

# One-Sided Green's Functions for Common 1st and 2nd Order Linear Ordinary Differential Equation Initial Value Problems

For the first-order variable-coefficient inhomogeneous linear equation

$$\frac{dy}{dx} + q(x)y = f(x)$$

the particular solution given by integrating against the Green function is

$$y_p(x) = \int_0^x f(u)e^{-\int_u^x q(v)dv} du$$

For the second-order variable-coefficient inhomogeneous linear equation

$$\frac{d^2y}{dx^2} + p(x)\frac{dy}{dx} + q(x)y = f(x)$$

with general solution  $y(x) = C_1y_1(x) + C_2y_2(x) + y_p(x)$ . Then there exists a particular solution  $y_p(x)$  of the form

$$y_p(x) = \int_0^x \frac{y_1(u)y_2(x) - y_1(x)y_2(u)}{y_1(u)y_2'(u) - y_1'(u)y_2(u)} f(u) du = \int_0^x g(x, u) f(u) du,$$

where the Green's function  $g(x, u)$  is sometimes known from the following table.

| Homogeneous ODE                 | Green's Function $g(x, u)$   |
|---------------------------------|--|
| $y' - ay$                       | $e^{a(x-u)}$   |
| $y''$                           | $x - u$  |
| $y'' - 2ay' + a^2$              | $(x - u)e^{a(x-u)}$  |
| $y'' - (a + b)y' + aby$         | $\frac{e^{a(x-u)} - e^{b(x-u)}}{a - b}$                            |
| $y'' + b^2y$                    | $\frac{1}{b} \sin [b(x - u)]$                                      |
| $y'' - b^2y$                    | $\frac{1}{b} \sinh [b(x - u)]$                                     |
| $y'' - 2ay' + (a^2 + b^2)y$     | $\frac{1}{b} e^{a(x-u)} \sin [b(x - u)]$                           |
| $y'' - 2ay' + (a^2 - b^2)y$     | $\frac{1}{b} e^{a(x-u)} \sinh [b(x - u)]$                          |
| $x^2y'' + xy' - b^2y$           | $\frac{u}{2b} \left( \frac{x^b}{u^b} - \frac{u^b}{x^b} \right)$    |
| $x^2y'' - (b + a - 1)xy' + aby$ | $\frac{u}{b - a} \left( \frac{x^b}{u^b} - \frac{x^a}{u^a} \right)$ |