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In this paper, valuation theory is used to analyse infinitesimal behaviour of solutions of linear differential equations. For any Picard-Vessiot extension $(F / K, \partial)$ with differential Galois group SG , the author looks at the valuations of F which are left invariant by SG . The main reason for this is the following: If a given invariant valuation ν measures infinitesimal behaviour of functions belonging to F , then two conjugate elements of F will share the same infinitesimal behaviour with respect to ν . This memoir is divided into seven sections.