

Solution of second order ODEs:

general form ODEs:

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

method (1): I have constant coeff.

final answer: $y(x) = y_c(x) + y_p(x)$

$$y'' + a_1 y' + a_0 y = g(x)$$

$$r_{1,2} = \frac{-a_1 \pm \sqrt{a_1^2 - 4a_0}}{2}, y_c(x)$$

case (1): $r_1 \neq r_2$ (real roots)

$$y_c(x) = A e^{r_1 x} + B e^{r_2 x}$$

case (2): $r_1 = r_2 = r$ (real roots)

$$y_c(x) = (A + Bx) e^{rx}$$

case (3): $r_1 \neq r_2$ (complex)

$$r_1 = \alpha + \beta i, r_2 = \alpha - \beta i$$

$$y_c(x) = (A \cos \beta x + B \sin \beta x) e^{\alpha x}, y_p(x)$$

$$\text{if } g(x) = C \rightarrow y_p(x) = C/a_0$$

$$\text{if } g(x) = CX \rightarrow y_p(x) = C/a_0 [x - a_1/a_0]$$

$$\text{if } g(x) = CX^2 \rightarrow y_p(x) = C/a_0 [x^2 - \frac{2a_1}{a_0}x + \frac{2(a_1^2 - a_0)}{a_0^2}]$$

method (2): $y'' + P(x)y' = g(x), y'' = f(x, y) \rightarrow y'' + 2xy' = x^2$

assume $P = y' \rightarrow P' = dP/dx = y'' \rightarrow$ $\frac{dP}{dx} = y''$

1st ODEs solved by integrating factor.

$$u = e^{\int P(x) dx}, P = \frac{1}{u} \int u g(x) dx \rightarrow \int P u dy = \int dx$$

method (3): $y'' = f(x, y, y')$, we assume x does not exist

$$y' = P, y'' = P dP/dy, y'' = f(y, y') \rightarrow 1 + y y'' + y'^2 = 0, y'' + 2y' - y = 0$$

$$dy \sqrt{\left(\frac{y'}{y}\right)^2 - 1} = dx \rightarrow (x+b)^2 + y^2 = \alpha^2$$

method (4): $Xy'' = f(y', y/X) \rightarrow Xy'' + y'^2 - (y/X)^2 = 0$

assume $u = y/X \rightarrow y = Xu, y' = Xu' + u, y'' = Xu'' + 2u' + 2u'u''$

assume $x = e^t, t = \ln x$ to get

$$u' = du/dt \cdot \frac{1}{x}, u'' = \left[\frac{d^2 u}{dt^2} - \frac{du}{dt} \right] \cdot \left(\frac{1}{x} \right)^2$$

assume $P = \frac{du}{dt}, \frac{d^2 u}{dt^2} = \frac{dP}{dt} \cdot P(1 - 2u + ce^{-u})$

integrating factor 1st ODE $\rightarrow$ by parts $P = \frac{1}{u} \int u Q(u) du$

$$\text{final answer take it: } \frac{dy}{dx} - \frac{y}{x} = 1 - 2\left(\frac{y}{x}\right) + C_2 e^{-(y/x)}$$

integral functions: $\text{erf}(x) = 1 - \text{erfc}(x)$

Error functions: $\text{erf}(0) = 0, \text{erf}(\infty) = 1$

$$\text{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-\beta^2} d\beta$$

$$\text{erfc}(x) = 1 - (\alpha_1 t + \alpha_2 t^2 + \alpha_3 t^3) e^{-x^2}, t = 1/1 + Px$$

$$P = 0.47047, \alpha_1 = 0.34802, \alpha_2 = -0.09587, \alpha_3 = 0.74785$$

2) Gamma functions:

$$\Gamma(n) = (n-1)!, \Gamma(x) = \int_0^\infty t^{x-1} e^{-t} dt$$

3) Beta function:

$$\beta(x, y) = \frac{\Gamma(x)\Gamma(y)}{\Gamma(x+y)}, \beta(x, y) = \int_0^1 t^{x-1} (1-t)^{y-1} dt$$

Fourier series:

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx, -\pi \leq x \leq \pi$$

$$f(x) = \frac{1}{2} a_0 + \sum_{n=1}^{\infty} [a_n \cos nx + b_n \sin nx]$$

$$+ a_2 + b_2$$

$$+ a_3 + b_3 \dots$$

when $f(x)$ is an even function the

$b_n = 0$, if it was odd function $a_n = 0$

the even $a_n, n = 2, 4, 6, \dots$

odd $\rightarrow x, x^3, \sin x, \tan x$

even $\rightarrow x^2, x^4, \cos x$

odd * odd $\rightarrow$ even

odd * even $\rightarrow$ odd

even * even $\rightarrow$ even

partial Diff equ.:

$$b^2 - 4ac = ?$$

if $b^2 - 4ac < 0$ elliptic PDE

if $b^2 - 4ac > 0$ hyperbolic PDE

if $b^2 - 4ac = 0$ parabolic PDE

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial x \partial y} + \frac{\partial^2 u}{\partial y^2} = x \frac{\partial u}{\partial x}$$

