

Taking you all the way back to variation of parameters:

$$Ly = y'' + P(x)y' + Q(x)y = f(x) \quad \text{s.t.} \quad y(x_0) = y_0, \quad y'(x_0) = y_0'$$

Find linearly independent  $y_1, y_2$  that solve  $Ly = 0$ ,  
subject to the IC's.

Find  $u_1, u_2 \ni u_1 y_1 + u_2 y_2$  solve  $Ly = f(x)$  s.t.  $y(x_0) = y'(x_0) = 0$ .

write sol'n as the integral  $\int_{x_0}^x G(x,t) f(t) dt$

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Now we're looking at Boundary Value Problems on  $[a,b]$

$$Ly = y'' + P(x)y' + Q(x)y = f(x) \quad \text{s.t.}$$

$$A_1 y(a) + B_1 y'(a) = 0$$

$$A_2 y(b) + B_2 y'(b) = 0$$

We assume that the corresponding

$$Ly = 0 \quad \text{with the same BC's has only the trivial sol'n}$$

$$y \equiv 0$$

I think this is much easier to put together if you dive deep into the "Basic Linear Algebra" stuff I posted a while back. BVPs illustrate how cook-booking the Green's Function too much can be a dead end.

Going all the way back:

We have solutions  $y_1, y_2$  to  $Ly=0 \ni y(x_0)=y_0, y'(x_0)=y_0'$

We look for  $u_1, u_2 \ni$

$$y_1 u_1' + y_2 u_2' = 0 \text{ and}$$

$$y_1' u_1' + y_2' u_2' = f(x)$$

So  $A = \begin{bmatrix} y_1 & y_2 \\ y_1' & y_2' \end{bmatrix}$ ,  $\bar{u}' = \begin{bmatrix} u_1' \\ u_2' \end{bmatrix}$ , and  $\bar{f} = \begin{bmatrix} 0 \\ f(x) \end{bmatrix}$  gives the

matrix equation  $A\bar{u}' = \bar{f}$  and the solution is given by

$$\bar{u}' = A^{-1}\bar{f}.$$

$$\text{Now, } A^{-1} = \frac{1}{|A|} \begin{bmatrix} y_2' & -y_2 \\ -y_1' & y_1 \end{bmatrix} \text{ and } \bar{u}' = A^{-1}\bar{f}$$

$$= \frac{1}{|A|} \begin{bmatrix} y_2' & -y_2 \\ -y_1' & y_1 \end{bmatrix} \begin{bmatrix} 0 \\ f(x) \end{bmatrix} = \frac{1}{|A|} \begin{bmatrix} -y_2 f(x) \\ y_1 f(x) \end{bmatrix} = \begin{bmatrix} u_1' \\ u_2' \end{bmatrix}$$

$$y_1 y_2' - y_1' y_2$$

$$u_1' = \frac{1}{|A|} (-y_2 f) = \frac{w_1}{w}, \text{ since } w = |A| =$$

$$u_2' = \frac{1}{|A|} (y_1 f) = \frac{w_2}{w}$$

$$\text{Then } y_p = u_1 y_1 + u_2 y_2 = y_1 \int \frac{-y_2 f}{w} dx + y_2(x) \int \frac{y_1 f}{w} dx$$

$$\text{or } y_p = y_1(x) \int \frac{w_1}{w} dx + y_2(x) \int \frac{w_2}{w} dx \quad \text{OLD. SKIP?}$$

$$\text{Green's: } \int_{x_0}^x \frac{y_1(x) w_1(t) + y_2(x) w_2(t)}{f(t) w(t)} \cdot f(t) dt$$

$$= \int_{x_0}^x \frac{y_1(x) (-y_2(t) f(t)) + y_2(x) (y_1(t) f(t))}{f(t) w(t)} \cdot f(t) dt$$

$$= \int_{x_0}^x \frac{-y_1(x) y_2(t) + y_2(x) y_1(t)}{w(t)} f(t) dt$$

END OF OLD.

