

Separable Equations

-Isolate variables on either side of the equation and integrate to solve.

Integrating Factor Method (for linear equations: $a_0(t)y'(t) + a_1(t)y(t) = b(t)$)

1) Normalization: divide equation by a_0 so that there is a factor of 1 on $y'(t)$

the function should now look like: $y'(t) + \frac{a_1(t)}{a_0(t)} y(t) = g(t) = y'(t) + p(t)y(t)$

2) Form new function $\mu = e^{\int p(t)dt}$, which is the integrating factor.

3) Multiply the normalized equation by the integrating factor and solve.

Homogeneous Equations

-Equations are homogeneous if the powers of each term are the same

-Can be solved using substitution.

-To solve, introduce new function $v(x) = y/x$ or $y = v(x) \cdot x$ and solve for v, then use that to solve for y.

Modeling With First Order Diff. Eq's

-Chemicals in water tanks, gravity and velocity... just do practice problems from 2.3

$$\frac{dQ}{dt} = rate_{in} - rate_{out} = flow_{in} \cdot concentration_{in} - flow_{out} \cdot concentration_{out}$$

Autonomous Equations & Population Dynamics

-Equilibrium solutions mean that $y(t)=c$, thus $y'(t)=0$, plug in these values and solve

-Any 2 solutions of a First-Order D.E. cannot intersect each other, useful for finding whether a solution of a D.E. is stable, unstable, or semi-stable [convergence or divergence for different starting values for the equation]

Exact Equations

-A diff. eq. in the form $M(x, y) + N(x, y) \frac{dy}{dx} = 0$ is exact if $\frac{\partial}{\partial y} M(x, y) = \frac{\partial}{\partial x} N(x, y)$

-To solve, integrate one M or N, then derive in terms of the other variable. Then set that equal to the other term (M or N) and solve.

-Often, an equation must be rearranged to get in "exact" form

Existence & Uniqueness Theorem

-If we cannot solve a D.E. analytically,

1) use a numerical method

2) guess

3) use mathematical techniques to study properties of the equation

Existence & Uniqueness Theorem (continued)

-For linear first-order diff. eq's $y'(t) + p(t)y(t) = g(t)$ with an initial condition $y(t) = C$, if $p(t)$ and $g(t)$ are continuous functions on given domains, then the initial value problem has exactly 1 solution on that domain.

-Find the largest interval $[a,b]$ on which one solution is guaranteed to exist for an eqn.

Linear Second Order Differential Equations: $ay'' + by' + cy = 0$

-Superposition theorem: if y_1 and y_2 are solutions, then so is $c_1y_1 + c_2y_2$

-Characteristic equation for linear second order: $ar^2 + br + c = 0$, solve using quadratic equation/factoring to obtain r values such that $y = e^{rt}$ is a solution

-If $r_1 \neq r_2$ and r values are real, then $y_1 = e^{r_1t}$, $y_2 = e^{r_2t}$, $y = c_1e^{r_1t} + c_2e^{r_2t}$

-If $r_1 \neq r_2$ and r values are complex, then $r_{1,2} = \alpha \pm \beta i$, $y = c_1e^{\alpha t} \cos(\beta t) + c_2e^{\alpha t} \sin(\beta t)$

-If $r_1 = r_2$, then $y_1 = e^{r_1t}$, $y_2 = ty_1 = te^{r_1t}$, $y = c_1e^{r_1t} + c_2te^{r_1t}$ -reduction of order method

Linear Independence

-The Wronskian is defined as $W(y_1, y_2) = y_1 \cdot y_2' - y_1' \cdot y_2$

-Linear dependence occurs when the Wronskian is zero or $y_1 = cy_2$

-Otherwise, the two equations are linearly independent

Reduction of Order Method

-When one solution of a Diff. Eq. y_1 is known but another is needed, let $v = \frac{y}{y_1}$, substitute $y = vy_1$ and solve for v , then solve for y

Calculus Review Stuff

$$\int \frac{dx}{\sqrt{1-x^2}} = \sin^{-1} x + c \quad \int xe^x dx = e^x(x-1) \quad \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$\int \frac{dx}{1+x^2} = \tan^{-1} x + c \quad \int xe^{ax} dx = e^{ax}(ax-1)/a^2$$

Review HW from 1.2 - 1.3, 2.2 - 2.6, 3.1 - 3.4