



## Notes

### Separable Differential Equations:

$$\frac{dx}{dt} = F(t)G(x),$$

$$\int \frac{dx}{G(x)} = \int F(t) dt.$$

### Linear Difference Equations with constant coefficients:

Consider the second order linear difference equation

$$aX_{n+2} + bX_{n+1} + cX_n = 0.$$

Let  $r_1$  and  $r_2$  be the roots of the auxiliary (or characteristic) equation:

$$ar^2 + br + c = 0.$$

- The general solution has the form

$$X_n = Ar_1^n + Br_2^n,$$

where  $A$  and  $B$  are arbitrary constants, provided  $r_1 \neq r_2$ .

### Linear Differential Equations with constant coefficients:

Consider the second order linear differential equation

$$a\frac{d^2X}{dt^2} + b\frac{dX}{dt} + cX = 0.$$

Let  $k_1$  and  $k_2$  be the roots of the auxiliary (or characteristic) equation:

$$ak^2 + bk + c = 0.$$

- If the discriminant is positive,  $b^2 - 4ac > 0$ : the general solution has the form

$$X(t) = Ae^{k_1 t} + Be^{k_2 t}$$

where  $A$  and  $B$  are arbitrary constants.

- If the discriminant is negative,  $b^2 - 4ac < 0$ : the general solution has the form

$$X(t) = e^{kt}[A \sin(\omega t) + B \cos(\omega t)]$$

where  $A$  and  $B$  are arbitrary constants and

$$k = -\frac{b}{2a} \quad \text{and} \quad \omega = \frac{\sqrt{|b^2 - 4ac|}}{2a}.$$

## Exponentials and logarithms:

$$\begin{aligned}
 e^0 &= 1 \\
 e^{a+b} &= e^a e^b \\
 e^{\ln(x)} &= x, \quad x > 0 \\
 e^{a \ln(x)} &= x^a, \quad x > 0 \\
 \ln(1) &= 0 \\
 \ln(ab) &= \ln(a) + \ln(b), \quad a > 0, b > 0 \\
 \ln(x^a) &= a \ln(x), \quad x > 0 \\
 \ln(e^x) &= x
 \end{aligned}$$

## Derivatives:

| $f(t)$              | $f'(t)$                                |
|---------------------|--|
| $t^n$               | $n t^{n-1}$                            |
| $e^{kt}$            | $k e^{kt}$                             |
| $\ln(kt)$           | $\frac{1}{t}$                          |
| $\sin(kt)$          | $k \cos(kt)$                           |
| $\cos(kt)$          | $-k \sin(kt)$                          |
| $g(t)h(t)$          | $g'(t)h(t) + g(t)h'(t)$                |
| $\frac{g(t)}{h(t)}$ | $\frac{g'(t)h(t) - g(t)h'(t)}{h(t)^2}$ |

## Integrals:

| $f(t)$           | $\int f(t) dt$                              |
|------------------|---|
| $t^n$            | $\frac{t^{n+1}}{n+1} + C, \quad n \neq -1$  |
| $\frac{1}{at+b}$ | $\frac{1}{a} \ln at+b  + C, \quad a \neq 0$ |
| $e^{kt}$         | $\frac{1}{k} e^{kt} + C, \quad k \neq 0$    |
| $\sin(kt)$       | $-\frac{1}{k} \cos(kt) + C, \quad k \neq 0$ |
| $\cos(kt)$       | $\frac{1}{k} \sin(kt) + C, \quad k \neq 0$  |