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separation of variables:

$$\frac{\partial c}{\partial t} = \frac{\partial^2 c}{\partial y^2} \rightarrow c = f(t) \cdot g(y)$$

$$\frac{\partial c}{\partial t} = f'g, \frac{\partial^2 c}{\partial y^2} = fg''$$

$$\frac{f'}{f} = \frac{g''}{g} = -\lambda^2$$

$$f' = -\lambda^2 f \rightarrow f = e^{-\lambda^2 t}$$

$$\frac{1}{f} \cdot \frac{df}{dt} = -\lambda^2 \rightarrow \int \frac{1}{f} df = \int -\lambda^2 dt$$

$$f = e^{-\lambda^2 t}$$

$$T(t, x) = T(t) X(x) *$$

$$T(t, x) = [A' \cos \lambda x + B' \sin \lambda x] e^{-\lambda^2 t}$$

$$B_1 \checkmark \rightarrow T(t, x) \rightarrow B_2 \checkmark B_1 \neq 0 \rightarrow T(t, x)$$

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Laplace *

$$\frac{\partial T}{\partial t} = \frac{\partial^2 T}{\partial x^2}, T(t=0) = 0, \mathcal{L}\left[\frac{\partial T}{\partial t}\right] = \mathcal{L}[T(s) - T(0)]$$

$$\frac{\partial T}{\partial t} - sT(s) = 0 \rightarrow T = e^{rx}, T' = re^{rx}, T'' = r^2 e^{rx}$$

$$r^2 e^{rx} - s e^{rx} = 0, r^2 - s = 0, r = \pm \sqrt{s}$$

$$T = A e^{\sqrt{s}x} + B e^{-\sqrt{s}x}, \mathcal{L}^{-1}[e^{-\sqrt{s}x}] = \frac{1}{\sqrt{\pi x}} e^{-\frac{x^2}{4t}}$$

$$\mathcal{L}^{-1}[e^{\sqrt{s}x}] = \infty \rightarrow T = A(\omega) + B \frac{e^{-\frac{x^2}{4t}}}{\sqrt{\pi x}}$$

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Laplace Transformation

change t -domain $\rightarrow s$ -domain.

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

$$u = t \rightarrow dr = e^t dt$$

$$du = dt \rightarrow u = e^t$$

$$uv|_0^\infty - \int_0^\infty v du * \text{by parts}$$

$$F(s) = \frac{1}{(s-a)(s-b)} = \frac{A_1}{s-a} + \frac{B_1}{s-b}$$

$$A_m = \lim_{s \rightarrow a} \left[\frac{d^{m-1}}{ds^{m-1}} (s-a) F(s) \right] \cdot \frac{1}{(m-1)!}$$

$$\sin \alpha \sin \beta = \frac{1}{2} [\cos(\alpha - \beta) - \cos(\alpha + \beta)]$$

$$\cos \alpha \cos \beta = \frac{1}{2} [\cos(\alpha - \beta) + \cos(\alpha + \beta)]$$

$$\sin \alpha \cos \beta = \frac{1}{2} [\sin(\alpha + \beta) + \sin(\alpha - \beta)]$$

$$\cos \alpha \sin \beta = \frac{1}{2} [\sin(\alpha + \beta) - \sin(\alpha - \beta)]$$

$$\int e^{ax} \cos(bx) dx = e^{ax} \left[\frac{a \cos(bx) + b \sin(bx)}{a^2 + b^2} \right]$$

$$\int e^{ax} \sin(bx) dx = e^{ax} \left[\frac{a \sin(bx) - b \cos(bx)}{a^2 + b^2} \right]$$

$$\text{ex: } dy_1/dt - 2y_1 = 1, \mathcal{L}[y_1(s) - y_1(0)] - 2y_1(s) = \frac{1}{s}$$

$$dy_2/dt + y_2 = y_1, \mathcal{L}[y_2(s) - y_2(0)] + y_2(s) = y_1(s)$$

$$y_1(0) = 0, y_2(0) = 1 \rightarrow y_1(s) = 1/s(s-2) = A_1/s + B_1/s-2$$

$$y_1(s) = 1/s(s-2) = A_1/s + B_1/s-2$$

$$y_1(t) = -1/2 [1 - e^{2t}]$$

$$\mathcal{L}[y_2(s) - y_2(0)] + y_2(s) = y_1(s)$$

$$\mathcal{L}[+1] y_2(s) = 1/s(s-2) + 1/1$$

$$1 + s(s-2)/s(s-2) = \frac{s^2 - 2s + 1}{s(s-2)}$$

$$y_2(s) = \frac{s^2 - 2s + 1}{s(s-2)} = \frac{A_1}{s} + \frac{B_1}{s-2}$$

$$A_1 = \lim_{s \rightarrow 0} \left(s \frac{s^2 - 2s + 1}{s(s-2)} \right) = -\frac{1}{2}$$

