

Some useful facts:

$$\mathcal{L}\{0\} \equiv 0$$

$$\mathcal{L}\{t^n\} = n!/s^{n+1} \text{ for all non-negative integers } n \text{ and } s > 0$$

$$\mathcal{L}\{e^{at}\} = \frac{1}{s-a} \text{ for } s > a$$

$$\mathcal{L}\{\cos kt\} = \frac{s}{s^2+k^2} \text{ for } s > 0$$

$$\mathcal{L}\{\sin kt\} = \frac{k}{s^2+k^2} \text{ for } s > 0$$

If  $\mathcal{L}\{f(t)\} = F(s)$ , then:

(a)  $\mathcal{L}\{e^{at}f(t)\} = F(s-a)$

(b)  $\mathcal{L}\{\int_0^t f(\tau) d\tau\} = \frac{1}{s}F(s)$ .

(c)  $\mathcal{L}\{f^{(n)}(t)\} = s^n F(s) - s^{n-1}f(0) - \dots - sf^{(n-2)}(0) - f^{(n-1)}(0)$

$$\mathcal{L}\{f(t)\} = \int_0^\infty e^{-st} f(t) dt = F(s)$$

The general solution to a nonhomogeneous linear differential equation  $L[y] = f(x)$  is  $y_c + y_p$ , where  $y_c$  is the general solution to the associated homogeneous equation  $L[y] = 0$ , and  $y_p$  is any solution to the original equation.

If the characteristic equation has the roots  $r = s + iu$  and  $r = s - iu$  then two linearly independent solutions to the original equation are  $y_1(x) = e^s \cos(ux)$  and  $y_2(x) = e^s \sin(ux)$ .

$$\frac{dy}{dx} = g(x)h(y) = \frac{g(x)}{f(y)} \quad \text{[Separable equation]}$$

$$\frac{dy}{dx} = F\left(\frac{y}{x}\right) \quad \text{[homogeneous first order equation]} \quad \text{substitute } v = \frac{y}{x}, y = vx$$

The word “homogeneous” means something completely different in second order equations.