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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 $a_n(x)y^{(n)} + a_{n-1}(x)y^{(n-1)} + \dots + a_1(x)y' + a_0(x)y = b(x)$, where a_0 is not identically zero.

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