$$C_1 = \lim_{s \rightarrow 2} \left((s-2) \frac{s^2 - 2s + 1}{s(s-2)} \right) = 1/6$$

$$B_1 = \lim_{s \rightarrow 2} \left((s+1) \frac{s^2 - 2s + 1}{s(s+1)(s-2)} \right) = \frac{4}{3}$$

$$A_1 = -\frac{1}{2}, B_1 = \frac{1}{6}$$

$$y_2(s) = -\frac{1}{2} \left(\frac{1}{s} \right) + \frac{4}{3} \frac{1}{s+1} + \frac{1}{6} \left(\frac{1}{s-2} \right)$$

$$y_2(t) = -\frac{1}{2} + \frac{4}{3} e^{-t} + \frac{1}{6} e^{2t}$$

$$\text{ex: } f(t) = \sin \omega t \rightarrow F(s) = \frac{\omega}{s^2 + \omega^2}$$

$$\sin \omega t = \frac{e^{i\omega t} - e^{-i\omega t}}{2i}$$

$$\mathcal{L}[f(t)] = \mathcal{L}\left[\frac{e^{i\omega t} - e^{-i\omega t}}{2i}\right] = \frac{1}{2i} [\mathcal{L}[e^{i\omega t}] - \mathcal{L}[e^{-i\omega t}]]$$

$$= \frac{1}{2i} \left[\int_0^\infty e^{st} e^{i\omega t} dt - \int_0^\infty e^{st} e^{-i\omega t} dt \right]$$

$$= \frac{1}{2i} \left[\int_0^\infty e^{(s+i\omega)t} dt - \int_0^\infty e^{(s-i\omega)t} dt \right]$$

$$= \frac{1}{2i} \left[\frac{e^{(s+i\omega)t}}{s+i\omega} - \frac{e^{(s-i\omega)t}}{s-i\omega} \right]$$

$$= \frac{\omega}{s^2 + \omega^2}$$

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$$= \frac{\omega}{s^2 + \omega^2}$$

