

Worksheet #16: Green's functions

Consider the differential operator

$$A = -\frac{d^2}{dx^2}$$

on $[0, 1]$ with Dirichlet boundary conditions. We wish to find a Green's function for problems of the form

$$\begin{aligned} Au &= f \\ u(0) &= u(1) = 0. \end{aligned}$$

In this worksheet, we will derive the Green's function.

- Write the general solution to $Au = 0$.

- Solve for $u_1(x)$ which only satisfies the left-hand boundary conditions.

- Solve for $u_2(x)$ which only satisfies the right-hand boundary conditions.

- Compute the Wronskian. ie $W = \det \left(\begin{bmatrix} u_1(x) & u_2(x) \\ u_1'(x) & u_2'(x) \end{bmatrix} \right)$

- Write $g(x, \xi)$.

- Sketch $g(x, \xi)$ in the box $[0, 1]^2$. Do you notice anything?