

### Trig Identities

$$\begin{aligned} \tan(x) &= \frac{\sin(x)}{\cos(x)}, \csc(x) = \frac{1}{\sin(x)}, \sec(x) = \frac{1}{\cos(x)} \\ \sin^2(x) + \cos^2(x) &= 1, \tan^2(x) + 1 = \sec^2(x) \\ \cot^2(x) + 1 &= \csc^2(x), \sin(2\theta) = 2\sin(\theta)\cos(\theta) \\ \cos(2\theta) &= \cos^2(\theta) - \sin^2(\theta) \\ \tan(2\theta) &= \frac{2\tan(\theta)}{1 - \tan^2(\theta)}, \sin^2(x) = \frac{1 - \cos(2x)}{2} \\ \cos^2(x) &= \frac{1 + \cos(2x)}{2} \end{aligned}$$

### Derivatives

$$\begin{aligned} d(\sin x) &= \cos x, d(\cos x) = -\sin x, d(\tan x) = \sec^2 x \\ d(\sec x) &= \sec x \tan x, d(\csc x) = -\csc x \cot x \\ d(\cot x) &= -\csc^2 x \\ d(\sin^{-1} x) &= \frac{1}{\sqrt{1-x^2}}, d(\cos^{-1} x) = \frac{-1}{\sqrt{1-x^2}} \\ d(\tan^{-1} x) &= \frac{1}{1+x^2}, d(\sec^{-1} x) = \frac{1}{|x|\sqrt{x^2-1}} \\ d(\csc^{-1} x) &= \frac{-1}{|x|\sqrt{x^2-1}}, d(\cot^{-1} x) = \frac{-1}{1+x^2} \end{aligned}$$

### Integrals

$$\begin{aligned} \int \sin x &= -\cos x + C, \int \cos x = \sin x + C, \\ \int \tan x &= -\ln|\cos x| + C, \int \sec x = \ln|\sec x + \tan x| + C, \\ \int \csc x &= -\ln|\csc x + \cot x| + C, \\ \int \cot x &= \ln|\sin x| + C, \int \sec^2 x = \tan x + C, \\ \int \csc^2 x &= -\cot x + C, \int \sec x \tan x = \sec x + C, \\ \int \csc x \cot x &= -\csc x + C, \int \tan^2 x = \tan x - x + C, \\ \int \cot^2 x &= -\cot x - x + C, \int \tan x = -\ln|\cos x| + C, \\ \int \cot x &= \ln|\sin x| + C, \int \frac{1}{a^2+x^2} = \frac{1}{a} \tan^{-1}\left(\frac{x}{a}\right) + C, \\ \int \frac{1}{\sqrt{a^2+x^2}} &= \ln|x + \sqrt{a^2+x^2}| + C, \int \frac{1}{\sqrt{a^2-x^2}} = \sin^{-1}\left(\frac{x}{a}\right) + C, \\ \int \frac{1}{x^2-a^2} &= \frac{1}{2a} \ln\left|\frac{x-a}{x+a}\right| + C \end{aligned}$$

### Ch1: Basic Definitions

**Ordinary:** single independent variable.

**Partial:** multiple independent variables.

**Order:** highest derivative.

**Linear diff:** additive combination of first powers:

$$a_n(x) \frac{d^n y}{dx^n} + a_{n-1} \frac{d^{n-1} y}{dx^{n-1}} + \dots + a_1(x) \frac{dy}{dx} + a_0(x)y = F(x).$$

**Example of linear:**  $t^3 \frac{dx}{dt} - x = t^3$ . **Nonli-**

**near:**  $\frac{d^2 y}{dy^2} + y^3 = 0$  bc of  $y^3$  term. Another:

$$\frac{d^2 y}{dx^2} - y \frac{dy}{dx} = \cos x \text{ bc of } y dy \text{ term.}$$

**Explicit Soln:** function  $\phi(x)$  when sub for  $y$  in eqn satisfies for  $\forall x$  in interval. **Implicit**

**Soln:** Verify by differentiate implicit soln wrt ind. var on both sides to check if same as

original.

**Note:** Diff of  $y$  wrt  $x$  becomes  $\frac{dy}{dx}$

**Existence & Uniqueness:** 1. Find the form of the differential equation  $\frac{dy}{dx} = f(x, y)$ . 2.

Identify the function  $f(x, y)$  and the partial derivative  $\frac{\partial y}{\partial x}$  such that both are continuous in the rectangle  $(x, f(x))$ . **Autonomous eqns:**  $y' = f(y)$ , rhs is fxn of dependent var only.

**Method of Isoclines:**  $y' = f(x, y) = c$ , solve for  $y$  to make isoclines (dotted lines), slope same along isocline.