$$(s-i\omega)(s+i\omega) = s^2 - i^2 \omega^2 = s^2 + \omega^2$$

- exact diff. equ. of ODE's : first order of 2nd type: $M(x,y)dx + N(x,y)dy = 0$ $M_y = N_x \rightarrow$ exact, $M_y \neq N_x$ non-exact assume $P = dy/dx$ steps: - integrate M w.r.t x $\int M dx + h(y)$ - differentiate (1) w.r.t y $u(x) = \dots$ - equate (2) w.r.t y $\int du = \int dx \rightarrow \dots$ $\int h'(y) dy \rightarrow$ solve in (1)	case (3): $\begin{bmatrix} P_1 \\ P_2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ $\begin{bmatrix} Q_1 \\ Q_2 \end{bmatrix} \rightarrow \begin{bmatrix} 1/\sqrt{e} \\ i \end{bmatrix}$ $v = \begin{bmatrix} 1 \\ i \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ i \end{bmatrix}$ $= \begin{bmatrix} 1 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ i \end{bmatrix} i$ $f(c) x^{c-1} + g(c) x^c = 0, f(c) = 2c^2 - 2c + c = 0$ $c = 0, c = .5 \rightarrow g(c) = 1, p = c - (c-1) = 1$ $y_1 = x^c + A_1 x^{c+p} + A_2 x^{c+2p} \dots$ $= x^0 + A_1 x^{0+1} + A_2 x^{0+2(1)} + \dots$ $= 1 + A_1 x + A_2 x^2 + \dots$ $K=0 \rightarrow A_1 = -A_0, K=1 \rightarrow A_2 = A_0/6$ $K=2 \rightarrow A_3 = -A_0/90$ $y_1 = A_0 - A_0 x + \frac{A_0}{6} x^2 - \frac{A_0}{90} x^3$ $K=0 \rightarrow B_1 = -B_0/3$ $K=2 \rightarrow B_3 = -\frac{B_0}{630}$ $y_2 = B_0 x^{\frac{1}{2}} \left[1 - \frac{1}{3} x + \frac{1}{30} x^2 - \frac{1}{630} x^3 \right]$ $y = y_1 + y_2$ $\frac{A_0 x^{c+1}}{c(c+1)^2} + \frac{A_0 x^{c+1}}{c^2(c+1)}$	Forbennous method: case (2) $C_1 = C_2 = C$ case (1): $C_1 - C_2$ should be fraction ex: $xy'' + y' + xy = 0, P_2 = x, P_1 = 1, P_0 = x$ ex: $2xy'' + y' + y = 0 \leftrightarrow P_2 y'' + A_1 y' + P_0 y = 0$ $y = x^c, y' = cx^{c-1}, y'' = c(c-1)x^{c-2}$ $C^2 x^{c-1} + (1)x^{c+1} = 0, C_1 = C_2 = 0, y_1 = A_0 x^c + A_1 x^{c+p}$ $y = x^c, y' = cx^{c-1}, y'' = c(c-1)x^{c-2}$ $[2c(c-1) + c] x^{c-1} + x^{c+1} = 0$ $k=0 \rightarrow A_1 = -A_0/4, k=1 \rightarrow A_2 = A_0/64$ $k=2 \rightarrow A_3 = -A_0/2304, y_1 = A_0 \left[1 - \frac{x^2}{4} + \frac{x^4}{64} - \dots \right]$ $y_2 = y_1 \ln x + x^c \left[1 + \frac{2x^2}{(c+1)^2} - \frac{2x^4}{(c+2)^2(c+1)^2} + \dots \right]$ case (3): $C_1 \neq C_2, C_1 - C_2$ integer ex: $xy'' + y = 0, P_2 = x, P_1 = 0, P_0 = 1$ $y = x^c, y' = cx^{c-1}, y'' = c(c-1)x^{c-2}$ $c(c-1)x^{c-1} + x^c = 0, f(c) = c(c-1), g(c) = 1, p = 1$ $y = A_0 x^c + A_1 x^{c+p} + A_2 x^{c+2p}$ $K=0 \rightarrow A_1 = -A_0/c(c+1)$ $K=1 \rightarrow A_2 = A_0/c(c+1)^2(c+2)$ $y = A_0 x^c - \left(\frac{A_0}{c(c+1)} \right) x^{c+1} + \frac{A_0}{c(c+1)^2(c+2)} x^{c+2} + \dots$ $f(c) = 0 \rightarrow c_1 = 0, c_2 = 1$ $y_1 = A_0 x \left[1 - x/2 + x^2/12 \right], y_2 = A_0 x^c - \frac{A_0}{c} x^{c+1} + \dots + \frac{(c^4 - c)}{c(c+1)}$
integrating factor: $dy/dx + P(x)y = Q(x)$ steps: $\mu = e^{\int P(x) dx}, y = \frac{1}{\mu} \int \mu Q(x) dx$ non-exact equ.: case (1): $M = M(x)$ only $\ln \mu - \ln c = - \int \frac{M_x - M_y}{\mu} dx$ we multiply μ * (function) exact $\rightarrow$ solu. case (2): $M = M(y)$ only $\ln \mu = c \int \frac{M_x - M_y}{\mu} dy$	Solution of sys. of homogeneous linear ODE case (1): real & distinct eigenvalues $\lambda_1, \lambda_2 \rightarrow \lambda_1 \neq \lambda_2$ $\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = C_1 \begin{bmatrix} A_1 \\ A_2 \end{bmatrix} e^{\lambda_1 x} + C_2 \begin{bmatrix} B_1 \\ B_2 \end{bmatrix} e^{\lambda_2 x}$ first v second v case (2): Real & Repeated ($\lambda_1 = \lambda_2 = \lambda$) $\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = C_1 \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} e^{\lambda x} + C_2 \left(x \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} + \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} \right) e^{\lambda x}$ case (3): Complex roots $[\lambda_{1,2} = \alpha \pm \beta i]$ $\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = C_1 \left(\begin{bmatrix} P_1 \\ P_2 \end{bmatrix} \cos \beta x - \begin{bmatrix} Q_1 \\ Q_2 \end{bmatrix} \sin \beta x \right) + C_2 \left(\begin{bmatrix} P_1 \\ P_2 \end{bmatrix} \sin \beta x + \begin{bmatrix} Q_1 \\ Q_2 \end{bmatrix} \cos \beta x \right) e^{\alpha x}$	case (3): $C_1 \neq C_2, C_1 - C_2$ integer ex: $xy'' + y = 0, P_2 = x, P_1 = 0, P_0 = 1$ $y = x^c, y' = cx^{c-1}, y'' = c(c-1)x^{c-2}$ $c(c-1)x^{c-1} + x^c = 0, f(c) = c(c-1), g(c) = 1, p = 1$ $y = A_0 x^c + A_1 x^{c+p} + A_2 x^{c+2p}$ $K=0 \rightarrow A_1 = -A_0/c(c+1)$ $K=1 \rightarrow A_2 = A_0/c(c+1)^2(c+2)$ $y = A_0 x^c - \left(\frac{A_0}{c(c+1)} \right) x^{c+1} + \frac{A_0}{c(c+1)^2(c+2)} x^{c+2} + \dots$ $f(c) = 0 \rightarrow c_1 = 0, c_2 = 1$ $y_1 = A_0 x \left[1 - x/2 + x^2/12 \right], y_2 = A_0 x^c - \frac{A_0}{c} x^{c+1} + \dots + \frac{(c^4 - c)}{c(c+1)}$
Bernoulli equation: $dy/dx + P(x)y = Q(x)y^n$ $M(x) = e^{\int P_1(x) dx}$ $v = \frac{1}{\mu} \int \mu Q(x) dx$ $y = v^{n-1}, P_1(x) = (1-n)P(x)$ $Q_1(x) = (1-n)Q(x)$	Solution of system of ODEs case (1): real & distinct eigenvalues $\lambda_1, \lambda_2 \rightarrow \lambda_1 \neq \lambda_2$ $\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = C_1 \begin{bmatrix} A_1 \\ A_2 \end{bmatrix} e^{\lambda_1 x} + C_2 \begin{bmatrix} B_1 \\ B_2 \end{bmatrix} e^{\lambda_2 x}$ first v second v case (2): Real & Repeated ($\lambda_1 = \lambda_2 = \lambda$) $\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = C_1 \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} e^{\lambda x} + C_2 \left(x \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} + \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} \right) e^{\lambda x}$ case (3): Complex roots $[\lambda_{1,2} = \alpha \pm \beta i]$ $\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = C_1 \left(\begin{bmatrix} P_1 \\ P_2 \end{bmatrix} \cos \beta x - \begin{bmatrix} Q_1 \\ Q_2 \end{bmatrix} \sin \beta x \right) + C_2 \left(\begin{bmatrix} P_1 \\ P_2 \end{bmatrix} \sin \beta x + \begin{bmatrix} Q_1 \\ Q_2 \end{bmatrix} \cos \beta x \right) e^{\alpha x}$	case (3): $C_1 \neq C_2, C_1 - C_2$ integer ex: $xy'' + y = 0, P_2 = x, P_1 = 0, P_0 = 1$ $y = x^c, y' = cx^{c-1}, y'' = c(c-1)x^{c-2}$ $c(c-1)x^{c-1} + x^c = 0, f(c) = c(c-1), g(c) = 1, p = 1$ $y = A_0 x^c + A_1 x^{c+p} + A_2 x^{c+2p}$ $K=0 \rightarrow A_1 = -A_0/c(c+1)$ $K=1 \rightarrow A_2 = A_0/c(c+1)^2(c+2)$ $y = A_0 x^c - \left(\frac{A_0}{c(c+1)} \right) x^{c+1} + \frac{A_0}{c(c+1)^2(c+2)} x^{c+2} + \dots$ $f(c) = 0 \rightarrow c_1 = 0, c_2 = 1$ $y_1 = A_0 x \left[1 - x/2 + x^2/12 \right], y_2 = A_0 x^c - \frac{A_0}{c} x^{c+1} + \dots + \frac{(c^4 - c)}{c(c+1)}$
