Question

Find the general solution of y' - 2xy = 1

Solution

$$y' + P(x)y = Q(x)$$

$$y = e^{-\int P(x)dx} \left(\int Q(x)e^{\int P(x)dx} dx + C \right)$$

$$\frac{dy}{dx} - 2xy = 1, P(x) = -2x, \quad Q(x) = 1$$

$$e^{-\int P(x)dx} = e^{-\int -2xdx} = e^{x^2}$$

$$e^{\int P(x)dx} = e^{\int -2xdx} = e^{-x^2}$$

$$y = e^{x^2} \cdot \left(\int e^{-x^2} dx + C \right)$$

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$$

$$y = e^{x^2} \cdot \left(\frac{\sqrt{\pi}}{2} \operatorname{erf}(x) + C \right)$$

Answer: $y = e^{x^2} \cdot \left(\frac{\sqrt{\pi}}{2} \operatorname{erf}(x) + C\right).$

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