

First order Differential Equations

Linear $a(t)y' + b(t)y = f(t)$ Normal form $y' + p(t)y = q(t)$

Separable $dy/dt = g(y)h(t)$

Bernoulli $a(t)y' + b(t)y = f(t)y^m$ $m \neq 0, 1$

Homogeneous $y' = g(y/t)$

Exact $M(x,y)dx + N(x,y)dy = 0$ Exact if and only if the partials M_y and N_x are equal

Non-Exact $M(x,y)dx + N(x,y)dy = 0$ When $M_y \neq N_x$

First order DE's and their form

Solving first order linear

1. Make sure its in normal form $y' + p(t)y = q(t)$

2. Find an integrating factor $\mu(t) = e^{\int p(t)dt}$

3. Multiply both sides of the normal form by $\mu(t)$ to get $(\mu(t)y)' = \mu(t)q(t)$

4. Integrate both sides of $(\mu(t)y)' = \mu(t)q(t)$ and solve for y

Dont Forget constants of integration

Solving FO Separable DE

1. Rewrite y' and dy/dt and separate the variable y from the variable t to get d

$$\frac{dy}{dt} = g(y)h(t)$$

where we get... $(1/g(y)) dy = h(t)dt$

2. Integrate both sides to obtain

Second and Higher Order DE's

2ND Order Linear $a(t)y'' + b(t)y' + c(t)y = f(t)$ Normal form $y'' + p(t)y' + q(t)y = r(t)$

Homogeneous (H) $a(t)y'' + b(t)y' + c(t)y = 0$ Gen. Soltn. $y_H(t, c_1, c_2)$

Non-Homogeneous (NH) $a(t)y'' + b(t)y' + c(t)y = f(t)$ Gen. Soltn. $y_H(t, c_1, c_2) + y_P(t)$

(H) const. coeff. $ay'' + by' + cy = 0$ $a \neq 0, b, c$ are const.

Cauchy-Euler $at^2y'' + bty' + cy = 0$ $a \neq 0, b, c$ are const.

$y_H(t)$ = general solution of (H)

$y_P(t)$ = particular solution of (NH)



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Not published yet.

Last updated 14th October, 2022.

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