

Formula Sheet

- For a differential equation of the form

$$\frac{dx}{dt} + p(t)x(t) = q(t),$$

the general solution is in the form

$$x(t) = \frac{1}{\mu(t)} \left(\int \mu(t)q(t) dt + C \right),$$

where

$$\mu(t) = e^{\int p(t)dt}.$$

- For a differential equation of the form

$$\frac{dx}{dt} = p(t)x + q(t)x^n, \quad n \neq 0, 1,$$

use the substitution $v(t) = (x(t))^{1-n}$.

- Newton's Law of Cooling: $T'(t) = k(A - T(t))$.
- Logistic growth equation: $P'(t) = rP(t)(1 - P(t)/N)$.
- A differential equation of the form

$$M(x, y)dx + N(x, y)dy = 0$$

is exact if and only if $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$. The general solution of an exact equation is of the form $F(x, y) = C$ where $\frac{\partial F}{\partial x} = M$ and $\frac{\partial F}{\partial y} = N$.

- For an initial value problem $x'(t) = f(t, x)$, $x(t_0) = x_0$, Euler's Method finds approximation of solution by

$$x_{i+1} = x_i + f(t_i, x_i)\Delta t$$

$$t_{i+1} = t_i + \Delta t$$

($i = 1, 2, 3, \dots$), given a stepsize Δt .

- Errors in numerical methods:

<i>Method</i>	<i>Error</i>
Euler's	$\sim \Delta t$
Improved Euler's	$\sim (\Delta t)^2$
4th-Order Runge-Kutta	$\sim (\Delta t)^4$

- The Wronskian of two solutions $x_1(t)$ and $x_2(t)$ of the second-order linear homogeneous equation $x'' + p(t)x' + q(t)x = 0$ is the determinant

$$W(x_1, x_2)(t) = \begin{vmatrix} x_1(t) & x_2(t) \\ x_1'(t) & x_2'(t) \end{vmatrix}.$$

If $W(x_1, x_2)(t) \neq 0$ for all values of t , then $x = C_1x_1 + C_2x_2$ is a general solution of $x'' + p(t)x' + q(t)x = 0$.