

# Formula Sheet

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## Quadratic Formula

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

## 2-by-2 Matrix Characteristic Polynomial

$$\lambda^2 - \lambda \operatorname{tr} A + \det A.$$

## Integrating Factors

The general solution of  $y' + f(t)y = g(t)$  is

$$y(t) = \frac{\int e^{F(t)}g(t) dt}{e^{F(t)}}$$

where  $F(t)$  is any antiderivative of  $f(t)$ .

## Hamiltonian Systems

$$\frac{dx}{dt} = \frac{\partial H}{\partial y}$$

$$\frac{dy}{dt} = -\frac{\partial H}{\partial x}$$


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## Linear Systems

For a linear system  $\frac{d\mathbf{x}}{dt} = A\mathbf{x}$ :

<p><b>Straight-line solutions</b></p> $\mathbf{x}(t) = Ce^{\lambda t}\mathbf{v}$	<p><b>Matrix exponential solution</b></p> $\mathbf{x}(t) = e^{At}\mathbf{x}(0)$
<p><b>Complex eigenvalues</b></p> <p>If <math>\lambda = \alpha \pm i\beta</math> is a complex eigenvalue with eigenvector <math>\mathbf{v}</math>, then the real and imaginary parts of</p> $e^{\alpha t}(\cos(\beta t) \pm i \sin(\beta t))\mathbf{v}$ <p>are both real-valued solutions.</p>	<p><b>Repeated eigenvalues</b></p> <p>If <math>A</math> is a 2-by-2 matrix with a repeated eigenvalue <math>\lambda</math>, then the solution is</p> $\mathbf{x}(t) = e^{\lambda t}(I + t(A - \lambda I))\mathbf{x}(0).$

## Second Order Linear Equations

For a homogeneous differential equation  $y'' + by' + cy = 0$  with real coefficients:

	Distinct real roots	Complex roots	Repeated real roots
Roots of $\lambda^2 + b\lambda + c$	$\lambda_1, \lambda_2$	$\lambda = \alpha \pm i\beta$	$\lambda$
General solution	$y(t) = C_1e^{\lambda_1 t} + C_2e^{\lambda_2 t}$	$y(t) = C_1e^{\alpha t} \cos \beta t + C_2e^{\alpha t} \sin \beta t$	$y(t) = C_1e^{\lambda t} + C_2te^{\lambda t}$

## Guessing a Particular Solution (Method of Undetermined Coefficients)

Forcing term	Good guess	Next option
$at + b$	$y_p = At + B$	
$e^{kt}$	$y_p = Ae^{kt}$	Multiply last guess by $t$
$\cos \omega t$ or $\sin \omega t$	$A \cos \omega t + B \sin \omega t$	Complexify

## Laplace transforms

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Original function	Laplace transform	Comments
$e^{at}$	$\frac{1}{s-a}$	$s > a$
$e^{at}t^n, n \in \mathbb{N}$	$\frac{n!}{(s-a)^{n+1}}$	$s > a$
$\cos(at)$	$\frac{s}{s^2+a^2}$	$s > 0$
$\sin(at)$	$\frac{a}{s^2+a^2}$	$s > 0$
$H(t-c)$	$\frac{e^{-cs}}{s}$	$-\infty < s < \infty$
$\delta(t-c)$	$e^{-cs}$	$-\infty < s < \infty$
$\frac{d}{dt}f(t)$	$sF(s) - f(0)$	First derivative rule
$\frac{d^2}{dt^2}f(t)$	$s^2F(s) - sf(0) - f'(0)$	Second derivative rule
$e^{at}f(t)$	$F(s-a)$	First exponential shift rule
$H(t-c)f(t-c)$	$e^{-cs}F(s)$	Second exponential shift rule

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