

**Calculus of Variations and Integral Equation**  
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**Lecture No. #32**

Welcome viewers once again to the lecture series on integral equation and the NPTEL courses. In the last lecture we were discussing about the Eigen values and Eigen functions of Sturm-Liouville boundary value problem. We have established certain property and one of the important properties was if  $y_m(x)$  and  $y_n(x)$ , these are two Eigen functions of a Sturm-Liouville boundary value problem corresponding to two distinct Eigen values  $\lambda_m$  and  $\lambda_n$  respectively, then we can prove, that these two Eigen functions are orthogonal to each other. And where the orthogonality property we have defined in terms of the integral of these two functions taken with the weight function  $r(x)$  integrated from  $a$  to  $b$   $\int_a^b r(x) y_m(x) y_n(x) dx$ . If this is equal to 0, then we can say these two functions are orthogonal to each other.

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The image shows a whiteboard with handwritten mathematical derivations. The text on the whiteboard is as follows:

$$\frac{d}{dx} \left[ p(x) \frac{dy}{dx} \right] + (q(x) + \lambda r(x)) y(x) = 0, \quad a \leq x \leq b$$

$r(x)$  is either positive on  $[a, b]$  or is negative on  $[a, b]$   
eigenvalues are real.

$$\lambda = \alpha + i\beta, \quad y_\lambda(x) = y_\alpha(x) + i y_\beta(x), \quad \alpha, \beta \in \mathbb{R}$$

$$\frac{d}{dx} \left[ p(x) (y_\alpha'(x) + i y_\beta'(x)) \right] + q(x) (y_\alpha(x) + i y_\beta(x)) + (\alpha + i\beta) r(x) (y_\alpha(x) + i y_\beta(x)) = 0$$

$$\frac{d}{dx} \left[ p(x) y_\alpha'(x) \right] + q(x) y_\alpha(x) + r(x) (\alpha y_\alpha(x) - \beta y_\beta(x)) = 0$$

$$\Rightarrow \frac{d}{dx} \left[ p(x) y_\alpha'(x) \right] + (q(x) + \alpha r(x)) y_\alpha(x) - \beta r(x) y_\beta(x) = 0$$

Now in this lecture I am going to start with the proof of another theorem, that is very much interesting, that we are considering the same Sturm-Liouville boundary value problem.  $\frac{d}{dx} [p(x) \frac{dy}{dx}] + q(x) y + \lambda r(x) y = 0$  with the specified boundary conditions and  $a \leq x \leq b$ . So, we are considering these things.

Now, apart from the continuity property of  $p(x)$  and  $r(x)$  over the interval  $a, b$ , here we are assuming, that  $r(x)$  is either positive on closed interval  $a, b$  or is negative on the closed interval  $a, b$  and if this happens, that means,  $r(x)$  maintain the same sign over the closed interval  $a, b$ . It does not process any zero within this closed interval  $a, b$ , then Eigen values, then Eigen values are real.

So, first of all we are going to prove this result, that whenever  $r(x)$  maintains the same sign over the close interval  $a, b$ , then this Eigen values are real. So, for the time being we are assuming  $\lambda = \alpha + i\beta$  be a complex Eigen value for this boundary value problem, and we are assuming the corresponding Eigen function  $y_\lambda(x)$ . This is defined by  $y_\lambda(x) = y_\alpha(x) + iy_\beta(x)$ . So, where  $\alpha$  and  $\beta$ , these are two real numbers and the Eigen function  $y_\lambda(x)$  corresponding to  $\lambda = \alpha + i\beta$  can be separated into real and imaginary parts.

So, now our target is using the property, that  $r(x)$  maintains the same sign over the interval  $a$  to  $b$ , we are going to prove, that  $\beta$  is identically equal to 0. So, now this  $y_\alpha(x) + iy_\beta(x)$  is the Eigen function corresponding to the Eigen value  $\lambda = \alpha + i\beta$  for this Sturm-Liouville problem. So, therefore, it satisfies the given equation.

So, substituting into the given equation we can write  $(y_\alpha(x) + iy_\beta(x))'$ , then  $y_\alpha(x) + iy_\beta(x)$ , this entire equation  $(y_\alpha(x) + iy_\beta(x))' + q(x)(y_\alpha(x) + iy_\beta(x)) = \lambda(y_\alpha(x) + iy_\beta(x))$ . Then, for  $\lambda$  we have to substitute  $\alpha + i\beta$ , this multiplied with  $r(x)$  and then  $y_\alpha(x) + iy_\beta(x)$ , this is equal to  $g(x)$ , this satisfies the given equation. Now, separating the real and imaginary parts we can write, this can be actually divided into two parts, that is,  $(y_\alpha(x) + iy_\beta(x))' + q(x)(y_\alpha(x) + iy_\beta(x)) = \alpha(y_\alpha(x) + iy_\beta(x)) + i\beta(y_\alpha(x) + iy_\beta(x))$ . So, separating real and imaginary parts we can find that  $p(x)y_\alpha(x) + q(x)y_\alpha(x) + \alpha y_\alpha(x) - \beta r(x)y_\beta(x)$ , this expression with  $(y_\alpha(x) + iy_\beta(x))'$ . So, this is the contribution from the first term.