Riccati equ.: $dy/dx = P(x)y^2 + Q(x)y + R(x)$ special case: $p(x) = -1$ steps: - we assume $y = \frac{1}{u} \frac{du}{dx}$ $u'' - Q(x)u' - R(x)u = 0$ $u = e^{rx}, u' = re^{rx}, u'' = r^2 e^{rx}$ $u = C_1 e^{rx} + C_2 e^{rx}$ $du/dx = \dots, b) y = dy/dx$	Solution of system of ODEs case (1): real & distinct eigenvalues $\lambda_1, \lambda_2 \rightarrow \lambda_1 \neq \lambda_2$ $\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = C_1 \begin{bmatrix} A_1 \\ A_2 \end{bmatrix} e^{\lambda_1 x} + C_2 \begin{bmatrix} B_1 \\ B_2 \end{bmatrix} e^{\lambda_2 x}$ first v second v case (2): Real & Repeated ($\lambda_1 = \lambda_2 = \lambda$) $\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = C_1 \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} e^{\lambda x} + C_2 \left(x \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} + \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} \right) e^{\lambda x}$ case (3): Complex roots $[\lambda_{1,2} = \alpha \pm \beta i]$ $\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = C_1 \left(\begin{bmatrix} P_1 \\ P_2 \end{bmatrix} \cos \beta x - \begin{bmatrix} Q_1 \\ Q_2 \end{bmatrix} \sin \beta x \right) + C_2 \left(\begin{bmatrix} P_1 \\ P_2 \end{bmatrix} \sin \beta x + \begin{bmatrix} Q_1 \\ Q_2 \end{bmatrix} \cos \beta x \right) e^{\alpha x}$	case (3): $C_1 \neq C_2, C_1 - C_2$ integer ex: $xy'' + y = 0, P_2 = x, P_1 = 0, P_0 = 1$ $y = x^c, y' = cx^{c-1}, y'' = c(c-1)x^{c-2}$ $c(c-1)x^{c-1} + x^c = 0, f(c) = c(c-1), g(c) = 1, p = 1$ $y = A_0 x^c + A_1 x^{c+p} + A_2 x^{c+2p}$ $K=0 \rightarrow A_1 = -A_0/c(c+1)$ $K=1 \rightarrow A_2 = A_0/c(c+1)^2(c+2)$ $y = A_0 x^c - \left(\frac{A_0}{c(c+1)} \right) x^{c+1} + \frac{A_0}{c(c+1)^2(c+2)} x^{c+2} + \dots$ $f(c) = 0 \rightarrow c_1 = 0, c_2 = 1$ $y_1 = A_0 x \left[1 - x/2 + x^2/12 \right], y_2 = A_0 x^c - \frac{A_0}{c} x^{c+1} + \dots + \frac{(c^4 - c)}{c(c+1)}$
linear equ. coeff: non-exact $(ax + by + c)dx + (\alpha x + \beta y + \gamma)dy = 0$ steps: $\ln x = - \int \frac{\alpha + \beta u}{\beta u^2 + (b + \alpha)u + a} du + c$ $u = y/x \rightarrow y = \dots$	we put them in case (1) case (2) Same as case (1) we get $\begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$ and $\begin{bmatrix} w_1 \\ w_2 \end{bmatrix}$ $\begin{bmatrix} A_1 \\ A_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ we get $\begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ we get $\begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$	case (3): $C_1 \neq C_2, C_1 - C_2$ integer ex: $xy'' + y = 0, P_2 = x, P_1 = 0, P_0 = 1$ $y = x^c, y' = cx^{c-1}, y'' = c(c-1)x^{c-2}$ $c(c-1)x^{c-1} + x^c = 0, f(c) = c(c-1), g(c) = 1, p = 1$ $y = A_0 x^c + A_1 x^{c+p} + A_2 x^{c+2p}$ $K=0 \rightarrow A_1 = -A_0/c(c+1)$ $K=1 \rightarrow A_2 = A_0/c(c+1)^2(c+2)$ $y = A_0 x^c - \left(\frac{A_0}{c(c+1)} \right) x^{c+1} + \frac{A_0}{c(c+1)^2(c+2)} x^{c+2} + \dots$ $f(c) = 0 \rightarrow c_1 = 0, c_2 = 1$ $y_1 = A_0 x \left[1 - x/2 + x^2/12 \right], y_2 = A_0 x^c - \frac{A_0}{c} x^{c+1} + \dots + \frac{(c^4 - c)}{c(c+1)}$

