1. Basic ODEs

   (a) seperatable: $y' = \frac{F(x)}{G(y)}$
   $\Rightarrow \frac{dy}{dx} = \frac{F(x)}{G(y)} \Rightarrow \int G(y)dy = \int F(x)dx$

   (b) Linear: $y' + p(x)y = q(x)$
   Integrating Factor: $e^{\int p(x)dx}$
   $\Rightarrow (e^{\int p(x)dx}y)' = e^{\int p(x)dx}q(x)$
   $\Rightarrow e^{\int p(x)dx}y = \int e^{\int p(x)dx}q(x)dx$

   (c) $ay'' + by' + cy = 0$ (constant coefficient)
   characteristc EQ: $ar^2 + br + c = 0$
   $\Delta > 0, y = C_1e^{r_1x} + C_2e^{r_2x}$
   $\Delta = 0, y = C_1e^{rx} + C_2xe^{rx}$
   $\Delta > 0, r = p \pm qi : y = e^{ax}[c_1cos(bx) + c_2sin(bx)]$

2. Fourier Series
   Given $F(x), x \in [-L, L]$ write $F(x)$ in a series:

$$F(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n cos(\frac{n\pi x}{L}) + \sum_{n=1}^{\infty} b_n sin(\frac{n\pi x}{L})$$

   where a_n, b_n are constants.

   (a) Orthogonality Relations
   $\int_{-L}^{L} sin(\frac{n\pi x}{L})cos(\frac{m\pi x}{L}) = 0$
   $\int_{-L}^{L} cos(\frac{n\pi x}{L})cos(\frac{m\pi x}{L}) = 0(m \neq n), L(m = n)$
   $\int_{-L}^{L} sin(\frac{n\pi x}{L})sin(\frac{m\pi x}{L}) = 0(m \neq n), L(m = n)$

   (b) $a_n = \frac{1}{L}\int_{-L}^{L} F(x)cos(\frac{n\pi x}{L})dx$
   $b_n = \frac{1}{L}\int_{-L}^{L} F(x)sin(\frac{n\pi x}{L})dx, n \in [0, \infty], n \in \mathbf{Z}$

   (c) Convergece Statement of F.S.
   F.S. convergence to the "periodic extension" of F(x) whever F(x) is continous and to the average of $\frac{f(x^+)+f(x^-)}{2}$ at every point.

   (d) F.S.S and F.C.S of $F(x)$ on $[0, L]$:
   F.C.S = $\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n cos\frac{n\pi x}{L}, a_n = \frac{2}{L}\int_0^L F(x)cos(\frac{n\pi x}{L})dx$
   F.S.S = $\sum_{n=1}^{\infty} b_n sin\frac{n\pi x}{L}, a_n = \frac{2}{L}\int_0^L F(x)cos(\frac{n\pi x}{L})dx$
   F.C.S $\rightarrow$ even extension, F.S.S $\rightarrow$ odd extension

3. Sturm-Liouville Problem

   (a) Basic Examples of S-L BVP
   $f'' + \lambda f = 0, 0 \leq x \leq L$ and Boundary conditions
   Def: value λ for which the equation with the given boundary ends: has non-trival solution is called eigen value, the corresponding solution is called eigeon functions of the given S-L BVP.
   First, general solutions:
   $\lambda = 0, f(x) = \alpha x + \beta$
   $\lambda > 0, f(x) = C_1cos(\sqrt{\lambda}x) + C_2sin(\sqrt{\lambda}x)$
   $\lambda < 0, f(x) = C_1cosh(ax) + C_2sinh(ax), a^2 = -\lambda, a > 0$
   Then, impose the boundary in each case.

      i. Boundary COND: $f(0) = 0, f(L) = 0$
      e-values: $\lambda_n = \frac{n^2\pi^2}{L^2}, n = 1, 2, 3$
      e-functions: $f_n \sim sin(\frac{n\pi x}{L})$

      ii. Boundary COND: $f'(0) = 0, f'(L) = 0$
      e-values: $\lambda_n = \frac{n^2\pi^2}{L^2}, n = 0, 1, 2, 3$
      e-functions: $f_n \sim cos(\frac{n\pi x}{L})$

      iii. Boundary COND: $f(0) = 0, f'(L) = 0$
      e-values: $\lambda_n = (\frac{(2n-1)\pi}{2L})^2, n = 1, 2, 3$
      e-functions: $f_n \sim sin(\frac{(2n-1)\pi}{2L}x)$

      iv. Boundary COND: $f'(0) = 0, f(L) = 0$
      e-values: $\lambda_n = (\frac{(2n-1)\pi}{2L})^2, n = 1, 2, 3$
      e-functions: $f_n \sim cos(\frac{(2n-1)\pi}{2L}x)$

   (b) Regular S-L Problems
   EQ: $(pf')' + qf + \lambda\sigma f = 0, a < x < b$
   Boundary: $k_1f(a) + k_2f'(a) = 0, k_3f(b) + k_4f'(b) = 0$

$$g(x) \sim \sum_{n=1}^{\infty} a_nf_n(x)$$

$$a_n = \frac{\int_a^b g(x)f_n(x)\sigma(x)dx}{\int_a^b \sigma(x)f_n^2(x)dx}$$

4. Heat and Wave Equation

   (a) Heat Equation $\mu_t = k\mu_{xx}$, $\mu(x,t) = X(x)T(t)$, usually we treat k as 1
   $\rightarrow X(x)T'(t) = kX''(x)T(t)$
   Let $\frac{T'}{kT} = \frac{kX''}{x} = -\lambda$
   We get $X'' + \lambda x = 0$, $T' + k\lambda T = 0$
   For second EQ, T $e^{-k\lambda t}$
   For first EQ, we apply S-L BVP problem
   Usually, we can find the bound. cond. in the 4 fourier series probs. e.g. bond cond 1:
   $\lambda_n = (\frac{n\pi}{L})^2$, $f_n \sim sin(\frac{n\pi x}{L})$
   $\mu(x,0) = g(x) = \sum_{n=1}^{\infty} c_n sin(\frac{n\pi x}{L})$
   Fouries formal solution: $\mu(x,t) = \sum_{n=1}^{\infty} c_n sin(\frac{n\pi x}{L})e^{-\frac{n^2\pi^2}{L^2}t}$

   (b) Wave Equation $\mu_{tt} = C^2\mu_{xx}, \mu(x,t) = X(x)T(t)$