

FIRST ORDER DE

- **Separable**

- $\frac{dx}{dt} = g(t) \cdot f(x(t))$
 $\Rightarrow \frac{1}{f(x(t))} dx = g(t) dt$

- **Homogenous**

- $\frac{dx}{dt} = f\left(\frac{x(t)}{t}\right)$
-substitution: $z(t) = \frac{x(t)}{t} \Rightarrow x(t) = t \cdot z(t) \Rightarrow \frac{dx}{dt} = \frac{dz}{dt} \cdot t + z(t)$
 $\Rightarrow \int \frac{1}{f(z(t)) - z(t)} dz = \ln|x| + c$

- **Exact**

$$P(t, x(t))dt + Q(t, x(t))dx = 0$$

* exactness cond.: $\frac{dP}{dx} = \frac{dQ}{dt}$

$$\Rightarrow \int_{t_0}^t P(t, x(t))dt + \int_{x_0}^x Q(t_0, x(t))dx = c$$

* else:

- $\frac{\frac{dP}{dx} - \frac{dQ}{dt}}{Q} = f(t)$

- $\frac{\frac{dQ}{dt} - \frac{dP}{dx}}{P} = g(x)$

$$\Rightarrow \frac{1}{\mu} d\mu = f(t)dt \text{ OR } g(x)dx$$

- **Linear**

- $\frac{dx}{dt} = f(t) \cdot x + g(t)$
 $\Rightarrow x(t) = x_h(t) + x_0(t)$
 $x_h(t) = c \cdot e^{\int f(t)dt}$
 $x_0(t) = e^{\int f(t)dt} \cdot \int g(t) \cdot e^{-\int f(t)dt} dt$
 $\Rightarrow x(t) = e^{\int f(t)dt} (C + \int g(t) \cdot e^{-\int f(t)dt} dt)$

- **Bernoulli**

- $\frac{dx}{dt} = f(t) \cdot x + g(t) \cdot x^\alpha$
-substitution: $z(t) = [x(t)]^{1-\alpha} \Rightarrow \frac{dz}{dt} = (1-\alpha) \cdot x^{-\alpha} \cdot \frac{dx}{dt}$
 $\Rightarrow \frac{dz}{dt} = (1-\alpha)f(t)z + (1-\alpha)g(t)$

HIGHER ORDER LINEAR DE

- $y^{(n)} + a_1 y^{(n-1)} + \dots + a_{n-1} y' + a_n y = f(x)$
 $\Rightarrow y(x) = y_h(x) + y_0(x)$

SYSTEMS OF DEs

- $\begin{cases} x_1' = a \cdot x_1 + b \cdot x_2 + f_1(t) \\ x_2' = c \cdot x_1 + d \cdot x_2 + f_2(t) \end{cases} \Rightarrow X' = A \cdot X + F$
 $\Rightarrow X(t) = X_h(t) + X_0(t)$
 $\Rightarrow X(t) = \Phi(t) \left[C + \int_0^t \Phi^{-1}(t) \cdot F(t) dt \right]$
 $X_h(t) = c_1 X_1(t) + c_2 X_2(t) + \dots = \Phi(t) \cdot C$
 $X_0(t) = \Phi(t) \cdot \int_0^t \Phi^{-1}(t) \cdot F(t) dt$

$$X_i = V_i \cdot e^{\lambda_i \cdot t}$$

$$\lambda_i = \lambda_j \Rightarrow X_j = (t \cdot V_i + W_j) \cdot e^{\lambda_j \cdot t}$$

$$(A - \lambda_j \cdot I) \cdot W_j = V_i$$

$$\Phi(t) = [X_1(t) | X_2(t)]$$