$$\frac{\mathrm{d}}{\mathrm{d}x}(u \cdot v) = \frac{\mathrm{d}u}{\mathrm{d}v} \cdot v + u \cdot \frac{\mathrm{d}v}{\mathrm{d}x}$$

$$\frac{\mathrm{d}}{\mathrm{d}x}(f(x) \cdot g(x)) = f'(x) \cdot g(x) + f(x) \cdot g'(x)$$
(1.1)

$$\frac{\mathrm{d}y}{\mathrm{d}x} = \frac{\mathrm{d}y}{\mathrm{d}u} \cdot \frac{\mathrm{d}u}{\mathrm{d}x}$$

$$\frac{\mathrm{d}}{\mathrm{d}x} [f(g(x))] = f'(g(x)) \cdot g(x)$$
(1.4)

$$\int f(g(x)) \cdot g'(x) dx = \int f(u) du$$

$$\int f(u) \cdot \frac{du}{dx} dx = \int f(u) du$$
(1.5)

$$u = f\left(x\right)$$

$$\frac{\mathrm{d}}{\mathrm{d}\,x}\left[\sin\left(x\right)\right] = \cos\left(x\right)$$

$$dv = g'(x) dx$$

$$\int u \, \mathrm{d} \, v = u \cdot v - \int v \, \mathrm{d} \, u \tag{1.7}$$

$$u = g(x) F(x): F'(x) = f(x) = y$$

$$\frac{du}{dx} = g'(x) (1.8)$$

$$\frac{\mathrm{d}}{\mathrm{d}x} [F'(u)] = F'(g(x)) \cdot g'(x)$$

$$= f(g(x)) \cdot g'(x)$$

$$\implies f(g(x)) \cdot g'(x) = \frac{\mathrm{d}}{\mathrm{d}x} [F(u)]$$

$$f(g(x)) \cdot g'(x) = \frac{\mathrm{d}}{\mathrm{d}x} [F(u) + C]$$

$$\int f(g(x)) \cdot g'(x) dx = \int \frac{d}{dx} [F(u) + C] dx$$
$$= F(u) + C$$
$$= \int f(u) du$$

$$\int f(g(x)) \cdot g'(x) dx = \int f(u) du$$

$$\int f(u) \cdot \frac{du}{dx} dx = \int f(u) du$$

$$\frac{\mathrm{d}}{\mathrm{d}x}\left[f\left(x\right)\cdot g\left(x\right)\right] = f'\left(x\right)\cdot g\left(x\right) + f\left(x\right)\cdot g'\left(x\right)$$
(1.10)

$$u = f(x) v = g(x)$$

$$\frac{d u}{d x} = f'(x) \frac{d v}{d x} = g'(x)$$
(1.11)

$$\int \left(\frac{\mathrm{d} u}{\mathrm{d} x} \cdot v + u \cdot \frac{\mathrm{d} v}{\mathrm{d} x}\right) \mathrm{d} x = u \cdot v$$

$$\int \left(v \cdot \frac{\mathrm{d} u}{\mathrm{d} x}\right) \mathrm{d} x + \int \left(u \cdot \frac{\mathrm{d} v}{\mathrm{d} x}\right) \mathrm{d} x = u \cdot v$$

$$\int v \, du + \int u \, dv = u \cdot v$$

$$\int u \, dv = u \cdot v - \int v \, du$$

$$\left[f\left(u\right)\cdot\frac{\mathrm{d}\,u}{\mathrm{d}\,x}\right] = \left[f\left(g\left(x\right)\right)\cdot g'\left(x\right)\right]$$

$$\left[f\left(x\right) \cdot \frac{\mathrm{d}\,u}{\mathrm{d}\,x}\right] = \left[f\left(x\right) \cdot g'\left(x\right)\right]$$

$$\sum_{0}^{n} \left[ a_{0}(x) \cdot \left( \frac{\mathrm{d}^{n} y}{\mathrm{d} x^{n}} \right) \right] \tag{1.12}$$

A differential equation of the form: $g\left(y\right)\cdot\frac{\mathrm{d}y}{\mathrm{d}x}=f\left(x\right)$ Is a seperable Ordinary Differential Equation and has a solution:	(1.13)
$\int g(y) dy = \int f(x) dx$	(1.14)

