

Solving ODE $a(x)y''(x) + b(x)y'(x) + c(x)y(x) = f(x)$

Identify the homogeneous solutions $u_1(x), u_2(x)$ s.t.

$$\hat{\mathcal{L}} u_i \equiv [a(x) d_x^2 + b(x) d_x + c(x)] u_i(x) = 0$$

Ansatz $y = v_1(x)u_1(x) + v_2(x)u_2(x)$

$$y' = v_1(x)u_1'(x) + v_2(x)u_2'(x) + u_1(x)v_1'(x) + u_2(x)v_2'(x)$$

$$y'' = v_1(x)u_1''(x) + v_2(x)u_2''(x) + u_1'(x)v_1'(x) + u_2'(x)v_2'(x) + \frac{d}{dx}(u_1v_1' + u_2v_2')$$

If we demand $\begin{cases} u_1v_1' + u_2v_2' = 0 \\ u_1'v_1 + u_2'v_2 = f/a \end{cases}$, we have

$$\hat{\mathcal{L}} y = ay'' + by' + cy = v_1 \hat{\mathcal{L}} u_1 + v_2 \hat{\mathcal{L}} u_2 + a(u_1'v_1 + u_2'v_2) = f$$

Thus $y = v_1 u_1 + v_2 u_2$ is a solution, v_1 and v_2 satisfy

$$\begin{pmatrix} u_1 & u_2 \\ u_1' & u_2' \end{pmatrix} \begin{pmatrix} v_1' \\ v_2' \end{pmatrix} = \begin{pmatrix} 0 \\ f/a \end{pmatrix} \Rightarrow \begin{aligned} u_1' u_1 v_1' + u_1 u_2' v_2' &= 0 \\ u_1' u_1 v_1' + u_1 u_2' v_2' &= u_1 f/a \end{aligned}$$

$$\Rightarrow v_2' = \frac{u_1 f/a}{u_1 u_2' - u_1' u_2}$$

$$\Rightarrow v_1' = \frac{-u_2 f/a}{u_1 u_2' - u_1' u_2}$$

Define $W(x) = \begin{vmatrix} u_1 & u_2 \\ u_1' & u_2' \end{vmatrix} = u_1 u_2' - u_1' u_2$

$$\Rightarrow y = -u_1 \int \frac{u_2 f}{aW} dx + u_2 \int \frac{u_1 f}{aW} dx$$