Nonhomogeneous Linear Differential Equations

This text is concerned with the solutions to non-homogeneous linear differential equations, which have the form

$$\mathbf{L}u = \phi$$
,

over an interval $a \le x \le b$ and subject to certain boundary conditions, where **L** is an nth order linear ordinary differential operator and where the function ϕ is integrable on the given interval. We begin by proving a theorem about such operators.

$$\mathbf{L}(\alpha v + \beta w) = \alpha v + \beta \mathbf{L} w$$

 $^{{}^{\}scriptscriptstyle 1}\text{For }\mathbf{L}$ to be linear, it must satisfy the condition