

**FORMULAE:**

$$e^{i\theta} = \cos \theta + i \sin \theta$$

$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!} \text{ for all } x$$

$$\log(1-x) = -\sum_{k=1}^{\infty} \frac{x^k}{k} \text{ for } x \in (-1, 1)$$

$$\frac{1}{1-x} = \sum_{k=0}^{\infty} x^k \text{ for } x \in (-1, 1)$$

$$\frac{x}{(1-x)^2} = \sum_{k=1}^{\infty} kx^k \text{ for } x \in (-1, 1)$$

$$\sin x = \sum_{k=0}^{\infty} \frac{(-1)^k}{(2k+1)!} x^{2k+1} \text{ for all } x$$

$$\cos x = \sum_{k=0}^{\infty} \frac{(-1)^{2k}}{(2k)!} x^{2k} \text{ for all } x$$

**THEOREM 1:** Consider the first order, initial value problem

$$y' = f(x, y), \quad y(x_0) = y_0,$$

and a rectangle,  $R$ , in the  $xy$ -plane such that  $(x_0, y_0) \in R$ . If  $f$  and  $\frac{\partial f}{\partial y}$  are continuous on  $R$ , then there exists an interval,  $I$ , centered at  $x_0$ , and a unique solution  $y(x)$  on  $I$  such that  $y$  satisfies the above initial value problem.

**THEOREM 2:** Consider the second order, linear, initial value problem

$$y'' + p(x)y' + q(x)y = g(x), \quad y(x_0) = y_0, \quad y'(x_0) = y'_0,$$

where  $p$ ,  $q$ , and  $g$  are continuous on an open interval,  $I$ , such that  $x_0 \in I$ . Then there exists a unique solution  $y(x)$  on  $I$  such that  $y$  satisfies the above initial value problem.