 $g(y) \cdot \frac{\mathrm{d}y}{\mathrm{d}x} = f(x)$ 

 $\implies \int g(y) \frac{\mathrm{d}y}{\mathrm{d}x} \, \mathrm{d}x = \int f(x) \, \mathrm{d}x$ 

$$\int g(y) dy = \int f(x) dx \qquad (1.16)$$

$$\mathrm{d} y_{\overline{\mathrm{d} x = f\left(\frac{x}{y}\right)}}$$

 $\implies y = u \cdot x$ 

 $\implies \frac{\mathrm{d} y}{\mathrm{d} x} = \frac{\mathrm{d} u}{\mathrm{d} x} \cdot x + (1) \cdot u$ 

$$\frac{\mathrm{d} y}{\mathrm{d} x} = f\left(\frac{y}{x}\right)$$

$$\frac{\mathrm{d} u}{\mathrm{d} x} \cdot x + u = f(u)$$

$$\frac{\mathrm{d} u}{\mathrm{d} x} \cdot x = f(u) - u$$

$$\frac{1}{f(u) - u} \cdot \frac{\mathrm{d} u}{\mathrm{d} x} \cdot x = 1$$

$$\frac{1}{f(u) - u} \cdot \frac{\mathrm{d} u}{\mathrm{d} x} = \int \frac{1}{x} \, \mathrm{d} x$$

$$\int \frac{1}{f(u) - u} \cdot \frac{\mathrm{d} u}{\mathrm{d} x} \, \mathrm{d} x = \int \frac{1}{x} \, \mathrm{d} x$$

$$\int \frac{1}{f(u) - u} \, \mathrm{d} u = \ln|x| + c$$

$$\exists G(u) : G(u) = \int \frac{1}{f(u) - u} \, \mathrm{d} u$$

$$G(u) = \ln|x| + c$$

$$G\left(\frac{y}{x}\right) = \ln|x| + c$$

$$G\left(\frac{y}{x}\right) + \ln|x| + c = 0$$
(1.18)

$$\sum_{0}^{n} \left[ a_{n}(x) \cdot f^{(n)}(x) \right] = g(x)$$
If  $g(x) = 0$  it is said to be homogenous

$$a_{1}(x) \cdot \frac{\mathrm{d} y}{\mathrm{d} x} + a_{0}(x) \cdot y = g(x)$$
Where  $a(x)$  is a function (1.19)

Linear	First Order ODE:	
if $f(x)$	$\frac{dy}{dx} + p(x) \cdot y = f(x)$ = 0 the equation is said to be homogenous	(1.20)

$$y_h: \frac{\mathrm{d} y_h}{\mathrm{d} x} + p(x) \cdot y_h = 0$$

$$y_p: \frac{\mathrm{d} y_p}{\mathrm{d} x} + p(x) \cdot y_p = f(x)$$

 $\frac{\mathrm{d}y}{\mathrm{d}x} + p(x) \cdot y = f(x)$ 

• Rewrite the Equation in the standard form:

- Identify p(x) and find the integrating factor:  $\int p(x) dx$
- Multiply through by the integrating factor:  $e^{\int p(x) dx} \left( \frac{dy}{dx} + p(x) \cdot y \right) = e^{\int p(x) dx} f(x)$
- - It may be concluded:
  - $\frac{\mathrm{d}}{\mathrm{d}x} \left[ e^{\int p(x) \, \mathrm{d}x} \cdot y \right] = e^{\int p(x) \, \mathrm{d}x} \cdot f(x)$

Integrate both sides in order to solve:

$$\frac{\mathrm{d}y}{\mathrm{d}x} + p(x) \cdot y = f(x) \tag{1.21}$$

$$\frac{\mathrm{d}y}{\mathrm{d}x} + p(x) \cdot y = 0 \implies y = y_h$$

$$\frac{\mathrm{d}y}{\mathrm{d}x} + p(x) \cdot y = f(x) \implies y = y_p$$
(1.22)

$$\frac{\mathrm{d}}{\mathrm{d}x} (y_h + y_p) + p(x) \cdot (y_h + y_p) = f(x)$$

$$\frac{\mathrm{d}y_h}{\mathrm{d}x} + \frac{\mathrm{d}y_p}{\mathrm{d}x} + p(x) \cdot y_h + p(x) \cdot y_p = f(x)$$

$$\frac{\mathrm{d}y_h}{\mathrm{d}x} + p(x) \cdot y_h + \frac{\mathrm{d}y_p}{\mathrm{d}x} + p(x) \cdot y_p = f(x)$$

$$0 + f(x) = f(x)$$
(1.24)

 $\frac{\mathrm{d}y}{\mathrm{d}x} + p(x) \cdot y = 0$ 

 $\frac{1}{y} \cdot \frac{\mathrm{d}y}{\mathrm{d}x} = -p(x)$ 

 $\ln|y| = \int -p(x) d + c$ 

 $|y| = e^{\int^{-p(x)x} dx} \cdot e^c$ 

(1.25)

