

General Differential Equations

A **differential equation** is an equation that contains an unknown function and one or more of its derivatives.

A function $f(x)$ is called a **solution** of a differential equation if the equation is satisfied (true) when $y = f(x)$ and its derivatives are substituted into the equation.

A **general solution** to a differential equation is a family of functions, $f(x) + C$ that satisfies the equation.

A **particular solution** to a differential equation is a solution, satisfying an initial condition, or initial value $y(x_0) = y_0$.

Separable Differential Equations

A **separable equation** is a first-order differential equation in which the expression for $\frac{dy}{dx}$ can be factored as a function of x times a function of y , in other words written in the form $\frac{dy}{dx} = g(x)f(y)$.

Process to solve a separable differential equation: $\frac{dy}{dx} = g(x)f(y)$

1 - Separate the variables: $\frac{dy}{f(y)} = g(x)dx$

2 - Integrate both sides: $\int \frac{dy}{f(y)} = \int g(x)dx + C$ (Add "+C" on the right side of the above integration.)

This is the implicit form of the general solution to the diff. equation.

3 - Solve for y , if possible, to get the explicit solution $y = F(x) + C$.

4 - Find the particular solution if you are given initial values $y(x_0) = y_0$.

Linear Differential Equations

A **linear differential equation** is one that can be put into the form

$$\frac{dy}{dx} + P(x) \cdot y = Q(x) \text{ where } P \text{ and } Q \text{ are continuous functions of } x \text{ on some interval.}$$

Process to solve a linear differential equation:

1 - Put in standard form $\frac{dy}{dx} + P(x) \cdot y = Q(x)$

2 - Evaluate the Integrating factor $I(x) = e^{\int P(x)dx}$ Do not add "+C" and simplify expression as much as possible.

3 - Multiply both sides of equation by $I(x)$

$$I(x) \left[\frac{dy}{dx} + P(x) \cdot y \right] = I(x)Q(x)$$

4 - Transform the left side of the equation to derivative of $I(x)y$, and simplify the right side:

$$\frac{d}{dx} [I(x) \cdot y] = I(x)Q(x)$$

5 - Integrate both sides, add "+C" on right side:

$$I(x) \cdot y = \int I(x)Q(x)dx + C \text{ (evaluate the integral, for the step below, suppose } \int I(x)Q(x)dx = F(x) \text{)}$$

6 - Solve for y to get the explicit general solution of the equation:

$$y = \frac{F(x) + C}{I(x)}$$

7 - If asked, find the particular solution by substituting initial values $y(x_0) = y_0$ into equation, solving for C , and rewriting general solution with the calculated value of C .

Mixing Problems

Given an initial volume of liquid (used to find concentration OUT) & an initial concentration of a substance (e.g. salt).
Initial concentration is initial value: $y(0) = \text{initial amt. of "salt."}$

Given Rate IN of liquid & concentration of liquid IN.
Also given Rate OUT of liquid. Assume tank is thoroughly mixed.
Concentration OUT = $\frac{y}{\text{initial volume} + (\text{rate IN}) \cdot t - (\text{rate OUT}) \cdot t}$

Let $y(t) = \text{amount of substance in tank at time } t$.

$$\frac{dy}{dt} = \text{Rate of Substance IN} - \text{Rate of Substance OUT}$$

Rate of Substance IN = (Rate IN of liquid)(Concentration IN)

Rate of Substance OUT = (Rate OUT of liquid)(Concentration OUT)

1 - Set up the differential equation using equation in above second column, second row.

2 - Use separable or linear processes to find the general solution to the differential equation (solve for $y(t)$)

3 - Use the initial value $y(0) = \text{initial amount of the substance in the tank at } t = 0$ to find the particular solution (sub values, solve for C).

4 - Answer the question, "How much of the substance is in the tank after "a" minutes?" Answer = $y(a)$.

