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The differential equation can be written as Integrating  $y' + P(x)y = Q(x)$  both sides of the equation, we obtain  $y e^{\int P(x) dx} = \int Q(x) e^{\int P(x) dx} dx + C$ . Imposing the given initial condition, the specific solution is  $y = e^{-\int P(x) dx} \left( \int Q(x) e^{\int P(x) dx} dx + C \right)$ . Therefore,  $y = e^{-\int P(x) dx} \left( \int Q(x) e^{\int P(x) dx} dx + C \right)$ . Observe that the solution is defined as long as  $e^{\int P(x) dx} \neq 0$ . It is easy to see that  $e^{\int P(x) dx} \neq 0$  for all  $x$ . Hence  $y = e^{-\int P(x) dx} \left( \int Q(x) e^{\int P(x) dx} dx + C \right)$  ...

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