Then, plus  $q(x)y_\alpha(x)$  and from the rest of the part we can find  $r(x)$  multiplied by  $\alpha y_\alpha(x) - \beta y_\beta(x)$ , this is equal to 0. And for further calculations we can rearrange this term into the form, that is,  $(p(x)y_\alpha(x))' + q(x)y_\alpha(x) + \alpha y_\alpha(x) - \beta r(x)y_\beta(x)$ . Actually, we were collecting the coefficient of  $y_\alpha(x)$ , this times  $y_\alpha(x) - \beta r(x)y_\beta(x)$ , this is equal to 0. So, this is the expression we are getting from real part.

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$$\frac{d}{dx} [p(x) y_{\beta}'(x)] + (q(x) - \alpha r(x)) y_{\beta}(x) + \beta r(x) y_{\alpha}(x) = 0$$

$$y_{\alpha}(x) \frac{d}{dx} [p(x) y_{\beta}'(x)] - y_{\beta}(x) \frac{d}{dx} [p(x) y_{\alpha}'(x)] = -\beta r(x) [y_{\alpha}^2(x) + y_{\beta}^2(x)]$$

$$\Rightarrow \frac{d}{dx} [p(x) W(y_{\alpha}(x), y_{\beta}(x))] = -\beta r(x) [y_{\alpha}^2(x) + y_{\beta}^2(x)]$$

$$\left[ p(x) W(y_{\alpha}(x), y_{\beta}(x)) \right]_{\alpha}^b = -\beta \int_{\alpha}^b r(x) (y_{\alpha}^2(x) + y_{\beta}^2(x)) dx$$

$$\beta \int_{\alpha}^b r(x) (y_{\alpha}^2(x) + y_{\beta}^2(x)) dx = 0 \Rightarrow \beta = 0$$

Next collecting the imaginary part we can find similarly  $\frac{d}{dx}$  of  $px$ , this multiplied with  $y_{\beta}$  and similarly, collecting the coefficient of  $y_{\beta}$  we can find  $qx + \alpha r$  times  $y_{\beta}$  plus  $\beta r$  into  $y_{\alpha}$ , this is equal to 0. So, previous expression was this one and here we can find this  $\beta r$  plus  $\alpha r$ . This is the two expressions.

So, now, we can eliminate this  $qx + \alpha r$ , this term from both the equations. So, that means, we are multiplying first equation by  $y_{\alpha}$  and second one by  $y_{\beta}$  and then subtracting we can find, that  $y_{\alpha}$  multiplied with  $\frac{d}{dx}$  of  $px y_{\beta}$ , this one minus  $y_{\beta}$  times  $\frac{d}{dx}$  of  $px y_{\alpha}$ , this expression. Now, this will be equal to minus  $\beta r$  times  $y_{\alpha}^2 + y_{\beta}^2$ . This is the expression. And now you can recall the left hand side is nothing, but  $\frac{d}{dx}$  of  $px$  times Wronskian of  $y_{\alpha}(x), y_{\beta}(x)$ , this one, is equal to minus  $\beta r$  times  $y_{\alpha}^2 + y_{\beta}^2$ . Now, integrating both the sides from the limit  $a$  to  $b$  we can find, that  $px$  Wronskian of  $y_{\alpha}(x), y_{\beta}(x)$ , this one from the limit  $a$  to  $b$ , this is equal to minus  $\beta$  integral  $a$  to  $b$   $r(x)$  multiplied with  $y_{\alpha}^2 + y_{\beta}^2$  this  $dx$ .

Now, the left hand part can be considered as, that  $y_{\alpha}$  is an Eigen function corresponding to the Eigen value  $\alpha$  and  $y_{\beta}$  is the Eigen function corresponding to the Eigen value  $\beta$ . So, therefore, using the previous property what we have discussed earlier here, this left hand side, is identically equal to 0. And once this is equal to 0, so

therefore, we can write, that beta times integral a to b rx multiplied with y alpha square x plus y beta square x, this dx, this is equal to 0.

Now, we have assumed, that rx maintain the same sign over the interval a to b. So, whenever this rx maintain the same sign over the interval a to b, so that means, without any loss of generality if we assume r x is positive, so therefore, integrand rx into y alpha x whole square plus y beta x whole square, this integrand is positive and therefore, there is no chance, that integral a to b rx times y alpha square x plus y beta square x equal to 0. So, we are left with the only one option, that is, beta equal to 0. So, therefore, whenever this rx maintain the same sign over the interval a to b, then Eigen values are real and therefore, associated Eigen functions, those are also real and with this we can complete the all necessary proofs for the requirement, that a function can be expressed in terms of collection of orthogonal functions.

