

Differential Equations Study Guide¹

First Order Equations

- (1) **General Form of ODE:** $\frac{dy}{dx} = f(x, y)$
(2) **Initial Value Problem:** $y' = f(x, y), y(x_0) = y_0$

Linear Equations

- (3) **General Form:** $y' + p(x)y = f(x)$
(4) **Integrating Factor:** $\mu(x) = e^{\int p(x)dx}$
(5) $\implies \frac{d}{dx}(\mu(x)y) = \mu(x)f(x)$
(6) **General Solution:** $y = \frac{1}{\mu(x)} \left(\int \mu(x)f(x)dx + C \right)$

Homogeneous Equations

- (7) **General Form:** $y' = f(y/x)$
(8) **Substitution:** $y = zx$
(9) $\implies y' = z + xz'$

The result is always separable in z :

$$(10) \quad \frac{dz}{f(z) - z} = \frac{dx}{x}$$

Bernoulli Equations

- (11) **General Form:** $y' + p(x)y = q(x)y^n$
(12) **Substitution:** $z = y^{1-n}$

The result is always linear in z :

$$(13) \quad z' + (1-n)p(x)z = (1-n)q(x)$$

Exact Equations

- (14) **General Form:** $M(x, y)dx + N(x, y)dy = 0$
(15) **Test for Exactness:** $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$
(16) **Solution:** $\phi = C$ where
(17) $M = \frac{\partial \phi}{\partial x}$ and $N = \frac{\partial \phi}{\partial y}$

Method for Solving Exact Equations:

1. Let $\phi = \int M(x, y)dx + h(y)$
2. Set $\frac{\partial \phi}{\partial y} = N(x, y)$
3. Simplify and solve for $h(y)$.
4. Substitute the result for $h(y)$ in the expression for ϕ from step 1 and then set $\phi = 0$. This is the solution.

Alternatively:

1. Let $\phi = \int N(x, y)dy + g(x)$
2. Set $\frac{\partial \phi}{\partial x} = M(x, y)$
3. Simplify and solve for $g(x)$.
4. Substitute the result for $g(x)$ in the expression for ϕ from step 1 and then set $\phi = 0$. This is the solution.

Integrating Factors

Case 1: If $P(x, y)$ depends only on x , where

$$(18) \quad P(x, y) = \frac{M_x - N_x}{N} \implies \mu(y) = e^{\int P(x)dx}$$

then

$$(19) \quad \mu(x)M(x, y)dx + \mu(x)N(x, y)dy = 0$$

is exact.

Case 2: If $Q(x, y)$ depends only on y , where

$$(20) \quad Q(x, y) = \frac{N_x - M_x}{M} \implies \mu(y) = e^{\int Q(x)dy}$$

Then

$$(21) \quad \mu(y)M(x, y)dx + \mu(y)N(x, y)dy = 0$$

is exact.

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