\frac{e^{-as}}{s}$
$\delta(t - a)$	$e^{-as}$
Frequency-Shifting (s-shifting): $\mathcal{L}(e^{ct} f(t)) = F(s - c)$	Time-shifting (t-shifting): $\mathcal{L}^{-1}(e^{-ct} F(s)) = f(t - a) \cdot u(t - a)$
$\mathcal{L}(e^{ct} t^n) = \frac{n!}{(s - c)^{n+1}}$	$\mathcal{L}^{-1}\left(\frac{1}{(s - c)^{n+1}}\right) = \frac{e^{ct} t^n}{(n+1)!}$
$\mathcal{L}(e^{ct} \cos \omega t) = \frac{s - c}{(s - c)^2 + \omega^2}$	$\mathcal{L}^{-1}\left(\frac{s - c}{(s - c)^2 + \omega^2}\right) = e^{ct} \cos \omega t$
$\mathcal{L}(e^{ct} \sin \omega t) = \frac{\omega}{(s - c)^2 + \omega^2}$	$\mathcal{L}^{-1}\left(\frac{\omega}{(s - c)^2 + \omega^2}\right) = e^{ct} \sin \omega t$
$\mathcal{L}(t^n f(t)) = (-1)^n F^{(n)}(s)$	

**1<sup>st</sup> Shifting Theorem:**  $\mathcal{L}[e^{at}f(t)] = F(s-a)$   
**2<sup>nd</sup> Shifting Theorem:**  $\mathcal{L}[f(t-a)u(t-a)] = e^{-as}F(s)$

**4.5: Unit Step (Heaviside) function**

$$u(t-c)=\begin{cases}0, & t < c \\ 1, & t \geq c\end{cases}$$

**4.6: Dirac delta function**

$$f_{\varepsilon}(t)=\begin{cases}1/\varepsilon, & 0 \leq t \leq \varepsilon \\ 0, & t > \varepsilon\end{cases}$$

$$\int_{-\infty}^{\infty} f(t) \cdot \delta(t-c) dt = f(c)$$

**5: PDF**

**Superposition principle:**

if  $u_1$  &  $u_2$  are solutions of lin. hom. DE

then  $u = c_1u_1 + c_2u_2$  is also a sol<sup>tn</sup>.