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Handwritten mathematical notes on a whiteboard:

$$\lambda_1, \lambda_2, \lambda_3, \dots, \lambda_n, \dots$$

$$\lambda_1 < \lambda_2 < \lambda_3 < \dots < \lambda_n < \dots$$

$$\lim_{n \rightarrow \infty} \lambda_n = \infty$$

$$\int_a^b r(x) y_m(x) y_n(x) dx = 0, \quad m \neq n$$

$$\|y_n(x)\|^2 = \int_a^b r(x) y_n^2(x) dx$$

$$\psi_n(x) = \frac{y_n(x)}{\|y_n(x)\|} \quad \|\psi_n(x)\|^2 = 1$$

Now, before going to that discussion I like to mention one more result, that I am not going to prove, that for this kind of Sturm-Liouville boundary value problem you will be having an infinite sequence of Eigen values, actually. So, that means, if lambda 1, lambda 2, lambda 3, these are the Eigen values of a Sturm-Liouville boundary value problem with lambda n and up to infinity, so then ordering can be arranged in this particular format, that is, lambda 1, this is less than lambda 2, less than lambda 3, less than dot dot, this will be less than lambda n, less than this with the property limit n tends

to infinity,  $\lambda_n$ , this is equal to infinity. So, I am not going to prove this result, this is quite tedious. So, you can omit this one.

And before going to the orthogonal or orthonormal series expansion of a function  $f(x)$ , which is square integrable, I just like to discuss one more thing, that is, the orthogonal Eigen functions. We have already defined now what is the concept of orthonormal Eigen functions, so we are already familiar with the concept, that if  $\int_a^b y_m(x) y_n(x) dx$ , this is equal to 0 with  $m$  not equal to  $n$ . Then, these two functions,  $y_m(x)$  and  $y_n(x)$ , they are orthogonal to each other.

Now, clearly you can understand, that if  $r(x)$  maintains the same sign and when Eigen values are real, then for  $m$  equal to  $n$ , this integral is not equal to 0. So, in that case we can use a normalizing factor such that these orthogonal Eigen functions can be converted into orthonormal Eigen functions. So, the concept is, that the norm of the Eigen function, this is defined by, actually denoted by norm of  $y_n(x)$  and it can be obtained as this  $y_n$  in norm of square is equal to integral  $\int_a^b r(x) y_n^2(x) dx$ .

Now, if we define this  $y_n(x)$ , so each  $y_n(x)$  by its associated norm, so then we can find the family of orthonormal functions and here I am denoting this as  $\psi_n(x)$  and  $\psi_n(x)$  is nothing, but  $y_n(x)$  divided by norm of  $y_n(x)$ . And with this definition, that  $\psi_n(x)$  equal to  $y_n(x)$  by norm of  $y_n(x)$ , where each  $y_n(x)$  at the Eigen functions of an associated Sturm-Liouville boundary value problem you can easily verify, that norm of  $\psi_n(x)$ , this whole square, this is equal to 1. So, this result you can easily obtain.

Now, before proceeding further I like to discuss one problem where you can see what are the Eigen functions, what is the collection of orthogonal Eigen functions and corresponding orthonormal functions. And in a particular manner I am going to consider the example where you can understand what is the utility of  $r(x)$ , that is needed to define the orthogonality property and other relevant things, that is,  $\int_a^b r(x) y_n^2(x) dx$  also norm of the function and its role to understand what is the concept of orthonormal Eigen functions.

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$$\frac{d}{dx} \left[ \lambda \frac{dy}{dx} \right] + \frac{\lambda}{x} y(x) = 0, \quad y'(1) = 0 = y'(e^{2\pi})$$

$$\ln x = t$$

$$\frac{d^2 y}{dt^2} + \lambda y(t) = 0, \quad y'(0) = 0 = y'(2\pi)$$

$$\lambda > 0 \quad y(t) = c_1 \sin \sqrt{\lambda} t + c_2 \cos \sqrt{\lambda} t$$

$$y'(t) = \sqrt{\lambda} (c_1 \cos \sqrt{\lambda} t - c_2 \sin \sqrt{\lambda} t)$$

$$y'(0) = 0 \Rightarrow 0 = \sqrt{\lambda} c_1 \Rightarrow c_1 = 0$$

$$0 = -\sqrt{\lambda} c_2 \sin \sqrt{\lambda} 2\pi$$

$$\Rightarrow \sin \sqrt{\lambda} 2\pi = 0$$

So, for this problem I am considering here the equation  $\frac{d}{dx} \left[ \lambda \frac{dy}{dx} \right] + \frac{\lambda}{x} y(x) = 0$ , this plus lambda by x yx, this is equal to 0 with the boundary conditions  $y'(1) = 0 = y'(e^{2\pi})$ .

Now, we can recall this is a  $(\lambda > 0)$  type second order ordinary differential equation. So, in order to solve this problem easily we can use the change of independent variable  $x$ . So, if we use the transformation of variable, that is,  $\ln x = t$ , so then this equation, given ordinary differential equation will be converted into  $\frac{d^2 y}{dt^2} + \lambda y = 0$  and associated boundary conditions will be converted into  $y'(0) = 0 = y'(2\pi)$  because here  $x = e^{2t}$ . So, at the limit  $x = 1$ ,  $t$  is 0 and at the limit  $x = e^{2\pi}$ , this is  $t = 2\pi$ . So, this is the boundary conditions.

