Formula Sheet

Quadratic Formula

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

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).

2-by-2 Matrix Characteristic Polynomial

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

Hamiltonian Systems

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

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

Linear Systems

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

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

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 $\lambda^2 + b\lambda + c$	λ_1,λ_2	$\lambda = \alpha \pm i\beta$	λ
General solution	$y(t) = C_1 e^{\lambda_1 t} + C_2 e^{\lambda_2 t}$	$y(t) = C_1 e^{\alpha t} \cos \beta t + C_2 e^{\alpha t} \sin \beta t$	$y(t) = C_1 e^{\lambda t} + C_2 t e^{\lambda t}$

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
$\cos \omega t \text{ or } \sin \omega t$	$A\cos\omega t + B\sin\omega t$	Complexify