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The differential equation can be written as  $y' + p(x)y = q(x)$ . Integrating both sides of the equation, we obtain  $y + \int p(x)y dx = \int q(x) dx + C$ . 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, the solution is defined as long as it is easy to integrate  $p(x)$  and  $q(x)e^{\int p(x) dx}$ . Observe that the solution is defined as long as it is easy to integrate  $p(x)$  and  $q(x)e^{\int p(x) dx}$ . Furthermore, for  $x$  in the interval  $(a, b)$  and hence  $y$  in  $(a, b)$ , the solution is valid on the interval  $(a, b)$ . Referring back to the differential equation, the solution is valid on the interval  $(a, b)$ .

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