Parametric Equations		
$x = f(t)$ $y = g(t)$ on $a \leq t \leq b$ has initial point $(f(a), g(a))$ and terminal point $(f(b), g(b))$.		
To graph a set of parametric equations , build a table with columns for t , $x=f(t)$, $y=g(t)$, and ultimate point to graph (x,y) . In the table, list the values of t in order from smallest to biggest. Plot the points (x,y) in the x - y plane, then connect the dots in order of t , from smallest to biggest. Add arrows on the graph in the direction that the graph should be drawn -- in order of t , from smallest to biggest.		
Eliminate the Parameter to find a Cartesian equation of the curve.		
Option 1 <ul style="list-style-type: none"> Solve one of the equations for the parameter (e.g. parameter t). Substitute this value of the parameter into the other equation. 	Option 2: Trigonometric equations. <ul style="list-style-type: none"> Solve each equation for the trigonometric function it contains. Identify a fundamental trig identity that contains the trig functions in the equations. Substitute the values of the trig functions from the parametric equations into the fundamental trig identity. Solve for y or put equation into a standard form to identify its graph shape. 	Option 3 (Innovative Substitution) Recognize when one parametric equation's expression can easily be substituted into the other equation.
$\cos^2 t + \sin^2 t = 1$	$\tan^2 t + 1 = \sec^2 t$	$\cot^2 t + 1 = \csc^2 t$
Derivatives of Parametric Equations $x = f(t)$ $y = g(t)$		
$\frac{dy}{dx} = \frac{dy/dt}{dx/dt}$		$\frac{d^2y}{dx^2} = \frac{\frac{d}{dt}\left(\frac{dy}{dx}\right)}{\frac{dx}{dt}}$
Equation of Tangent Line at $t = a$		
To find slope 'm' at $t = a$: Find $\frac{dy}{dx}$ and evaluate at $t = a$.	To find the point of the tangent line at $t = a$ Evaluate $x = f(t)$, $y = g(t)$ at $t = a$. $(f(a), g(a)) = (x_1, y_1)$	
Equation of tangent line at $t = a$: $y - y_1 = m(x - x_1)$		
Surface Area of Revolution for $x = f(t)$ and $y = g(t)$		
About the x -axis $\Delta SA = 2\pi y ds = 2\pi g(t) \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$	About the y -axis $\Delta SA = 2\pi x ds = 2\pi f(t) \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$	
Polar Coordinates		
To convert from (x,y) to (r, θ) <ul style="list-style-type: none"> $r = \sqrt{x^2 + y^2}$ $\theta = \tan^{-1}\left(\frac{y}{x}\right)$ only if (x,y) is in QI or QIV $\theta = \pi + \tan^{-1}\left(\frac{y}{x}\right)$ only if (x,y) is in QII or QIII 	To convert from (r, θ) to (x,y) <ul style="list-style-type: none"> $x = r \cos \theta$ $y = r \sin \theta$ 	
Tangents to Polar Curves $r = f(\theta)$, $x = r \cos \theta$ $y = r \sin \theta$; Find slope of tangent at $\theta = a$. Substitute value of θ into equation.		
	$\frac{dy}{dx} = \frac{\frac{dr}{d\theta} \sin \theta + r \cos \theta}{\frac{dr}{d\theta} \cos \theta - r \sin \theta}$	
Area of Region defined by Polar Equation $r = f(\theta)$ from $a \leq \theta \leq b$		
	$A = \int_a^b \frac{1}{2} r^2 d\theta$	
Arc Length of Curve defined by polar function $r = f(\theta)$, $a \leq \theta \leq b$		
	$L = \int_a^b \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2} d\theta$	
Exponential Properties		
$e^{\ln x} = x$	$a \ln(x) = \ln(x^a)$	$\ln x + \ln y = \ln(x \cdot y)$ $\ln x - \ln y = \ln\left(\frac{x}{y}\right)$
Trigonometric Values		
For $\theta = \pi/4$, $\cos \theta = \sin \theta = 1/\sqrt{2}$, $\tan \theta = \cot \theta = 1$	For $\theta = \pi/6$, $\sin \theta = 1/2$, $\cos \theta = \sqrt{3}/2$, For $\theta = \pi/3$, $\sin \theta = \sqrt{3}/2$, $\cos \theta = 1/2$	