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DEFINITION A linear ordinary differential equation of order  $n$ , in the dependent variable  $y$  and the independent variable  $x$ , is an equation that is in, or can be expressed in, the form  $a_0(x) \frac{d^n y}{dx^n} + a_1(x) \frac{d^{n-1} y}{dx^{n-1}} + \dots + a_{n-1}(x) \frac{dy}{dx} + a_n(x)y = b(x)$ , where  $a_0$  is not identically zero.

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