I would never think of this in a million years, but go back to...

$$u_1(x) = \int_b^x \frac{w_1(t)}{w(t)} dt \quad \text{Integrate from } b \text{ to } x:$$

$$u_1(x) = \int_b^x \frac{w_1(t)}{w(t)} dt$$

For  $u_2(x)$ , integrate from  $a$  to  $x$ :

$$u_2(x) = \int_a^x \frac{w_2(t)}{w(t)} dt$$

Then  $u_1 y_1 + u_2 y_2$  is:

$$y_p = y_1(x) \int_b^x \frac{-y_2 f(t)}{w(t)} dt + y_2(x) \int_a^x \frac{y_1 f(t)}{w(t)} dt$$

$$= y_1(x) \int_x^b \frac{y_2 f(t)}{w(t)} dt + y_2(x) \int_a^x \frac{y_1 f(t)}{w(t)} dt$$

$$= \int_x^b \frac{y_1(x) y_2(t) f(t)}{w(t)} dt + \int_a^x \frac{y_2(x) y_1(t) f(t)}{w(t)} dt$$

$$= \int_a^b G(x,t) f(t) dt, \text{ where}$$

$$G(x,t) = \begin{cases} \frac{y_2(x) y_1(t)}{w(t)} & \text{if } a \leq t \leq x \\ \frac{y_1(x) y_2(t)}{w(t)} & \text{if } x \leq t \leq b \end{cases}$$

Proceed as in Examples 7 and 8 to find a solution of the given boundary-value problem.

9.  $y'' - y' = e^{2x}, y(0) = 0, y(1) = 0$

$y(x) =$    $\times$

$y'' - y' = e^{2x}$

$y'' - y' = 0$  for  $y_h$

$r^2 - r = r(r-1), r=0, 1$

$y_1 = e^{0x}, y_2 = e^x$   
 $y_1 = 1$   
 $y_h = c_1 + c_2 e^x$

$w(y_1, y_2) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} 1 & e^x \\ 0 & e^x \end{vmatrix} = e^x = w(x)$

$G(x, t) = \begin{cases} \frac{y_2(x)y_1(t)}{w(t)} & \text{if } a \leq t \leq x \\ \frac{y_1(x)y_2(t)}{w(t)} & \text{if } x \leq t \leq b \end{cases}$   
 $\int_a^x = - \int_x^b$

$= \begin{cases} \frac{e^t}{e^t} e^x & \text{if } 0 \leq t \leq x \\ \frac{e^t}{e^t} & \text{if } x \leq t \leq 1 \end{cases} = \begin{cases} e^{x-t} & \text{if } 0 \leq t \leq x \\ 1 & \text{if } x \leq t \leq 1 \end{cases}$   
 x

$$y_p = \int_x^1 e^{2t} dt + \int_0^x e^{x-t} e^{2t} dt$$

$$= \left. \frac{1}{2} e^{2t} \right|_x^1 + \int_0^x e^{x+t} dt$$

$$= \frac{1}{2} e^2 - \frac{1}{2} e^{2x} + e^{x+t} \Big|_0^x = \frac{1}{2} e^2 - \frac{1}{2} e^{2x} + e^{2x} - e^x$$

$$y = y_h + y_p = c_1 + c_2 e^x + \frac{e^{2x}}{2}$$

Now, incorporate the B.C.'s.

$$y(0) = c_1 + c_2 + \frac{1}{2} = 0 \quad \rightarrow$$

$$c_1 + c_2 = -\frac{1}{2}$$

$$y(1) = c_1 + c_2 e + \frac{e^2}{2} = 0 \quad \rightarrow$$

$$c_1 + e c_2 = -\frac{e^2}{2}$$

$$\left[ \begin{array}{cc|c} 1 & 1 & -\frac{1}{2} \\ 1 & e & -\frac{e^2}{2} \end{array} \right] \sim \dots \sim \left[ \begin{array}{cc|c} 1 & 0 & \frac{e}{2} \\ 0 & 1 & -\frac{e}{2} - \frac{1}{2} \end{array} \right]$$

$$y(x) = \frac{e}{2} + \left(-\frac{e}{2} - \frac{1}{2}\right) e^x + \frac{e^{2x}}{2}$$

