

1. Basic ODEs

- (a) separable: $y' = \frac{F(x)}{G(y)}$
 $\Rightarrow \frac{dy}{dx} = \frac{F(x)}{G(y)} \Rightarrow \int G(y)dy = \int F(x)dx$
- (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)
 characteristic EQ: $ar^2 + br + c = 0$
 $\Delta > 0, y = C_1 e^{r_1 x} + C_2 e^{r_2 x}$
 $\Delta = 0, y = C_1 e^{rx} + C_2 x e^{rx}$
 $\Delta < 0, r = p \pm qi : y = e^{px}[c_1 \cos(qx) + c_2 \sin(qx)]$
- (d) $ay'' + by' + cy = f(x)$
 $y = y_c + y_p$, y_c is solution to homogeneous DIFF EQ
 $f(x)$: a polynomial in x or single sin/cos function
 $y_p = x^k$ (a polynomial of the same degree), k: # char eq's zero roots (0,1,2)
 $f(x) = e^{ax}$ (a polynomial in x)
 $y_p = x^k e^{ax}$ (same degree), k: # char eq's roots = a (0,1,2)
 $f(x) = e^{ax} \cos(bx)$ (poly in x) or $e^{ax} \sin(bx)$ (apoly in x)
 $y_p = x^k e^{ax}[(\text{poly in } x)\cos(bx) + (\text{poly in } x)\sin(bx)]$
 k: # char eq's root = $a \pm bi$ (0,1)

2. Laplace Transform

Def: $\mathcal{L}[f(t)] = \int_0^\infty f(t)e^{-st}dt$

$$\text{Def: } H_a(t) = H(t-a) = \begin{cases} 1, & t \geq a \\ 0, & t < a \end{cases} \quad (1)$$

Def: $\text{erf}(x) = \frac{2}{\pi} \int_0^x e^{-u^2} du$, $\text{erfc}(x) = 1 - \text{erf}(x)$

$f(t) = \mathcal{L}^{-1}F(t)$	$F(t) = \mathcal{L}f(s)$
$f^{(n)}(t)$ (nth derivative)	$s^n F(s) - s^{n-1}f(0) - \dots - f^{(n-1)}(0)$
$H(t-a)f(t-a)$	$e^{-as}F(s)$
$e^{at}f(t)$	$F(s-a)$
$(f * g)(t)$	$F(s)G(s)$
1	$\frac{1}{s} \quad (s > 0)$
t^n (n is positive integer)	$\frac{n!}{s^{n+1}} \quad (s > 0)$
e^{at}	$\frac{1}{s-a} \quad (s > a)$
$\sin(at)$	$\frac{a}{s^2 + a^2} \quad (s > 0)$
$\cos(at)$	$\frac{s}{s^2 + a^2} \quad (s > 0)$
$\sinh(at)$	$\frac{a}{s^2 - a^2} \quad (s > a)$
$\cosh(at)$	$\frac{s}{s^2 - a^2} \quad (s > a)$
$\delta(t-a) \quad (a \geq 0)$	e^{-as}
$t^n e^{at}$	$\frac{n!}{(s-a)^{n+1}}$
$e^{at} \sin bt$	$\frac{b}{((s-a)^2 + b^2)}$
$e^{at} \cos bt$	$\frac{s-a}{((s-a)^2 + b^2)}$
$\text{erfc}(\frac{a}{2\sqrt{t}})$	$\frac{1}{s} e^{-a\sqrt{s}}$

Example:

$$\mu_{tt}(x,t) = \mu_{xx}(x,t) + 1, \mu(x,0) = \mu_t(x,0) = -1, \mu(0,t) = t$$

$$\mathcal{L}\mu_{tt} = s^2 U - s\mu(x,0) - \mu_t(x,0) = s^2 U + 1$$

$$\mathcal{L}\mu_{xx} + 1 = U_{xx} + \frac{1}{s}$$

$$\Rightarrow U'' - s^2 U = 1 - \frac{1}{s} \quad (x \text{ is variable, } s \text{ is scalar})$$

$$U_c = k_1 e^{sx} + k_2 e^{-sx}, k_1 = 0$$

$$U_p = \frac{1-\frac{1}{s}}{-s^2} = \frac{1}{s^3} - \frac{1}{s^2}$$

$$\mathcal{L}\mu(0,t) = \mathcal{L}t = \frac{1}{s} = U(0,s)$$

$$\Rightarrow k_2 + \frac{1}{s^3} - \frac{1}{s^2} = \frac{1}{s^2}$$

$$\Rightarrow U = (\frac{2}{s^2} - \frac{1}{s^3})e^{-sx} - \frac{1}{s^2} + \frac{1}{s^3}$$

$$\mu = \mathcal{L}^{-1}(U) = H(t-x)[2(t-x) - \frac{1}{2}(t-x)^2] - t + \frac{1}{2}t^2$$