

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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Applied Differential Equations

Murray R. Spiegel



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University where he has taught courses in algebra calculus multivariate calculus linear algebra and probability theory as well as differential equations He most recently authored the article Satisfied with Poverty An Argument for Ending Welfare

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