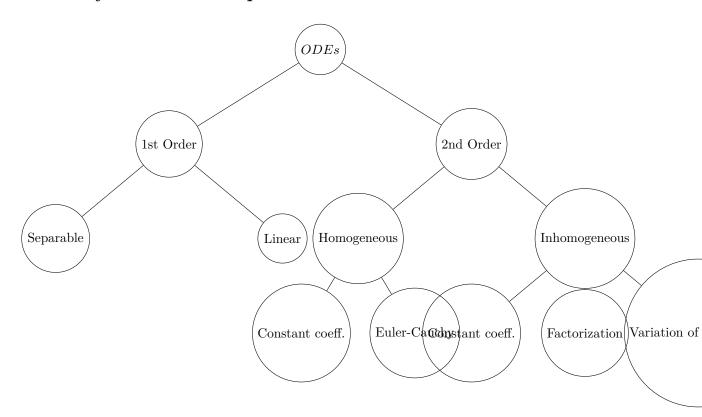
Ordinary Differential Equations



First Order, Linear, ODEs - Integrating Factor

$$y'(x) + P(x)y(x) = Q(x)$$

$$y(x)\mu(x) = \int Q(x)\mu(x) dx + C$$
 with $\mu(x) = e^{\int P(x)dx}$

$$\int (uv') = uv - \int (u'v)$$

Second Order, Homogenous, Linear ODEs, with constant coefficients - Particular Equation

$$y''(x) + ay'(x) + by(x) = 0$$

Solve the particular equation

$$\lambda^2 + a\lambda + b = 0$$

for λ_1 and λ_2 .

Two, real roots

$$y(x) = C_1 e^{\lambda_1 x} + C_2 e^{\lambda_2 x}$$

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One, real root

$$y(x) = (C_1 + xC_2)e^{\lambda x}$$

Two, complex roots

$$y(x) = Ae^{\lambda_1 x} + Be^{\lambda_2 x} = e^{-a/2x} \left[Ae^{i\omega x} + Be^{-i\omega x} \right] = e^{-a/2x} \left[\hat{A}\cos\omega x + \hat{B}\sin\omega x \right]$$