**5.2: Separation of Variables**

1. Suppose  $u(x,y) = X(x)Y(y)$

2. Replace " $u$ " with  $X,Y$

3. Manipulate to separable form, equate to  $k$

4. Solve ODE separately with  $k$

5. Solution is  $u = XY$

$$b_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin nx \, dx$$

**5.3 Wave Equations:  $y_{tt} = C^2y_{xx}$  (D' Alembert's solution)**

$$y(t,x) = \sum_{n=1}^{\infty} b_n \sin(nx) \cos(nct) \, dx$$

**Boundary conditions(x):**  $u(t,0) = u(t,\pi) = 0$

**Initial conditions(t):**  $u(0,x) = f(x)$

$$u_t(0,x) = 0$$

**General solution:**  $y(t,x) = \frac{1}{2}[f(x+ct) + f(x-ct)]$

**5.4 Heat Equation:  $U_t = C^2U_{xx}$**

$$u(x,t) = e^{c^2kt}(\alpha \cos x\sqrt{-k} + \beta \sin x\sqrt{-k})$$

**Boundary conditions(x):**  $u(t,0) = u(t,\ell) = 0$

**Initial conditions(t):**  $u(0,x) = f(x)$

**General Solution:**  $u(x,t) = e^{\frac{-C^2n^2\pi^2t}{\ell^2}}\beta_n\sin(\frac{n\pi}{\ell}x)$

$\int (ax+b)^n dx = \frac{(ax+b)^{n+1}}{(n+1)a} + C \quad (n \neq -1)$	$\int \csc^2(ax+b)dx = -\frac{1}{a}\cot(ax+b) + C$
$\int \frac{1}{ax+b} dx = \frac{1}{a}\ln ax+b  + C$	$\int \csc(ax+b) \cdot \cot(ax+b)dx = -\frac{1}{a}\csc(ax+b) + C$
$\int e^{ax+b} dx = \frac{1}{a}e^{ax+b} + C$	$\int \frac{1}{a^2+(x+b)^2} dx = \frac{1}{a}\tan^{-1}\left(\frac{x+b}{a}\right) + C$
$\int \sin(ax+b)dx = -\frac{1}{a}\cos(ax+b) + C$	$\int \frac{1}{\sqrt{a^2-(x+b)^2}} dx = \sin^{-1}\left(\frac{x+b}{a}\right) + C$
$\int \cos(ax+b)dx = \frac{1}{a}\sin(ax+b) + C$	$\int \frac{-1}{\sqrt{a^2-(x+b)^2}} dx = \cos^{-1}\left(\frac{x+b}{a}\right) + C$
$\int \sec(ax+b)dx = \frac{1}{a}\ln \sec(ax+b) + \tan(ax+b) $	$\int \frac{1}{a^2-(x+b)^2} dx = \frac{1}{2a}\ln\left \frac{x+b+a}{x+b-a}\right  + C$
$\int \csc(ax+b)dx = -\frac{1}{a}\ln \csc(ax+b) + \cot(ax+b) $	$\int \frac{1}{(x+b)^2-a^2} dx = \frac{1}{2a}\ln\left \frac{x+b-a}{x+b+a}\right  + C$
$\int \cot(ax+b)dx = -\frac{1}{a}\ln \csc(ax+b)  + C$	$\int \frac{1}{\sqrt{(x+b)^2+a^2}} dx = \ln\left (x+b) + \sqrt{(x+b)^2+a^2}\right  + C$
$\int \tan(ax+b)dx = \frac{1}{a}\ln \sec(ax+b)  + C$	$\int \frac{1}{\sqrt{(x+b)^2-a^2}} dx = \ln\left (x+b) + \sqrt{(x+b)^2-a^2}\right  + C$
$\int \sec^2(ax+b)dx = \frac{1}{a}\tan(ax+b) + C$	
$\int \sec(ax+b) \cdot \tan(ax+b)dx = \frac{1}{a}\sec(ax+b) + C$	
$\sinh x = \frac{e^x - e^{-x}}{2}$	$\frac{d}{dx} \text{ or } \int \sinh x \, dx = \cosh x + C$
$\cosh x = \frac{e^x + e^{-x}}{2}$	$\frac{d}{dx} \text{ or } \int \cosh x = \sinh x + C$
$\tanh x = \frac{\sinh x}{\cosh x}$	$\frac{d}{dx} \text{ or } \int \tanh x = \ln(\cosh x) + C$
$\int \frac{1}{\sqrt{x^2+1}} dx = \sinh^{-1} x + c$	$\int \frac{1}{\sqrt{x^2-1}} dx = \cosh^{-1} x + c$
$\int \frac{1}{1-x^2} dx = \tanh^{-1} x + c$	$\int \ln x \, dx = x \ln x - x + C$

**Integration by parts:**  $\int u \, dv = uv - \int v \, du$

$$\sin(A \pm B) \equiv \sin A \cos B \pm \cos A \sin B$$

$$\cos(A \pm B) \equiv \cos A \cos B \mp \sin A \sin B$$

$$\tan(A \pm B) \equiv \frac{\tan A \pm \tan B}{1 \mp \tan A \tan B}$$

$$\sin 2A \equiv 2 \sin A \cos A$$

$$\cos 2A \equiv \cos^2 A - \sin^2 A \equiv 2 \cos^2 A - 1 \equiv 1 - \sin^2 A$$

$$\tan 2A \equiv \frac{2 \tan A}{1 - \tan^2 A}$$

$$\int x e^x dx = (x-1)e^x \qquad (52)$$

$$\int x e^{ax} dx = \left(\frac{x}{a} - \frac{1}{a^2}\right) e^{ax} \qquad (53)$$

$$\int x^2 e^x dx = (x^2 - 2x + 2) e^x \qquad (54) \qquad \int \ln(ax+b)dx = \left(x + \frac{b}{a}\right) \ln(ax+b) - x, a \neq 0 \qquad (44)$$

$$\int x^2 e^{ax} dx = \left(\frac{x^2}{a} - \frac{2x}{a^2} + \frac{2}{a^3}\right) e^{ax} \qquad (55) \qquad \int \ln(x^2+a^2) \, dx = x \ln(x^2+a^2) + 2a \tan^{-1} \frac{x}{a} - 2x \qquad (45)$$

$$\int x^3 e^x dx = (x^3 - 3x^2 + 6x - 6) e^x \qquad (56)$$

$$\int x^n e^{ax} dx = \frac{x^n e^{ax}}{a} - \frac{n}{a} \int x^{n-1} e^{ax} \, dx \qquad (57) \qquad \int \ln(x^2 - a^2) \, dx = x \ln(x^2 - a^2) + a \ln \frac{x+a}{x-a} - 2x \qquad (46)$$