$$= \frac{e}{2} - \frac{e^{x+1}}{2} - \frac{e^x}{2} + \frac{e^{2x}}{2}$$

Remember:  $y_1 = 1$  ( $c_1$ )  
 $y_2 = e^x$  ( $c_2 e^x$ )

$$y_p = \frac{1}{2} e^{2x}$$

$$G(x,t) = \begin{cases} \frac{y_2(x)y_1(t)}{w(t)} & \text{if } a \leq t \leq x \\ \frac{y_1(x)y_2(t)}{w(t)} & \text{if } x \leq t \leq b \end{cases}$$

$$y_h = c_1 + c_2 e^x$$

$$y_1 = 1, y_2 = e^x, w(y_1, y_2) = \boxed{e^x = w(x)}$$

$$y_1 u_1 = \int_b^x \frac{y_1(x)y_2(t)}{w(t)} f(t) dt \quad y_p = y_1(x) \int \frac{w_1}{w} + y_2(x) \int \frac{w_2}{w}$$

$$y_2 u_2 = \int_a^x \frac{y_2(x)y_1(t)}{w(t)} f(t) dt$$

$$y_p = y_1 u_1 + y_2 u_2 = \int_a^b \frac{y_1(t)y_2(x)}{w(t)} f(t) dt + \int_a^x \frac{y_2(x)y_1(t)}{w(t)} f(t) dt$$

$$= \int_0^x \frac{y_1(t)y_2(x)}{w(t)} f(t) dt + \int_x^b \frac{y_2(t)y_1(x)}{w(t)} f(t) dt = y_p$$

$$\text{Define } G(x,t) = \begin{cases} \frac{y_1(t)y_2(x)}{w(t)} & 0 \leq t \leq x \\ \frac{y_2(t)y_1(x)}{w(t)} & x \leq t \leq b \end{cases}$$

$$y_p = \int_0^b G(x,t) f(t) dt \quad \text{so what?}$$

For practical purposes, we'll just do the 2 pieces separately.

$$y_p = \int_0^x \frac{e^x}{e^t} \cdot e^{2t} dt + \int_x^b \frac{e^t}{e^t} e^{2t} dt$$

$$\begin{aligned}
 &= e^x \int_0^x e^t dt + \int_x^1 e^{2t} dt \\
 &= e^x [e^t]_0^x + \frac{1}{2} [e^{2t}]_x^1 \\
 &= e^x [e^x - 1] + \frac{1}{2} [e^2 - e^{2x}] = e^{2x} - e^x + \frac{e^2}{2} - \frac{e^{2x}}{2} = \frac{e^{2x}}{2} - e^x + \frac{e^2}{2} = y_p
 \end{aligned}$$

$$y_p + y_h = c_1 + c_2 e^x + \frac{e^{2x}}{2} - e^x + \frac{e^2}{2}$$

$$\begin{aligned}
 &= c_1 + c_2 e^x + \frac{e^{2x}}{2} \\
 y(0) &= c_1 + c_2 + \frac{1}{2} = 0 \\
 y'(1) &= c_1 + c_2 e + \frac{e^2}{2} = 0
 \end{aligned}$$

$$\begin{aligned}
 c_1 + c_2 &= -\frac{1}{2} \\
 c_1 + e c_2 &= -\frac{e^2}{2}
 \end{aligned}$$

$$c_2 - e c_2 = \frac{-e^2}{2} + \frac{1}{2} = -\frac{1}{2} + \frac{e^2}{2} = \frac{1}{2}(e^2 - 1)$$

$$(1 - e) c_2 = \frac{1}{2}(e^2 - 1)$$

$$c_2 = \frac{1}{2}(1 + e)$$

$$c_1 + c_2 = c_1 - \frac{1}{2} - \frac{1}{2}e = -\frac{1}{2} \rightarrow$$

$$c_1 = \frac{1}{2}e$$

$$\begin{aligned}
 \text{So } c_1 + c_2 e^x + \frac{e^{2x}}{2} \\
 &= \frac{1}{2}e + \left(\frac{1}{2}(1+e)\right)e^x + \frac{e^{2x}}{2} \\
 &= \frac{1}{2}e - \frac{1}{2}e^{x+1} - \frac{1}{2}e^x + \frac{e^{2x}}{2}
 \end{aligned}$$