Now, for this problem you can easily verify for  $\lambda = 0$  and for  $\lambda < 0$ . This boundary value problem does not possess any non-trivial solution. So, non-trivial solution exist whenever  $\lambda > 0$  and in that case solutions are given by  $y(t) = c_1 \sin \sqrt{\lambda} t + c_2 \cos \sqrt{\lambda} t$ , differentiating we can find  $y'(t)$ , that is equal to  $\sqrt{\lambda} c_1 \cos \sqrt{\lambda} t - c_2 \sin \sqrt{\lambda} t$ . Now, using the condition, that is,  $y'(0) = 0$ , we can find  $0 = \sqrt{\lambda} c_1$ , and already we have assumed  $\lambda > 0$ . So, this implies,  $c_1 = 0$ .

Then, using the right hand boundary conditions we can find  $0$ , this is equal to minus root over lambda  $C_2$  sine root over lambda times  $2\pi$ . So, lambda greater than  $0$ , we are looking for non-trivial solution, so therefore,  $C_2$  not equal to  $0$ . So, therefore, we are left with only one possibility, that is, sine root over lambda  $2\pi$ , this is equal to  $0$ .

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$$\sqrt{\lambda} 2\pi = n\pi, \quad n = 0, \pm 1, \pm 2, \dots$$

$$\lambda_n = \frac{n^2}{4}, \quad n = 1, 2, 3, \dots$$

$$y_n(x) = C_n \cos\left(\frac{n}{2} \ln x\right), \quad \lambda_n = \frac{n^2}{4}, \quad n = 1, 2, 3, \dots$$

$$\int_1^{e^{2\pi}} r(x) y_m(x) y_n(x) dx = 0, \quad m \neq n$$

$$C_n^2 \int_1^{e^{2\pi}} \frac{1}{x} \cos^2\left(\frac{n}{2} \ln x\right) dx = C_n^2 \int_0^{2\pi} \cos^2\left(\frac{n}{2} u\right) du, \quad \ln x = u$$

$$= \frac{C_n^2}{2} \int_0^{2\pi} (1 + \cos nu) du = \frac{C_n^2}{2} \left[ u + \frac{\sin nu}{n} \right]_0^{2\pi}$$

$$= \frac{C_n^2}{2} 2\pi = C_n^2 \pi$$

And finding its general solution we can find, that root over lambda times  $2\pi$ , that is equal to  $n\pi$  where  $n$  equal to  $0$  plus minus  $1$  plus minus  $2$  and so on. And ultimately we can get the result, that is, lambda  $n$ , this is given by  $n$  square divided by  $4$  and therefore,  $n$  we have to take actually  $1, 2, 3$  and so on. So, this type we are writing root over lambda  $2\pi$  equal to  $n\pi$ . This is for as a general solution of trigonometric equation.

Now, for the Eigen value, Eigen function problem, lambda  $n$  is, comes down to  $n$  square by  $4$  and therefore, the corresponding Eigen functions is actually, we are having  $C_1$  equal to  $0$ ,  $C_2$  not equal to  $0$ . So, we will be having only cosine terms. So, therefore, resulting Eigen functions are  $y_n(x)$ , this is equal to  $C_n \cos(n/2 \ln x)$ . This is actually Eigen functions and Eigen values are given by lambda  $n$  equal to  $n$  square by  $4$  for  $n$  equal to  $1, 2, 3$  and so on.

Now, we are actually interested to find out the corresponding orthonormal Eigen functions. So, these are orthogonal Eigen functions and here you can verify without this additive, sorry, this multiplicative constant  $C_n$ , that  $y_m(x) y_n(x)$  with  $rx$ , this is required. Then, integral  $x$  equal to  $1$  to  $e$  to the power  $2\pi$   $dx$ , this is equal to  $0$  when  $m$  not equal





infinity. This is  $\psi_n(x)$  from 1 to infinity, this actually a set of orthonormal Eigen functions for the associated Sturm-Liouville boundary value problem.

Now, our target is to find out the orthonormal Eigen function expansion or whatever may be the orthogonal Eigen function expansion for a particular problem, this  $g(x)$ . So, that means, we are interested to express  $g(x)$  as summation in runnings from 1 to infinity  $C_n y_n(x)$ , where this sequence  $y_n(x)$  in runnings from 1 to infinity. This is a collection of a family of orthogonal Eigen functions associated with a Sturm-Liouville boundary value problem and where this function  $g(x)$  is defined over the interval  $a, b$ . And for the forthcoming discussion, that whether this expansion can be obtained or not in order to get the answer and all possible interchange of integral and the infinite summation, we are assuming the property of  $g(x)$ , that is,  $g(x)$  is square integral, that we have actually assumed.

I am not going into details of the proof of this results at where this can be done, but it can be found in any book on Fourier series and related analysis and the property is, that in terms of mathematics you can say, that when  $\int_a^b r(x) g(x)^2 dx$ , if this is finite, then we can say this  $g(x)$  is actually square integrable function.