$$\int \sin ax dx = -\frac{1}{a} \cos ax \qquad (63) \qquad \int \cos ax dx = \frac{1}{a} \sin ax \qquad (67)$$

$$\int \sin^2 ax dx = \frac{x}{2} - \frac{\sin 2ax}{4a} \qquad (64) \qquad \int \cos^2 ax dx = \frac{x}{2} + \frac{\sin 2ax}{4a} \qquad (68)$$

$$\int \cos^3 ax dx = \frac{3 \sin ax}{4a} + \frac{\sin 3ax}{12a} \qquad (70) \qquad \int \sin^2 x \cos x dx = \frac{1}{3} \sin^3 x \qquad (73)$$

$$\int \cos^2 ax \sin ax dx = -\frac{1}{3a} \cos^3 ax \qquad (75) \qquad \int \tan ax dx = -\frac{1}{a} \ln \cos ax \qquad (78)$$

$$\int \tan^2 ax dx = -x + \frac{1}{a} \tan ax \qquad (79)$$

$$\int \sec^2 x \, dx = \frac{1}{2} \sec x \tan x + \frac{1}{2} \ln |\sec x + \tan x| \qquad (84)$$

$$\int \sec x \tan x dx = \sec x \qquad (85) \qquad \int \csc^2 ax dx = -\frac{1}{a} \cot ax \qquad (89)$$

$$\int \sec^2 x \tan x dx = \frac{1}{2} \sec^2 x \qquad (86)$$

$$\int \sec^n x \tan x dx = \frac{1}{n} \sec^n x, n \neq 0 \qquad (87) \qquad \int \csc^3 x dx = -\frac{1}{2} \cot x \csc x + \frac{1}{2} \ln |\csc x - \cot x| \qquad (90)$$

$$\int \sec x dx = \ln |\sec x + \tan x| = 2 \tanh^{-1} \left( \tan \frac{x}{2} \right) \qquad (82)$$

$$\int x \cos x dx = \cos x + x \sin x \qquad (93) \qquad \int x \sin x dx = -x \cos x + \sin x \qquad (99)$$

$$\int x \cos ax dx = \frac{1}{a^2} \cos ax + \frac{x}{a} \sin ax \qquad (94) \qquad \int x \sin ax dx = -\frac{x \cos ax}{a} + \frac{\sin ax}{a^2} \qquad (100)$$

$$\int x^2 \cos x dx = 2x \cos x + (x^2 - 2) \sin x \qquad (95) \qquad \int x^2 \sin x dx = (2 - x^2) \cos x + 2x \sin x \qquad (101)$$

$$\int x^2 \cos ax dx = \frac{2x \cos ax}{a^2} + \frac{a^2 x^2 - 2}{a^3} \sin ax \qquad (96) \qquad \int x^2 \sin ax dx = \frac{2 - a^2 x^2}{a^3} \cos ax + \frac{2x \sin ax}{a^2} \qquad (102)$$

**Trigonometric Identities for Integration**

$$\tan^2 A = \sec^2 A - 1$$

$$\cot^2 A = \csc^2 A - 1$$

$$\sin A \cos A = \frac{1}{2} \sin 2A$$

$$\int e^x \cos x dx = \frac{1}{2} e^x (\sin x + \cos x) \qquad (106) \qquad \sin^2 A = \frac{1}{2} (1 - \cos 2A)$$

$$\cos^2 A = \frac{1}{2} (1 + \cos 2A)$$

$$\int e^{bx} \cos ax dx = \frac{1}{a^2 + b^2} e^{bx} (a \sin ax + b \cos ax) \qquad (107) \qquad \sin A \cdot \cos B = \frac{1}{2} [\sin(A+B) + \sin(A-B)]$$

$$\int x e^x \sin x dx = \frac{1}{2} e^x (\cos x - x \cos x + x \sin x) \qquad (108) \qquad \cos A \cdot \sin B = \frac{1}{2} [\sin(A+B) - \sin(A-B)]$$

$$\cos A \cdot \cos B = \frac{1}{2} [\cos(A+B) + \cos(A-B)]$$

$$\int x e^x \cos x dx = \frac{1}{2} e^x (x \cos x - \sin x + x \sin x) \qquad (109) \qquad \sin A \cdot \sin B = -\frac{1}{2} [\cos(A+B) - \cos(A-B)]$$