

## Integrating factor method for the linear first order equation

Linear first order equation

$$A(t)\frac{dy}{dt} + B(t)y = Q(t) \quad (1)$$

1. Divide both sides of equation (1) by  $A(t)$  to get coefficient 1 in front of  $\frac{dy}{dt}$

$$\frac{dy}{dt} + \frac{B(t)}{A(t)}y = \frac{Q(t)}{A(t)} \quad (2)$$

2. Multiply both sides of equation (2) by  $\mu(t)$

$$\mu(t)\frac{dy}{dt} + \frac{B(t)}{A(t)}\mu(t)y = \frac{Q(t)}{A(t)}\mu(t) \quad (3)$$

3. The integrating factor

$$\mu(t) = e^{\int \frac{B(t)}{A(t)} dt}.$$

Compute  $\mu(t)$ .

4. If you use  $\mu(t)$  from the previous item, equation (3) becomes

$$\frac{d(\mu(t)y)}{dt} = \frac{Q(t)}{A(t)}\mu(t).$$

5. The solution is

$$y(t) = \frac{\int \frac{Q(t)}{A(t)}\mu(t)dt + C}{\mu(t)},$$

where  $C$  is a constant which depends on initial condition. Compute  $y(t)$ .

6. If you want such a solution that  $y(a) = b$ , then plug  $a$  instead of  $t$  and  $b$  instead of  $y$  in the expression for  $y(t)$ . Find the expression for  $C$  in terms of  $a, b$ .