So, now, we are actually going to derive the coefficient  $C_n$  such that  $g(x)$  can be expressed as summation in running from 1 to infinity  $C_n y_n(x)$ . And in order to derive the coefficients  $C_n$  we will be using the orthogonality property of the Eigen functions. So, to find out the  $C_n$  we can multiply this expression on the both side by  $r(x) y_m(x)$ . So, therefore, we can write  $\int_a^b r(x) y_m(x) g(x) dx$ , this is equal to  $\int_a^b r(x) y_m(x) \sum_{n=1}^{\infty} C_n y_n(x) dx$ .

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The whiteboard shows the following steps:

$$\int_a^b r(x) y_m(x) g(x) dx = \int_a^b r(x) y_m(x) \left\{ \sum_{n=1}^{\infty} C_n y_n(x) \right\} dx$$

$$= \sum_{n=1}^{\infty} C_n \int_a^b r(x) y_m(x) y_n(x) dx$$

$$\int_a^b r(x) y_m(x) y_n(x) dx = 0, \quad m \neq n$$

$$\int_a^b r(x) y_m(x) g(x) dx = C_m \int_a^b r(x) y_m^2(x) dx$$

$$\Rightarrow C_m = \frac{\int_a^b r(x) g(x) y_m(x) dx}{\int_a^b r(x) y_m^2(x) dx}, \quad m=1, 2, 3, \dots$$

Now, integrating both sides from the limit  $a$  to  $b$  you can find  $\int_a^b r(x) y_m(x) g(x) dx$ , this is equal to  $\int_a^b r(x) y_m(x) \sum_{n=1}^{\infty} C_n y_n(x) dx$ . Now, using the property, that  $g(x)$  is squared integrable and other relevant properties of uniform convergence of this series and then interchanging the integral and summation we can find this will be equal to  $\sum_{n=1}^{\infty} C_n \int_a^b r(x) y_m(x) y_n(x) dx$ .

Now, you can recall, that this integrals,  $\int_a^b r(x) y_m(x) y_n(x)$ , since they are taken from collection of orthogonal functions, this is equal to 0 for all  $m$  not equal to  $n$  and this quantity is non-zero whenever this  $m$  equal to  $n$ . So, ultimately you will be having  $\int_a^b r(x) y_m(x) g(x) dx$ , this is equal to  $C_m \int_a^b r(x) y_m^2(x) dx$ , this is actually  $C_m$ , the unknown coefficients. And therefore, each unknown coefficients  $C_m$  can be obtained as  $\int_a^b r(x) g(x) y_m(x) dx$  divided by  $\int_a^b r(x) y_m^2(x) dx$ . So, this result is valid for  $m$  equal to 1, 2, 3 and so on. So, this is the coefficient for  $C_m$ .

So, in this way if we calculate the coefficient  $C_m$ , then we can find the expansion of a function  $g(x)$  in terms of orthogonal Eigen functions  $y_m(x)$  or it can be said as the Fourier series for the  $y_m(x)$ , where this  $g(x)$ , that is,  $g(x)$  square integrable over the close interval  $a, b$ , that condition is satisfied. And if instead of orthogonal Eigen functions, if we consider the orthonormal Eigen functions, then this  $y_m$  and  $y_n$  will be replaced throughout by  $\psi$

m and  $\psi_n$ . And since the norm of  $\psi_n$ , this is equal to 1, so this expression appearing in the denominator for  $C_n$  will be identically called 2 1.

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The image shows a whiteboard with the following handwritten mathematical content:

$$g(x) = \sum_{n=1}^{\infty} C_n \psi_n(x)$$

$$C_n = \int_a^b r(x) g(x) \psi_n(x) dx$$

$$\left\{ \psi_n(x) \right\}_{n=1}^{\infty}$$

$$\frac{d}{dx} \left[ p(x) \frac{dy}{dx} \right] + (q(x) + \lambda) y(x) = g(x), \quad y(a) = 0 = y(b)$$

$$a \leq x \leq b$$

$$r(x) = 1$$

$$L y(x) = \frac{d}{dx} \left[ p(x) \frac{dy}{dx} \right] + q(x) y(x)$$

$$L y(x) + \lambda y(x) = g(x)$$

So, that means, just for your note, if we consider  $g(x)$  is equal to  $\sum_{n=1}^{\infty} C_n \psi_n(x)$ , where  $\psi_n$  collection of  $\psi_n(x)$ , these are actually orthonormal Eigen functions  $n$  runnings from 1 to infinity, then you will be having this coefficients  $C_n$ . This is equal to  $\int_a^b r(x) g(x) \psi_n(x) dx$  only. So, no terms will be appearing in the denominator. So, this is actually expression for, that is, orthonormal Eigen function expansion of a function  $g(x)$ , which is defined over the closed interval  $a, b$ .

Now, we are going to apply this concept of expanding a function defined over the closed interval  $a$  to  $b$  in terms of orthonormal Eigen functions to construct the Greens' function for a non-homogeneous Sturm-Liouville boundary value problem. So, that means, our target equation is  $\frac{d}{dx} \left[ p(x) \frac{dy}{dx} \right] + q(x) y(x) = g(x)$  with the associated boundary conditions, say  $y(a) = 0 = y(b)$ . Of course, you can use the general separated boundary condition, but for your simplicity I am considering here the simple zero boundary condition at the both end for  $y$ , that is,  $y(a) = 0$  and  $y(b) = 0$ .

