



The Integrating Factor Method

V



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$\frac{d}{dt} L y$

$\frac{d}{dt}$

$$I(t) \frac{dy}{dt} + I'(t)y = I(t) \frac{dy}{dt} + I(t) P(t)y$$

$$I'(t) = I(t) P(t)$$

$$I(t) = e^{\int P(t) dt}$$

$$I'(t) = \frac{d}{dt} \left[e^{\int P(t) dt} \right] = \underbrace{e^{\int P(t) dt}}_{I(t)} \cdot P(t)$$



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