

# Solving First Order Linear Differential Equation

In general a first order linear differential equation has the form

$$\frac{dy}{dx} + P(x)y = Q(x)$$

where  $P(x)$  and  $Q(x)$  are functions of  $x$ .

$$\frac{dy}{dx} + P(x)y = Q(x)$$

We multiply throughout by another function of  $x$ ,  $I(x)$ :

$$I(x) \frac{dy}{dx} + I(x)P(x)y = I(x)Q(x)$$

We choose  $I(x)$  so that  $I(x) \frac{dy}{dx} + I(x)P(x)y = \frac{d}{dx} (I(x)y)$

This is because  $\frac{d}{dx} (I(x)y) = I(x) \frac{dy}{dx} + y \frac{dI}{dx}$

# 1 10 Numerical Solution To First Order Differential Equations

**SA Dillow**



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