And one more important property, that you have to notice here, for simplicity I am assuming  $r(x) = 1$ , so without assuming  $r(x) = 1$  same result can be derived, but for simplicity of forthcoming mathematical calculations I am assuming  $r(x) = 1$ .

This is one thing and one more thing, here I can denote this  $Ly$ , this is equivalent to  $d^2x/dx^2$  of  $px + dy/dx$ , this plus  $qx + yx$  only. So, this is just a difference in notation for  $Ly$ . In the previous lectures you can find, that  $Ly$  actually involves this  $\lambda y$  terms also. So, with these definitions if we denote this expression that is,  $d^2x/dx^2$  of  $px + dy/dx$  plus  $qx + yx$  as  $Ly$ , then the given equation can be written as  $L$  of  $y$  plus  $\lambda y$ , this is equal to  $g(x)$ .

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The image shows a whiteboard with the following handwritten mathematical derivations:

$$y(x) = \sum_{n=1}^{\infty} \alpha_n \psi_n(x), \quad \alpha_n = \int_a^b y(x) \psi_n(x) dx$$

$$g(x) = \sum_{n=1}^{\infty} \beta_n \psi_n(x), \quad \beta_n = \int_a^b g(x) \psi_n(x) dx$$

$$L \psi_n(x) = -\lambda_n \psi_n(x)$$

$$L \sum_{n=1}^{\infty} \alpha_n \psi_n(x) + \lambda \sum_{n=1}^{\infty} \alpha_n \psi_n(x) = \sum_{n=1}^{\infty} \beta_n \psi_n(x)$$

$$\Rightarrow \sum_{n=1}^{\infty} \alpha_n L \psi_n(x) + \lambda \sum_{n=1}^{\infty} \alpha_n \psi_n(x) = \sum_{n=1}^{\infty} \beta_n \psi_n(x)$$

$$\Rightarrow - \sum_{n=1}^{\infty} \alpha_n \lambda_n \psi_n(x) + \lambda \sum_{n=1}^{\infty} \alpha_n \psi_n(x) = \sum_{n=1}^{\infty} \beta_n \psi_n(x)$$

Now, in this case  $y(x)$  is the unknown function and  $g(x)$  is a given function, so we are assuming the expression for  $y(x)$  in terms of orthonormal Eigen functions can be written as  $y(x) = \sum_{n=1}^{\infty} \alpha_n \psi_n(x)$ , where  $\alpha_n$  is equal to  $\int_a^b y(x) \psi_n(x) dx$ ,  $\lambda$  will not be coming here because we have assumed  $\lambda = 1$ . And then  $g(x)$ , this will be equal to  $\sum_{n=1}^{\infty} \beta_n \psi_n(x)$ , where  $\beta_n$  is equal to  $\int_a^b g(x) \psi_n(x) dx$ . And one more property, that  $\psi_n(x)$ , this satisfies this relation, that is,  $L \psi_n(x) = -\lambda_n \psi_n(x)$  because this  $\psi_n(x)$ , they are actually Eigen functions corresponding to the Eigen values  $\lambda_n$  of the given problem.

Now, if we substitute these two expressions  $y$  and  $g$  into the given equation, then we can find, that  $L \sum_{n=1}^{\infty} \alpha_n \psi_n(x) + \lambda \sum_{n=1}^{\infty} \alpha_n \psi_n(x) = \sum_{n=1}^{\infty} \beta_n \psi_n(x)$ . And here we can write this is equal to  $\sum_{n=1}^{\infty} \alpha_n (-\lambda_n \psi_n(x) + \lambda \psi_n(x)) = \sum_{n=1}^{\infty} \beta_n \psi_n(x)$ .

runnings from 1 to infinity  $\alpha_n L$  of  $\psi_n x$  plus  $\lambda \sum_{n=1}^{\infty} \beta_n \psi_n x$  plus  $\lambda \sum_{n=1}^{\infty} \alpha_n \psi_n x$ . This is equal to  $\sum_{n=1}^{\infty} \beta_n \psi_n x$  and here we can use this result, that is,  $L$  of  $\psi_n x$  equal to  $-\lambda_n \psi_n x$  here for each term at this particular position.

So, using this result we can write this will be equal to  $-\sum_{n=1}^{\infty} \alpha_n \lambda_n \psi_n x$  plus  $\lambda \sum_{n=1}^{\infty} \alpha_n \psi_n x$  plus  $\lambda \sum_{n=1}^{\infty} \beta_n \psi_n x$ . This is equal to  $\sum_{n=1}^{\infty} \beta_n \psi_n x$ .

