

1 Differentialgleichungen

1.1 Separation der Variablen

$$\begin{aligned}\frac{d}{dt}x(t) &= f(x(t))g(t), \quad x(t_0) = x_0 \\ \int_{x_0}^{x(t)} \frac{dy}{f(y)} &= \int_{t_0}^t g(s) ds\end{aligned}$$

1.2 Lineare Differentialgleichungen 1. Ordnung

$$\begin{aligned}\dot{x}(t) &= cx(t) + g(t) \\ x(t) &= x(t_0)e^{c(t-t_0)} + \int_{t_0}^t e^{c(t-s)}g(s) ds\end{aligned}$$

1.3 Lineare hom. Differentialgleichungen 2. Ordnung

$$\begin{aligned}\ddot{x}(t) &= c_1\dot{x}(t) + c_0x(t) \Rightarrow \ddot{y} + p\dot{y} + qy = 0 \\ \lambda^2 + p\lambda + q &= 0 \\ \lambda_{1,2} &= -\frac{p}{2} \pm \frac{1}{2}\sqrt{p^2 - 4q} \\ p^2 > 4q &\Rightarrow y_h(t) = C_1e^{\lambda_1 t} + C_2e^{\lambda_2 t} \\ p^2 = 4q &\Rightarrow y_h(t) = C_1e^{\lambda t} + C_2te^{\lambda t}, \quad \lambda = -\frac{p}{2} \\ p^2 < 4q &\Rightarrow y_h(t) = e^{\frac{-pt}{2}}(C_1 \cos(\omega t) + C_2 \sin(\omega t)), \quad \omega = \frac{1}{2}\sqrt{4q - p^2}\end{aligned}$$

1.4 Lineare inhom. Differentialgl. 2. Ordnung

$$\begin{aligned}\ddot{y} &= c_1\dot{y} + c_0y + g \\ y &= y_h + y_i, \quad \ddot{y}_h = c_1\dot{y}_h + c_0y_h \\ 1: \quad y_1\dot{c}_1 + y_2\dot{c}_2 &= 0, \quad 2: \quad \dot{y}_1\dot{c}_1 + \dot{y}_2\dot{c}_2 = 0\end{aligned}$$

1.5 Nichtlineare Differentialgleichungen

$$\begin{aligned}\dot{y} &= p q(y) \\ \frac{dy}{q(y)} = p dt &\Rightarrow \int \frac{dy}{q(y)} = \int p dt + C\end{aligned}$$