Table of Laplace Transforms

$f(t) = \mathcal{L}^{-1}\{F(s)\}$	$F(s) = \mathcal{L}\{f(t)\}$	$f(t) = \mathcal{L}^{-1}\{F(s)\}$	$F(s) = \mathcal{L}\{f(t)\}$
1. 1	$\frac{1}{s}$	2. e^{at}	$\frac{1}{s-a}$
3. $t^n, n=1, 2, 3, \dots$	$\frac{n!}{s^{n+1}}$	4. $t^p, p > -1$	$\frac{\Gamma(p+1)}{s^{p+1}}$
5. $\sqrt{t}$	$\frac{\sqrt{\pi}}{2s^{3/2}}$	6. $t^{n-1/2}, n=1, 2, 3, \dots$	$\frac{1 \cdot 3 \cdot 5 \dots (2n-1)\sqrt{\pi}}{2^n s^{n+1/2}}$
7. $\sin(at)$	$\frac{a}{s^2+a^2}$	8. $\cos(at)$	$\frac{s}{s^2+a^2}$
9. $t \sin(at)$	$\frac{2as}{(s^2+a^2)^2}$	10. $t \cos(at)$	$\frac{s^2-a^2}{(s^2+a^2)^2}$
11. $\sin(at) - at \cos(at)$	$\frac{2a^3}{(s^2+a^2)^2}$	12. $\sin(at) + at \cos(at)$	$\frac{2as^2}{(s^2+a^2)^2}$
13. $\cos(at) - at \sin(at)$	$\frac{s(s^2-a^2)}{(s^2+a^2)^2}$	14. $\cos(at) + at \sin(at)$	$\frac{s(s^2+3a^2)}{(s^2+a^2)^2}$
15. $\sin(at+b)$	$\frac{s \sin(b) + a \cos(b)}{s^2+a^2}$	16. $\cos(at+b)$	$\frac{s \cos(b) - a \sin(b)}{s^2+a^2}$
17. $\sinh(at)$	$\frac{a}{s^2-a^2}$	18. $\cosh(at)$	$\frac{s}{s^2-a^2}$
19. $e^{at} \sin(bt)$	$\frac{b}{(s-a)^2+b^2}$	20. $e^{at} \cos(bt)$	$\frac{s-a}{(s-a)^2+b^2}$
21. $e^{at} \sinh(bt)$	$\frac{b}{(s-a)^2-b^2}$	22. $e^{at} \cosh(bt)$	$\frac{s-a}{(s-a)^2-b^2}$
23. $t^n e^{at}, n=1, 2, 3, \dots$	$\frac{n!}{(s-a)^{n+1}}$	24. $f(ct)$	$\frac{1}{c} F\left(\frac{s}{c}\right)$
25. $u_c(t) = u(t-c)$ <u>Heaviside Function</u>	$\frac{e^{-cs}}{s}$	26. $\delta(t-c)$ <u>Dirac Delta Function</u>	e^{-cs}
27. $u_c(t) f(t-c)$	$e^{-cs} F(s)$	28. $u_c(t) g(t)$	$e^{-cs} \mathcal{L}\{g(t+c)\}$
29. $e^{at} f(t)$	$F(s-c)$	30. $t^n f(t), n=1, 2, 3, \dots$	$(-1)^n F^{(n)}(s)$
31. $\frac{1}{t} f(t)$	$\int_s^\infty F(u) du$	32. $\int_0^t f(v) dv$	$\frac{F(s)}{s}$
33. $\int_0^t f(t-\tau) g(\tau) d\tau$	$F(s)G(s)$	34. $f(t+T) = f(t)$	$\frac{\int_0^T e^{-st} f(t) dt}{1-e^{-sT}}$
35. $f'(t)$	$sF(s) - f(0)$	36. $f''(t)$	$s^2 F(s) - sf(0) - f'(0)$
37. $f^{(n)}(t)$	$s^n F(s) - s^{n-1} f(0) - s^{n-2} f'(0) - \dots - f^{(n-1)}(0)$		

$$y = y(s)$$

$$\mathcal{L}\left[\frac{dx}{dt}\right] = sX(s) - x(t=0)$$

$$\mathcal{L}\left[\frac{d^2x}{dt^2}\right] = s^2X(s) - sx(0) - x'(0)$$

$$\frac{1}{\alpha} \sin \alpha t \rightarrow \frac{1}{\alpha} \cdot \frac{\alpha}{s^2 + \alpha^2} \quad , \quad ? = \frac{1}{s(s^2 + \alpha^2)}$$

$$k \rightarrow k/s$$

$$t \rightarrow 1/s^2$$

$$\frac{t^{n-1}}{(n-1)!} \rightarrow 1/s^n \quad n=1, 2, \dots$$

$$\frac{1}{\sqrt{t}} \rightarrow 1/\sqrt{s}$$

$$2\sqrt{\frac{t}{\pi}} \rightarrow s^{-3/2}$$

$$\frac{1}{\alpha} \sin \alpha t \rightarrow 1/s^2 + \alpha^2$$

$$\cos \alpha t \rightarrow s/s^2 + \alpha^2$$

$$\frac{1}{\alpha} \sinh(\alpha t) \rightarrow 1/s^2 - \alpha^2$$

TANGENT IDENTITIES

$$\tan \theta = \frac{\sin \theta}{\cos \theta}$$

$$\cot \theta = \frac{\cos \theta}{\sin \theta}$$

RECIPROCAL IDENTITIES

$$\csc \theta = \frac{1}{\sin \theta}$$

$$\sec \theta = \frac{1}{\cos \theta}$$

$$\cot \theta = \frac{1}{\tan \theta}$$

$$\sin \theta = \frac{1}{\csc \theta}$$

$$\cos \theta = \frac{1}{\sec \theta}$$

$$\tan \theta = \frac{1}{\cot \theta}$$

PYTHAGOREAN IDENTITIES

$$\sin^2 \theta + \cos^2 \theta = 1$$

$$\tan^2 \theta + 1 = \sec^2 \theta$$

$$\cot^2 \theta + 1 = \csc^2 \theta$$

EVEN/ODD IDENTITIES

$$\sin(-\theta) = -\sin \theta$$

$$\cos(-\theta) = \cos \theta$$

$$\tan(-\theta) = -\tan \theta$$

$$\csc(-\theta) = -\csc \theta$$

$$\sec(-\theta) = \sec \theta$$

$$\cot(-\theta) = -\cot \theta$$

DOUBLE ANGLE IDENTITIES

$$\sin(2\theta) = 2 \sin \theta \cos \theta$$

$$\cos(2\theta) = \cos^2 \theta - \sin^2 \theta$$

$$= 2 \cos^2 \theta - 1$$

$$= 1 - 2 \sin^2 \theta$$

$$\tan(2\theta) = \frac{2 \tan \theta}{1 - \tan^2 \theta}$$

HALF ANGLE IDENTITIES

$$\sin\left(\frac{\theta}{2}\right) = \pm \sqrt{\frac{1 - \cos \theta}{2}}$$

$$\cos\left(\frac{\theta}{2}\right) = \pm \sqrt{\frac{1 + \cos \theta}{2}}$$

$$\tan\left(\frac{\theta}{2}\right) = \pm \sqrt{\frac{1 - \cos \theta}{1 + \cos \theta}}$$