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$$\begin{aligned} \Rightarrow \sum_{n=1}^{\infty} \alpha_n (\lambda - \lambda_n) \psi_n(x) &= \sum_{n=1}^{\infty} \beta_n \psi_n(x) \\ \Rightarrow \sum_{n=1}^{\infty} [\alpha_n (\lambda - \lambda_n) - \beta_n] \psi_n(x) &= 0 \\ \alpha_n &= \frac{\beta_n}{\lambda - \lambda_n} \\ y(x) &= \sum_{n=1}^{\infty} \alpha_n \psi_n(x) = \sum_{n=1}^{\infty} \frac{\beta_n}{\lambda - \lambda_n} \psi_n(x) \\ &= \sum_{n=1}^{\infty} \frac{\psi_n(x)}{\lambda - \lambda_n} \int_a^b g(s) \psi_n(s) ds \\ &= \int_a^b g(s) \left[ \sum_{n=1}^{\infty} \frac{\psi_n(x) \psi_n(s)}{\lambda - \lambda_n} \right] ds \end{aligned}$$

And at the next step we can write, this implies  $\sum_{n=1}^{\infty} \alpha_n (\lambda - \lambda_n) \psi_n x$  will be  $\alpha_n (\lambda - \lambda_n) \psi_n x$ . This is equal to  $\sum_{n=1}^{\infty} \beta_n \psi_n x$ . And at the next step you can write  $\sum_{n=1}^{\infty} \alpha_n (\lambda - \lambda_n) \psi_n x$ , this  $\alpha_n$  multiplied with  $\lambda - \lambda_n$  minus  $\beta_n \psi_n x$ , this is equal to 0.

Now, this is an expression of the form, you can try to understand, that  $C_1 \psi_1 x$  plus  $C_2 \psi_2 x$  plus  $C_3 \psi_3 x$  plus dot dot up to infinity, that is equal to 0. And we can easily prove, that if this happens, then every coefficients of  $\psi_n x$  will be identically equal to 0 because the family of orthonormal Eigen functions, they are set of linearly independent functions. So, using the set of linearly independent property or you can apply the orthogonal property in order to derive all these coefficients, are exactly equal to 0. So,

from here we can write that  $\alpha_n$ , this is equal to  $\beta_n$  divided by  $\lambda_n$  minus  $\lambda_n$ . So, this is the derivation of  $\alpha_n$  equal to  $\beta_n$  by  $\lambda_n$  minus  $\lambda_n$ .

Now, this was actually our main goal because for the given problem  $y(x)$  is unknown,  $g(x)$  is a given function, so once we are able to solve the Eigen value Eigen function problem associated with the given Sturm-Liouville boundary value problem, so immediately you will be having  $\lambda_n$ . Hence these are known  $\psi_n(x)$ , those are also known and once you know the  $\lambda_n$  and  $\psi_n$ , so using the known function you can find out  $\beta_n$  because  $\beta_n$  at the coefficients involved in the orthonormal Eigen function expansion for  $g(x)$ . So, therefore,  $\beta_n$  is known.

So, from this relation you can clearly understand, that  $\lambda_n$  is a parameter,  $\beta_n$  are known,  $\lambda_n$  are known, so each unknown quantity  $\alpha_n$ , which are actually involved with the unknown function  $y(x)$ , is now determined. So, therefore, using the definition of  $y(x)$  we can write  $y(x)$ , this is equal to  $\sum_{n=1}^{\infty} \alpha_n \psi_n(x)$ . So, this is equal to  $\sum_{n=1}^{\infty} \beta_n$  divided by  $\lambda_n$  minus  $\lambda_n \psi_n(x)$ .

And here we can recall the definition for  $\beta_n$ . So, therefore, this is equal to  $\sum_{n=1}^{\infty} \psi_n(x)$  divided by  $\lambda_n$  minus  $\lambda_n \int_a^b$ . This  $\beta_n$  is nothing, but  $\int_a^b g(x) \psi_n(x) dx$  because  $x$  is already involved here. So, we are writing this definition for  $\beta_n$  in terms of the variable  $s$  and then interchanging the summation and integral sign, that is allowed with the assumption, that  $g(x)$  is square integrable. We can write this is equal to  $\int_a^b \int_a^b g(x) \sum_{n=1}^{\infty} \psi_n(x) \psi_n(s) ds$  divided by  $\lambda_n$  minus  $\lambda_n$ , this  $ds$ .

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The whiteboard shows the following mathematical expressions:

$$= - \int_a^b g(s) G(x, s) ds$$

$$G(x, s) = - \sum_{n=1}^{\infty} \frac{\psi_n(x) \psi_n(s)}{\lambda - \lambda_n} = \sum_{n=1}^{\infty} \frac{\psi_n(x) \psi_n(s)}{\lambda_n - \lambda}$$

Ex.

$$\frac{d^2 y}{dx^2} + \lambda y = g(x), \quad 0 \leq x \leq \pi$$

$$y(0) = 0 = y(\pi)$$

$$\frac{d^2 y}{dx^2} + \lambda y = 0, \quad y(0) = 0 = y(\pi)$$

$$y_n(x) = c_n \sin nx, \quad \lambda_n = n^2, \quad n = 1, 2, 3, \dots$$

And if we write this expression as equal to minus integral a to b g s capital G x, s ds, then G x, s, this is equal to minus sigma n runnings from 1 to infinity psi n x psi n s divided by lambda minus lambda n. So, this is equal to simply minus lambda n. So, this is equal to simply sigma n runnings from 1 to infinity psi n x psi n s divided by lambda n minus lambda. So, this is the way by which for a given Sturm-Liouville boundary value problem if we are able to find out the family of orthonormal Eigen functions and associated Eigen values lambda n, then Greens function can be also expressed as series of orthonormal Eigen function. So, that means, this is actually the expression for Greens function in terms of orthonormal Eigen function. You can say this formula is involved with the orthonormal Eigen function expansion of a Greens function associated with a Sturm-Liouville boundary value problem.

