

An **integrating factor** is used to solve a first order, linear ODE of the form:

$$\frac{dy}{dx} + P(x)y = f(x). \quad (1)$$

1. Set

$$r = \int P(x) dx. \quad \text{no } +c$$

2. The *integrating factor* is then

$$\mu = e^r \quad (\text{simplify}) \quad (2)$$

3. Multiply Eq. (1) by function μ to obtain

$$\mu \frac{dy}{dx} + \mu P(x)y = \mu f(x). \quad (3)$$

Litmus Test: The LHS of (3) should be $\frac{d}{dx}(\mu y)$. Confirm this.

Then Eq. (3) may be written as

$$\frac{d}{dx}(\mu y) = \mu f(x). \quad (4)$$

4. Then integrate Eq. (4) to obtain

$$\mu y = \int \mu f(x) dx + c. \quad (5)$$

Divide by μ and substitute μ to obtain the solution in explicit form:

$$y = \text{ftn}(x).$$

5. If there is an initial condition $y(x_0) = y_0$, apply it to the solution to determine the constant c .

NOTE: If the ODE has the form

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

then merely:

A. Interchange $x \longleftrightarrow y$ to obtain

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

B. Apply Steps 1–4 to solve this ODE for

$$y = \text{ftn}(x).$$

C. Interchange $x \longleftrightarrow y$ to obtain the solution

$$x = \text{ftn}(y).$$