

Differential Equations

		Solution
Bernoulli's Equation	$y' + P(x)y = Q(x)y^n$	$y^{(1-n)} e^{(1-n) \int P dx} = (1-n) \int Q e^{(1-n) \int P dx} dx + C$ <p style="color: blue;">If $n = 1 \Rightarrow \ln y = \int (Q - P) dx + c$</p>
Bessel's Equation	$x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + (\lambda^2 x^2 - n^2) y = 0$	$y = c_1 J_n(\lambda x) + c_2 Y_n(x)$
Euler - Cauchy Equation	$ax^2 \ddot{y} + bxy \dot{y} + cy = S(x)$ $a\lambda^2 + (b-a)\lambda + c = 0$	<ol style="list-style-type: none"> $(\lambda_1 \neq \lambda_2) \in \nabla \Rightarrow y = c_1 x^{\lambda_1} + c_2 x^{\lambda_2}$ $(\lambda_1 = \lambda_2) \in \nabla \Rightarrow y = c_1 x^{\lambda_1} + c_2 x^{\lambda_2} \ln x$ $\lambda_{1,2} = \alpha \pm i\beta \in \mathbb{R}$ $\Rightarrow y = x^\alpha (c_1 \cos(\alpha \ln x) + c_2 \sin(\beta \ln x))$
Exact Equation	$M(x, y)dx + N(x, y)dy = 0$ $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$	$\int M \partial x + \int \left(N - \frac{\partial}{\partial y} \int M dx \right) dy = c$
Homogeneous	$\frac{dy}{dx} = F\left(\frac{y}{x}\right)$	$\ln x = \int \frac{dv}{F(v) - v} + c$
	$y.F(xy)dx + x.G(xy)dy = 0$	$\ln x = \int \frac{G(v)dv}{v[G(v) - F(v)]} + c$ (where $v = xy$)
Legendre's Eq.	$(1-x^2)y'' - 2xy' + n(n+1)y = 0$	$y = c_1 P_n(x) + c_2 Q_n(x)$
Linear First Order Equation	$\frac{dy}{dx} + P(x)y = Q(x)$	$y e^{\int P dx} = \int Q e^{\int P dx} + c$
Linear , Homogeneous Second Order Equation	$\frac{d^2 y}{dx^2} + a \frac{dy}{dx} + by = 0$	<ol style="list-style-type: none"> $\lambda_{1,2} \in \nabla \Rightarrow y = c_1 e^{\lambda_1 x} + c_2 e^{\lambda_2 x}$ $\lambda_{1,2} = \alpha \pm i\beta \in \mathbb{R}$ $\Rightarrow y = e^{Px} (c_1 \cos \alpha x + c_2 \sin \beta x)$

<p>Linear , nonhomogeneous Second Order Equation</p>	$\frac{d^2y}{dx^2} + a \frac{dy}{dx} + by = R(x)$	$y = c_1 e^{m_1 x} + c_2 e^{m_2 x}$ $+ \frac{e^{m_1 x}}{m_1 - m_2} \int e^{-m_1 x} R(x) dx$ $+ \frac{e^{m_2 x}}{m_2 - m_1} \int e^{-m_2 x} R(x) dx$
<p>Separation of Variables</p>	$f_1(x)g_1(y)dx + f_2(x)g_2(y)dy = 0$	$\int \frac{f_1(x)}{f_2(x)} dx + \int \frac{g_1(y)}{g_2(y)} dy = c$