

PROCEDURES FOR SOLVING DIFFERENTIAL EQUATIONS
(explicit form of solution is $y =$, other forms are called implicit forms)

FIRST ORDER DIFFERENTIAL EQUATIONS			
NAME/SECTION	PATTERN	PROCEDURE	EXAMPLES, NOTES
INTEGRATING FACTOR METHOD (sec 2.1)	$\frac{dy}{dt} + p(t)y = g(t)$ <p>(remember that other variables besides y and t can be used)</p>	1) Put equation into pattern. 2) Find the integrating factor as $\mu(t) = e^{\int p(t)dt}$ 3) Multiply all terms by $\mu(t)$ and check that the left side equals $(\mu y)'$ using product rule 4) Integrate both sides, don't forget the $+c$ on the right. 5) Solve for $y = $.	
SEPARABLE EQUATION (sec 1.2, 2.2)	$M(x) dx = N(y) dy$	1) Put equation into pattern. 2) Integrate both sides, putting $+c$ on one side only. 3) Solve for $y = $, if possible.	
HOMOGENEOUS EQUATION (sec 2.2 ex. #30)	$\frac{dy}{dx} = \text{only constants and } \frac{y}{x} \text{ forms}$	1) Put equation into pattern. 2) Let $v = \frac{y}{x}$, $y = xv$, and $\frac{dy}{dx} = v + x \frac{dv}{dx}$ 3) Solve like other separable equations. 4) Sub in $\frac{y}{x}$ for v and simplify. 5) Solve for $y = $ if possible.	
EXACT EQUATION (sec 2.6)	$M(x, y) + N(x, y) \frac{dy}{dx} = 0$	1) Put equation into pattern. 2) Check if $M_y = N_x$. If \neq , look for possible integrating factor (see next procedure). <div style="border: 1px solid black; padding: 5px; margin: 5px 0;"> 3) Find $\psi = \int Mdx$ using $h(y)$ for constant. 4) Find $\psi_y = N$ to solve for $h(y)$ </div> <div style="border: 1px solid black; padding: 5px; margin: 5px 0;"> 3) Find $\psi = \int Ndy$ using $h(x)$ for constant. 4) Find $\psi_x = M$ to solve for $h(x)$ </div> 5) $\psi(x, y) = c$ is the solution	

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INTEGRATING FACTOR FOR EXACT EQUATION (sec 2.6, example 4, exercise #23, exercise #24)	$M(x, y) + N(x, y) \frac{dy}{dx} = 0$ <p style="text-align: center;">but $M_y \neq N_x$</p>	<div style="border: 1px solid black; padding: 5px; margin-bottom: 10px;"> 1) Find $\frac{N_x - M_y}{M} = Q$. 2) If Q is a function of y only, the integrating factor is: $\mu(t) = e^{\int Q(y)dy}$. </div> <p style="text-align: center;">OR</p> <div style="border: 1px solid black; padding: 5px; margin-bottom: 10px;"> 1) Find $\frac{M_y - N_x}{N} = Q$. 2) If Q is a function of x only, the integrating factor is: $\mu(t) = e^{\int Q(x)dx}$. </div> <p style="text-align: center;">OR</p> <div style="border: 1px solid black; padding: 5px; margin-bottom: 10px;"> 1) Find $\frac{N_x - M_y}{(xM - yN)} = Q$. 2) If Q is a function of xy only, the integrating factor is: $\mu(t) = e^{\int Q(x,y)d(xy)}$. </div> <p>3) Multiply by the integrating factor and complete using Exact Equation Method.</p>	

SECOND AND HIGHER ORDER DIFFERENTIAL EQUATIONS

NAME/SECTION	PATTERN	PROCEDURE	EXAMPLE, NOTES
HOMOGENEOUS EQNS WITH CONSTANT COEF (sec 3.1 & 4.2)	$ay'' + by' + cy = 0$ (extendable to higher order equations)	Convert to $ar^2 + br + c = 0$, called the characteristic equation For 2 real roots: $y = c_1e^{r_1t} + c_2e^{r_2t}$ For 2 complex roots $\lambda \pm \mu i$: $y_1 = e^{(\lambda+\mu i)t}$ $y_2 = e^{(\lambda-\mu i)t}$ (sec 3.1) $y_1 = c_1e^{\lambda t} \cos \mu t$ $y_2 = c_2e^{\lambda t} \sin \mu t$ (sec 4.1) For repeated roots of any type: $y_2 = ty_1$ $y_3 = t^2y_1$ etc.	n^{th} of a complex number: (r is negative) $\sqrt[n]{r} = \sqrt[n]{ r } \left[\cos\left(\frac{\pi}{n} + \frac{2\pi k}{n}\right) + i \sin\left(\frac{\pi}{n} + \frac{2\pi k}{n}\right) \right]$ for $k = 0, 1, 2, \dots, n-1$
LINEAR INDEPENDENCE & DEPENDENCE (sec 3.2 & 3.3)	Wronskian of solutions (extendable to higher order equations)	y_1 and y_2 are potential solutions for ODE $w = \det \begin{bmatrix} y_1 & y_2 \\ y_1' & y_2' \end{bmatrix}$ (determinant) If $w \neq 0$, y_1 and y_2 are independent; else they are dependent. For 3 rd order ODE, can find Wronskian as: $w = ce^{-\int p(t) dt}$, from $y''' + p(t)y' + q(t)y = 0$	
REDUCTION OF ORDER (sec 3.5)	ODE with non-constant coefficients and one given solution	<ol style="list-style-type: none"> let $y = vy_1$ Find y' and y'' for y. Substitute in to original ODE. Cancel and collect like terms. Will get form in v'' and v' Let $z = v'$ and $z' = v''$. Will get 1st order eqn. Solve by separation or other method and put back into v form. Again, let $y = vy_1$ 	

