

**4.4. Autonomous equations.** If the coefficients of  $L = L(\frac{d}{dx})$  do not depend on  $x$ , the equation  $Lu = f(x)$  is called autonomous. For example, (6), (9) are autonomous equations.

Autonomous equations are translation-invariant, and we want to take advantage of that. More precisely, if  $u(x)$  solves  $Lu = 0$  then  $u(x-t)$  solves the same (homogeneous) equation for any  $t$ . And if  $u(x)$  solves  $Lu = f(x)$  then also  $u(x-t)$  solves  $L[u(x-t)] = f(x-t)$  for any  $t$ . So instead of searching for a Green's function  $G(x,t)$  by solving  $LG = \delta(x-t)$  with boundary conditions, we could first solve for  $LF = \delta$ , then add to  $F(x-t)$  the general solution of the homogeneous equation, and then impose the boundary conditions, the result being the Green's function. The procedure is illustrated below. But first, a definition.

**Definition 5.** Let  $L = L(\frac{d}{dx})$  be an autonomous differential operator.

A solution  $F(x)$  of  $LF = \delta$  is called a fundamental solution of the differential operator  $L$ .

Then  $u_{part}(x) = (f * F)(x) = \int f(t)F(x-t)dt$  is a particular solution of  $Lu = f$ . The general solution of  $Lu = f$  is  $u_{part} + u_{homog}$  where  $u_{homog}$  is the general solution of  $Lu = 0$ .

4.4.1. *A simple example.* Consider the autonomous problem (6) (which, of course, is a particular case of (7), for  $a(x) \equiv \alpha$ ). Its fundamental solution is found as in §4.3.1 (only calculating for  $t = 0$ ): we find a solution of

$$(15) \quad \frac{dF}{dx} + \alpha F = \delta(x)$$

(no conditions imposed). Multiplying by the integrating factor  $e^{\alpha x}$  and integrating we obtain

$$F(x) = e^{-\alpha x} [H(x) + C]$$

Any particular value for  $C$  gives a fundamental solution of  $L$ . For example, for  $C = -\frac{1}{2}$  we obtain the symmetric fundamental solution  $F(x) = \frac{1}{2} \text{sign}(x) e^{-\alpha x}$ .

To find the Green's function of  $L$  with condition  $u(x_0) = 0$ , for  $x \geq x_0$  we look for it in the form  $F(x-t) + C(t)e^{-\alpha x}$  (note that the free constant in the solution of the homogeneous equation is allowed to depend on  $t$ ). We determine  $C(t)$  by imposing the boundary condition:  $G(x_0, t) = e^{-\alpha(x_0-t)}H(x-t) - C(t)e^{-\alpha(x_0-t)} = 0$  and solving for  $C(t)$  we get

$$G(x, t) = e^{-\alpha(x-t)} (H(x-t) - H(x_0-t))$$

The solution of the initial value problem is then given by  $u(x) = \int_{x_0}^{\infty} G(x, t)f(t) dt$  (which for  $x > x_0$  equals the familiar  $u(x) = e^{-\alpha x} \int_{x_0}^x e^{\alpha t} f(t) dt$ ).

Alternatively, the solution can be found as follows. A particular solution of  $\frac{du}{dx} + \alpha u = f$  is then (for, say,  $C = 0$ )

$$u_{part}(x) = (f * F)(x) = \int_{-\infty}^{\infty} f(t)e^{-\alpha(x-t)}H(x-t) dt$$