Now, we consider a specific example. So, this example is that we are considering this given equation  $\frac{d^2 y}{dx^2} + \lambda y = g(x)$ , which is defined over the interval  $x$  less equal to 0 less than equal to  $\pi$ ; this is the interval. And where the given boundary condition  $y(0) = 0 = y(\pi)$ . So, first of all we have to find out the Eigen values and Eigen function for the associated homogenous problem.

So, our target problem is  $\frac{d^2 y}{dx^2} + \lambda y = 0$  with associated boundary conditions  $y(0) = 0 = y(\pi)$ . If you proceed in a usual manner you can find the Eigen functions  $y_n(x)$ , this will be  $C_n \sin nx$  and Eigen values  $\lambda_n$ .

These are given by  $n^2$  where  $n$  equal to 1, 2, 3, and so on. So, with these definitions of  $y_n(x)$  if we calculate the norm of this function  $y_n$  and divide it by its norm, so then we can obtain the corresponding family of orthonormal Eigen functions  $y_n(x)$ , this is equal to  $\frac{1}{\sqrt{2}} \sin(nx)$ , where  $n$  equal to 1, 2, 3, and so on.

And just for your verification you can check, that here the given problem is  $y'' + \lambda y = 0$ . So, if you compare with the standard format of the Sturm-Liouville boundary value problem. So,  $r(x) = 1$ , that is positive, which is positive throughout, the interval 0 to  $\pi$  and therefore, all the Eigen values are real, each Eigen values are real and further, these Eigen values  $\lambda_n$  equal to  $n^2$  for  $n$  equal to 1, 2, 3, and so on.

So, therefore, you can easily verify, that the ordering, that I have mentioned earlier, it also satisfy also the increasing order, that is,  $\lambda_1$  is less than  $\lambda_2$  less than  $\lambda_3$  and so on. And easily you can verify  $\lim_{n \rightarrow \infty} \lambda_n$ , that is also equal to infinity and then using the normalization condition you can find out the family of orthonormal Eigen functions  $\psi_n(x)$  equal to this one. And therefore, using the formula just we have derived, that is,  $G(x, s)$  is equal to  $\sum_{n=1}^{\infty} \frac{\psi_n(x)\psi_n(s)}{\lambda_n - \lambda}$ . So, we can write for this problem Greens function  $G(x, s)$  is nothing, but  $\frac{2}{\pi} \sum_{n=1}^{\infty} \frac{\sin(nx)\sin(ns)}{n^2 - \lambda}$ . This will be  $n^2 - \lambda$   $\lambda^2$ , this will be  $n^2 - \lambda$ .

So, this is the Greens function for the given problem and then solution to the given problem  $y(x)$ , this will be equal to  $\frac{2}{\pi} \sum_{n=1}^{\infty} \frac{\sin(nx)}{\lambda_n - \lambda} \int_0^{\pi} g(s) \sin(ns) ds$ . Here, this  $\frac{1}{n^2 - \lambda}$ , this is changed to  $\frac{1}{\lambda - n^2}$  because the solution  $y(x)$  is equal to  $-\int_a^b$ , where  $a = 0$ ,  $b = \pi$  minus  $\int_a^b g(s)$ , then capital  $G(x, s) ds$ , so that minus sign will be observed here. So, results in  $y(x)$  equal to  $\frac{2}{\pi} \int_0^{\pi} g(s) \sum_{n=1}^{\infty} \frac{\sin(nx)}{\lambda - n^2} ds$ .

So, of course, with some known  $G(s)$  you can evaluate this integrals, that what will be the result for  $\int_0^{\pi} G(s) \sin(ns) ds$ . So, this is actually the solution of the Sturm-Liouville boundary value problem in terms of orthonormal Eigen functions. And if you



try to understand, that this  $y(x)$  will be solution of the associated Fredholm integral equation, that means, if the given ordinary differential equation is converted into a Fredholm linear integral equation, then this expression is also a solution to the given problem.

Now, these are the necessary results what we will be required to discuss further, the Fredholm alternative and Hilbert theory associated with Fredholm integral equation. So, these are all necessary tools in order to find out the solution of the Fredholm integral equation. So, today this lecture I can stop at here. In forthcoming lectures I will be considering similar approach for we have adopted for the Volterra integral equation. Some of them can be applied in order to find out solution of the Fredholm integral equation and then you will be considering the Fredholm three theorem, first theorem, second theorem, first theorem and then Hilbert theory to obtain the solutions for Fredholm integral equations.

So, thank you for your attention.