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Before we describe the solution of these equations, let's discuss the word linear. To say that an equation is linear is to say that if we have any two solutions y1(x) and y2(x) of the equation, then c1y1(x)+c2y2(x) is also a solution of the equation, where c1 and c2 are any two constants (in other words, the set of solutions forms a vector space).

Lectures on Numerical Analysis - Penn Math

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