**Euler's Method:**  $y_{n+1} = y_n + hf(x_n, y_n)$ , where  $h$  is step size ( $\frac{\text{dist}}{\text{numstep}}$ ).

### Ch2: Solving Linear 1st Order

**Separable:**  $y' = f(x)g(y)$ , sep. into  $\frac{dy}{g(y)} = f(x)dx$ , integrate both sides.

**Linear**  $a_1(x) \frac{dy}{dx} + a_0(x)y = b(x)$ . Special cases:

$$a_0(x) = 0 (\text{no } y \text{ term}) \text{ then } y(x) = \int \frac{b(x)}{a_1(x)} dx + C$$

$$a_0(x) = a'_1(x) \text{ product rule } y(x) = \frac{1}{a_1(x)} (\int b(x) dx + C), \text{ Standard Form:}$$

$$\frac{dy}{dx} + P(x)y = Q(x), \text{ Integrating Factor: } \mu(x) = \exp(\int P(x) dx), \text{ Solve: } \mu(x)y(x) = \int \mu(x)Q(x) dx + C,$$

**Exact:** Form  $M(x, y)dx + N(x, y)dy = 0$ , check  $M_y = N_x$  for exactness, Solving: 1. Text

exactness, 2.  $F(x, y) = \int M(x, y)dx + g(y)$ , 3.

$$\frac{\partial F}{\partial y} = N(x, y) \text{ to get } g'(y), 4. g(y) = \int g'(y)dy,$$

5. sub  $g(y)$  into  $F(x, y) = C$ , **Exactness**

**Test Fail:** check  $\frac{1}{N}(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x})$  only depends on  $x$  or  $\frac{1}{M}(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y})$  only depends

on  $y$ , then  $\mu(\cdot) = \exp(\int (\cdot) d(\cdot))$ , plug in  $\mu(x, y)M(x, y)dx + \mu(x, y)N(x, y)dy = 0$ , sol-

ve with exact. **Homogenous:** 1. Express  $dy/dx$  in terms of  $y/x$ , 2. Sub  $v = y/x = f(x, v)$ ,

3.  $x(dv/dx) + v = f(x, v)$  solve with separable,

4. Resub  $v = y/x$ . **Solving**  $dy/dx = G(ax + by)$ :

1. sub  $z = ax + by$ , 2. diff  $dz/dx = a + b(dy/dx)$

then sub  $dy/dx = (dz/dx - a)/b$ , 3. solve separable 4. resub  $ax + by = z$ . **Bernoul-**

**li:** 1.  $dy/dx + P(x)y = Q(x)y^n$ ,  $v = y^{1-n}$ , 2.  $1/(1-n)dv/dx + P(x)v = Q(x)$ , 3. solve

linear w/  $\mu(x)$ . **Linear Coeff:** Special cases: 1.  $a_1 b_2 = a_2 b_1$  then  $z = ax + by$ , 2.  $b_1 = a_2$  then exact, 3.  $c_1 = c_2 = 0$  then ho-

mogenuous. **Coeff Solve:** 1. solve system  $a_1 h + b_1 k = -c$  and  $a_2 h + b_2 k = -c$  for  $h, k$ ,

2. sub in  $x = u + h$  and  $y = v + k$  for form

$M(u, v)du + N(u, v)dv = 0$ , 3. Rearr for  $dv/du$ ,

sub  $z = v/u$ , 4.  $dv/du = u(dz/du) + z$ , 5. solve separable (partial frac) 6. resub  $z, u, v$ .

### Ch3: 1st Order Applications

**Mixing Problems:**  $dx/dt = r_{in} - r_{out}$ , where  $r(t)$  can also be salt concentration, if

so, then  $dx/dt = r_{in}c_{in} - r_{out}x(t)/V$ , where  $x(t)$  is [salt] **Malthusian/Exponential Model:**

$$dP/dt = kp, p(0) = p_0, p(t) = p_0 * \exp(kt) \text{ Lo-}$$

$$\text{gistic Model: } dP/dt = k_1 p - k_2 \frac{p(p-1)}{2}, p(t) = \frac{p_0 p_1}{p_0 + (p_1 - p_0) \exp(-A p_1 t)}$$

**Newton's Law of Cool-**

**ing:**  $T(t) = \exp(-kt) \int \exp(kt)(kM + H + U)dt + C * \exp(-kt)$ , where  $M$  is initial temp,  $H$  is heat

( $\geq 0$ ),  $U$  is heating(+)/cooling rate(-). Oscil-

lating  $M$  Problem: Given time constant ( $1/k$ ) and  $M$  varies as sine wave w/ min/max ti-

me/temp given, find min/max time/temp of

building.