PERIODIC IDENTITIES

$$\sin(\theta + 2\pi n) = \sin \theta$$

$$\cos(\theta + 2\pi n) = \cos \theta$$

$$\tan(\theta + \pi n) = \tan \theta$$

$$\csc(\theta + 2\pi n) = \csc \theta$$

$$\sec(\theta + 2\pi n) = \sec \theta$$

$$\cot(\theta + \pi n) = \cot \theta$$

LAW OF COSINES

$$a^2 = b^2 + c^2 - 2bc \cos \alpha$$

$$b^2 = a^2 + c^2 - 2ac \cos \beta$$

$$c^2 = a^2 + b^2 - 2ab \cos \gamma$$

LAW OF SINES

$$\frac{\sin \alpha}{a} = \frac{\sin \beta}{b} = \frac{\sin \gamma}{c}$$

PRODUCT TO SUM IDENTITIES

$$\sin \alpha \sin \beta = \frac{1}{2} [\cos(\alpha - \beta) - \cos(\alpha + \beta)]$$

$$\cos \alpha \cos \beta = \frac{1}{2} [\cos(\alpha - \beta) + \cos(\alpha + \beta)]$$

$$\sin \alpha \cos \beta = \frac{1}{2} [\sin(\alpha + \beta) + \sin(\alpha - \beta)]$$

$$\cos \alpha \sin \beta = \frac{1}{2} [\sin(\alpha + \beta) - \sin(\alpha - \beta)]$$

SUM TO PRODUCT IDENTITIES

$$\sin \alpha + \sin \beta = 2 \sin\left(\frac{\alpha + \beta}{2}\right) \cos\left(\frac{\alpha - \beta}{2}\right)$$

$$\sin \alpha - \sin \beta = 2 \cos\left(\frac{\alpha + \beta}{2}\right) \sin\left(\frac{\alpha - \beta}{2}\right)$$

$$\cos \alpha + \cos \beta = 2 \cos\left(\frac{\alpha + \beta}{2}\right) \cos\left(\frac{\alpha - \beta}{2}\right)$$

$$\cos \alpha - \cos \beta = -2 \sin\left(\frac{\alpha + \beta}{2}\right) \sin\left(\frac{\alpha - \beta}{2}\right)$$

LAW OF TANGENTS

$$\frac{a - b}{a + b} = \frac{\tan\left[\frac{1}{2}(\alpha - \beta)\right]}{\tan\left[\frac{1}{2}(\alpha + \beta)\right]}$$

$$\frac{b - c}{b + c} = \frac{\tan\left[\frac{1}{2}(\beta - \gamma)\right]}{\tan\left[\frac{1}{2}(\beta + \gamma)\right]}$$

$$\frac{a - c}{a + c} = \frac{\tan\left[\frac{1}{2}(\alpha - \gamma)\right]}{\tan\left[\frac{1}{2}(\alpha + \gamma)\right]}$$

SUM/DIFFERENCES IDENTITIES

$$\sin(\alpha \pm \beta) = \sin \alpha \cos \beta \pm \cos \alpha \sin \beta$$

$$\cos(\alpha \pm \beta) = \cos \alpha \cos \beta \mp \sin \alpha \sin \beta$$

$$\tan(\alpha \pm \beta) = \frac{\tan \alpha \pm \tan \beta}{1 \mp \tan \alpha \tan \beta}$$

MOLLWEIDE'S FORMULA

$$\frac{a + b}{c} = \frac{\cos\left[\frac{1}{2}(\alpha - \beta)\right]}{\sin\left(\frac{1}{2}\gamma\right)}$$

COFUNCTION IDENTITIES

$$\sin\left(\frac{\pi}{2} - \theta\right) = \cos \theta$$

$$\csc\left(\frac{\pi}{2} - \theta\right) = \sec \theta$$

$$\tan\left(\frac{\pi}{2} - \theta\right) = \cot \theta$$

$$\cos\left(\frac{\pi}{2} - \theta\right) = \sin \theta$$

$$\sec\left(\frac{\pi}{2} - \theta\right) = \csc \theta$$

$$\cot\left(\frac{\pi}{2} - \theta\right) = \tan \theta$$