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NONHOMOGENEOUS EQN WITH UNDETERMINED COEF (sec 3.6, 3.7)	$y'' + p(t)y' + q(t)y = g(t)$	<p>General Method:</p> <ol style="list-style-type: none"> 1. Find y_c as solution to homogeneous eqn. 2. Find particular solution Y of nonhomogeneous equation using one of three methods below. 3. Put together as $y = y_c + Y(t)$ <p>Undetermined Coefficients (Superposition)</p> <ol style="list-style-type: none"> 1. Look at $g(t)$ and guess form (see right). If y_c already contains that form, multiply form by t, t^2, etc. as needed. 2. Find Y, Y', Y'' and substitute into original equation. 3. Determine coefficients by matching them to $g(t)$ coefficients. <p>Variation of Parameters</p> $u_1 = \int \frac{y_2 g(t)}{W(y_1, y_2)} dt \quad u_2 = \int \frac{y_1 g(t)}{W(y_1, y_2)} dt$ $Y(t) = -y_1 u_1 + y_2 u_2$ <p>Wronskian Method (not in text)</p> $W = \begin{bmatrix} y_1 & y_2 \\ y_1' & y_2' \end{bmatrix} \quad W_1 = \begin{bmatrix} 0 & y_2 \\ g(t) & y_2' \end{bmatrix} \quad W_2 = \begin{bmatrix} y_1 & 0 \\ y_1' & g(t) \end{bmatrix}$ $u_1' = \frac{W_1}{W} \quad u_2' = \frac{W_2}{W} \quad \text{integrate to find } u_1 \text{ and } u_2$ $Y = u_1 y_1 + u_2 y_2$	<table border="1"> <thead> <tr> <th data-bbox="1398 126 1570 157">Pattern</th> <th data-bbox="1570 126 1892 157">Possible form for $Y(t)$</th> </tr> </thead> <tbody> <tr> <td data-bbox="1398 157 1570 188">any constant</td> <td data-bbox="1570 157 1892 188">A</td> </tr> <tr> <td data-bbox="1398 188 1570 219">$3t+8$</td> <td data-bbox="1570 188 1892 219">$At + B$</td> </tr> <tr> <td data-bbox="1398 219 1570 250">$4t^2-5$</td> <td data-bbox="1570 219 1892 250">$At^2 + Bt + c$</td> </tr> <tr> <td data-bbox="1398 250 1570 280">t^3+2t-3</td> <td data-bbox="1570 250 1892 280">$At^3 + Bt^2 + Ct + D$</td> </tr> <tr> <td data-bbox="1398 280 1570 311">$\sin 3t$</td> <td data-bbox="1570 280 1892 311">$A \cos 3t + B \sin 3t$</td> </tr> <tr> <td data-bbox="1398 311 1570 342">$\cos 3t$</td> <td data-bbox="1570 311 1892 342">$A \cos 3t + B \sin 3t$</td> </tr> <tr> <td data-bbox="1398 342 1570 373">e^{2t}</td> <td data-bbox="1570 342 1892 373">$A e^{2t}$</td> </tr> <tr> <td data-bbox="1398 373 1570 404">$(3t+4)e^{2t}$</td> <td data-bbox="1570 373 1892 404">$(At + B) e^{2t}$</td> </tr> <tr> <td data-bbox="1398 404 1570 435">$t^2 e^{2t}$</td> <td data-bbox="1570 404 1892 435">$(At^2 + Bt + C) e^{2t}$</td> </tr> <tr> <td data-bbox="1398 435 1570 466">$e^{2t} \sin 3t$</td> <td data-bbox="1570 435 1892 466">$Ae^{2t} \cos 3t + Be^{2t} \sin 3t$</td> </tr> <tr> <td data-bbox="1398 466 1570 496">$4t^2 \sin 3t$</td> <td data-bbox="1570 466 1892 496">$(At^2 + Bt + C)\cos 3t + (Et^2 + Ft + G)\sin 3t$</td> </tr> <tr> <td data-bbox="1398 496 1570 560">$te^{2t} \cos 3t$</td> <td data-bbox="1570 496 1892 560">$(At + B)e^{2t} \cos 3t + (Ct + D)e^{2t} \sin 3t$</td> </tr> </tbody> </table>	Pattern	Possible form for $Y(t)$	any constant	A	$3t+8$	$At + B$	$4t^2-5$	$At^2 + Bt + c$	t^3+2t-3	$At^3 + Bt^2 + Ct + D$	$\sin 3t$	$A \cos 3t + B \sin 3t$	$\cos 3t$	$A \cos 3t + B \sin 3t$	e^{2t}	$A e^{2t}$	$(3t+4)e^{2t}$	$(At + B) e^{2t}$	$t^2 e^{2t}$	$(At^2 + Bt + C) e^{2t}$	$e^{2t} \sin 3t$	$Ae^{2t} \cos 3t + Be^{2t} \sin 3t$	$4t^2 \sin 3t$	$(At^2 + Bt + C)\cos 3t + (Et^2 + Ft + G)\sin 3t$	$te^{2t} \cos 3t$	$(At + B)e^{2t} \cos 3t + (Ct + D)e^{2t} \sin 3t$
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