

Equations of Order One: LINEAR DIFFERENTIAL EQUATION

ENG 2014
Differential Equations

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Linear Differential Equation

$$\frac{dy}{dt} + p(t)y = q(t)$$

To solve, we need to introduce **integrating factor**

$$\mu(t) = e^{\int p(t)dt}$$

The solution will be

$$y \mu(t) = \int \mu(t)q(t)dt$$

Example 1: Obtain the General Solution of $2y' = y + 4t$

Solution:

$$y' - \frac{1}{2}y = 2t, \quad p(t) = -\frac{1}{2}, q(t) = 2t$$

Differential Algebra

DJ Losen



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