 $\implies y_h = e^{-\int p(x) \, \mathrm{d} \, x} \cdot c$ 

$$y_1 = e^{-\int p(x) \, \mathrm{d} \, x}$$

$$y_h = y_1(x) \cdot c \tag{1.26}$$

$$c = u\left(x\right)$$

$$y_p = u(x) \times y_h(x)$$
$$= e^{-\int p(x) dx} \cdot u(x)$$

$$y_{p} = e^{-\int p(x) dx} \cdot u(x)$$

$$\frac{dy_{p}}{dx} + p(x) \cdot dx = f(x)$$

$$\frac{d}{dx} (u(x) \cdot y_{1}(x)) + p(x) u(x) y_{1}(x) = f(x)$$

$$\frac{du}{dx} \cdot y_{1}(x) + \frac{dy_{1}}{dx} \cdot u(x) + p(x) \cdot u(x) \cdot y_{1}(x) = f(x)$$

$$u(x) \left(\frac{dy_{1}}{dx} + p(x) y_{1}\right) + \frac{dy}{dx} \cdot y_{1}(x) = f(x)$$

$$0 + \frac{dy}{dx} - y_{1}(x) = f(x)$$

$$\frac{dy}{dx} = f(x) / y_{1}(x)$$

$$\int \frac{du}{dx} dx = \int f(x) / y_{1}(x) dx$$

$$\int du = \int f(x) / y_{1}(x) dx$$

$$u = \int f(x) / y_{1}(x) dx$$

$$u = \int f(x) \cdot e^{\int p(x) \, \mathrm{d} x} \, \mathrm{d} x \tag{1.29}$$

$$y_p = u \cdot y_1$$

 $y_p = \frac{1}{y_1} \cdot \int f(x) \cdot e^{\int p(x) \, \mathrm{d} x}$ 

 $y_p = e^{-\int p(x) \, \mathrm{d} x} \int f(x) \cdot e^{\int p(x) \, \mathrm{d} x}$ 

(1.30)

$$e^{\int p(x) \, \mathrm{d} \, x}$$

$$e^{\int p(x) dx} \cdot y_p = e^{\int p(x) dx} \cdot e^{-\int p(x) dx} \int f(x) \cdot e^{\int p(x) dx}$$

$$e^{\int p(x) dx} \cdot y_p = \int f(x) \cdot e^{\int p(x) dx}$$

$$\frac{d}{dx} \left( e^{\int p(x) dx} \cdot y_p \right) = \frac{d}{dx} \left( \int f(x) \cdot e^{\int p(x) dx} \right)$$

 $= f(x) \cdot e^{\int p(x) \, \mathrm{d} x}$  $e^{\int p(x) \, \mathrm{d} x} \frac{\mathrm{d} y}{\mathrm{d} x} + p(x) \cdot e^{\int p(x) \, \mathrm{d} x} \cdot y = e^{\int p(x) \, \mathrm{d} x} \cdot f(x)$ 

$$e^{\int p(x) dx} \frac{dy}{dx} + p(x) \cdot e^{\int p(x) dx} \cdot y =$$

$$\implies \frac{dy}{dx} + p(x) \cdot y = f(x)$$

$$(x+1) \cdot \frac{\mathrm{d}y}{\mathrm{d}x} + y = \ln(x) \; ; \qquad y(1) = 10$$
 (1.31)

$$\frac{\mathrm{d}y}{\mathrm{d}x} + \frac{y}{x+1} = \frac{\ln(x)}{x+1} : \qquad (x \in \mathbb{R} \setminus \{-1, 0\})$$
 (1.32)

$$u = e^{\int \frac{1}{x+1} dx}$$

$$= e^{\int \ln|x+1| dx}$$

$$= |x+1|$$
(1.33)

$$(x+1) \cdot \frac{\mathrm{d}y}{\mathrm{d}x} + y = \ln(x)$$

$$\implies \frac{\mathrm{d}}{\mathrm{d}x} ((x+1) \cdot y) = \ln(x)$$
(1.3)

$$\int \frac{\mathrm{d}}{\mathrm{d} x} \left[ (x+1) \cdot y \right] \mathrm{d} x = \int \ln (x) \, \mathrm{d} x$$

$$(x+1) \cdot y = \int \ln(x) \, \mathrm{d}x$$
(1.35)

 $u = \ln(x)$  dv = dx $du = \frac{1}{x} dx$  v = x

 $\implies \int u \, \mathrm{d} \, v = u \cdot v + \int v \, \mathrm{d} \, u$ 

 $(x+1) \cdot y = \ln(x) \cdot x - \int dx$ 

 $=x\cdot(\ln(x)-1)+c$ 

 $\implies y = \frac{x \cdot (\ln(x) - 1 + c)}{1 + c}$ 

$$y(1) = 10$$

$$10 = \frac{1(\ln(1) - 1 + c)}{2}$$

$$20 = 1(0 - 1) + c$$

$$c = 19$$
(1.36)

$$y = x(\ln(x) - 1 + 19)_{x+1} ; \forall x \in \mathbb{C} \setminus \{-1,0\}$$