

$$\begin{aligned}
\mu(t) &= e^{\int_{t_0}^t p(s)ds} \\
\Rightarrow \quad e^{\int_{t_0}^t p(s)ds} y' - p(t) e^{\int_{t_0}^t p(s)ds} y &= e^{\int_{t_0}^t p(s)ds} g(t) \\
\equiv \quad [e^{\int_{t_0}^t p(s)ds} y]' &= e^{\int_{t_0}^t p(s)ds} g(t) \\
\equiv \quad \int_{t_0}^t [e^{\int_{t_0}^s p(u)du} y]' ds &= \int_{t_0}^t e^{\int_{t_0}^s p(u)du} g(s) ds \\
\equiv \quad e^{\int_{t_0}^t p(u)du} y - e^{\int_{t_0}^{t_0} p(s)ds} y_0 &= \int_{t_0}^t e^{\int_{t_0}^s p(u)du} g(s) ds \\
\equiv \quad y = e^{-\int_{t_0}^t p(s)ds} \left[\int_{t_0}^t e^{\int_{t_0}^s p(u)du} g(s) ds + y_0 \right]
\end{aligned}$$