

The following results will be given in the final exam.

- (1) The substitution $v = y^{1-n}$ transforms the Bernoulli equation $\frac{dy}{dx} + P(x)y = Q(x)y^n$ into the linear equation $\frac{dv}{dx} + (1-n)P(x)v = (1-n)Q(x)$.
- (2) The solution of the first order equation $y'(t) + p(t)y(t) = q(t)$ can be written as $(e^{\int p(t)dt}y)' = e^{\int p(t)dt}q(t)$.
- (3) The equation $M(x, y)dx + N(x, y)dy = 0$ is exact if $\frac{\partial M(x, y)}{\partial y} = \frac{\partial N(x, y)}{\partial x}$.
- (4) (The reduction of order) Suppose that $y_1(t)$ and $y_2(t)$ are solutions of the equation $y''(t) + p(t)y'(t) + q(t)y(t) = 0$. Then $(\frac{y_2}{y_1})' = \frac{Ce^{-\int p(t)dt}}{y_1^2}$.
- (5) (variation of parameter) Suppose $y_1(t)$ and $y_2(t)$ are independent solutions of $y''(t) + p(t)y'(t) + q(t)y(t) = 0$. Then a particular solution to $y''(t) + p(t)y'(t) + q(t)y(t) = g(t)$ is given by $y_p(t) = -y_1(t) \int \frac{y_2(t)g(t)}{W(t)} dt + y_2(t) \int \frac{y_1(t)g(t)}{W(t)} dt$ where $W(t) = W(y_1, y_2)(t) = y_1(t)y_2'(t) - y_2(t)y_1'(t)$ is the Wronskian of y_1 and y_2 .
- (6) $(D - r)^k(t^l e^{rt}) = 0$ if $k > l$.
- (7) $((D-a)^2 + b^2)^k(t^l e^{at} \cos(bt)) = 0$ and $((D-a)^2 + b^2)^k(t^l e^{at} \sin(bt)) = 0$ if $k > l$.
- (8) $L(e^{at}) = \frac{1}{s-a}$, $L(1) = \frac{1}{s}$, $L(t^n) = \frac{n!}{s^{n+1}}$, $L(t^n e^{at}) = \frac{n!}{(s-a)^{n+1}}$,
 $L(e^{at} \sin(bt)) = \frac{b}{(s-a)^2 + b^2}$, $L(e^{at} \cos(bt)) = \frac{(s-a)}{(s-a)^2 + b^2}$,
 $L(u_c(t)) = \frac{e^{-cs}}{s}$, $L(\delta(t-c)) = e^{-cs}$, $L(u_c(t)f(t-c)) = e^{-cs}L(f(t))$,
 $L^{-1}(e^{-cs}F(s)) = u_c(t)f(t-c)$ where $f(t) = L^{-1}(F(s))$,
 $L(y^{(n)}(t)) = s^n L(y(t)) - s^{n-1}y(0) - \dots - y^{(n-1)}(0)$.
 $L(\int_0^t f(t-\tau)g(\tau)d\tau) = L(f(t))L(g(t))$.

$$u_c(t) = \begin{cases} 0, & 0 \leq t < c, \\ 1, & c \leq t. \end{cases}$$

$$u_{a,b}(t) = u_a(t) - u_b(t) = \begin{cases} 0, & 0 \leq t < a, \\ 1, & a \leq t < b, \\ 0, & b \leq t. \end{cases}$$

- (9) Suppose A is a 2×2 matrix with repeated eigenvalue λ and only one eigenvector \vec{v} . Then the general solution of $x' = Ax$ is $x(t) = c_1 e^{\lambda t} \vec{v} + c_2 (t e^{\lambda t} \vec{v} + e^{\lambda t} \vec{w})$ where \vec{w} satisfies the equation $(A - \lambda I) \vec{w} = \vec{v}$.

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- (10) A linear system is asymptotically stable if all the solutions converge, a linear system is stable if all the solutions remain bounded but do not converge and a linear system is unstable if some solutions diverge to infinity.