

15.
$$y(x) + \int_{a}^{x} (x - t)g(x)y(t) dt = f(x)$$
.

1°. Solution:

$$y(x) = f(x) + \frac{1}{W} \int_{a}^{x} \left[Y_1(x)Y_2(t) - Y_2(x)Y_1(t) \right] g(x)f(t) dt, \tag{1}$$

where $Y_1 = Y_1(x)$ and $Y_2 = Y_2(x)$ are two linearly independent solutions $(Y_1/Y_2 \not\equiv \text{const})$ of the second-order linear homogeneous differential equation $Y''_{xx} + g(x)Y = 0$. In this case, the Wronskian is a constant: $W = Y_1(Y_2)'_x - Y_2(Y_1)'_x \equiv \text{const}$.

2°. Given only one nontrivial solution $Y_1 = Y_1(x)$ of the linear homogeneous differential equation $Y''_{xx} + g(x)Y = 0$, one can obtain the solution of the integral equation by formula (1) with

$$W = 1,$$
 $Y_2(x) = Y_1(x) \int_b^x \frac{d\xi}{Y_1^2(\xi)},$

where b is an arbitrary number.

Reference

Polyanin, A. D. and Manzhirov, A. V., Handbook of Integral Equations, CRC Press, Boca Raton, 1998.

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