

Analytical Methods

Boundary-value problems (I)

Second-order boundary-value problems

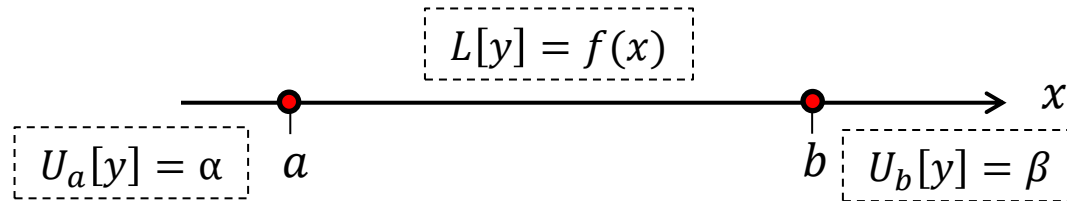
- We focus on linear boundary-value problems of the differential operator:

$$L[y] = y'' + p(x) \cdot y' + q(x) \cdot y = f(x)$$

- The boundary conditions are generally given by:

$$U_a[y] = a_1 \cdot y(a) + a_2 \cdot y'(a) = \alpha$$

$$U_b[y] = b_1 \cdot y(b) + b_2 \cdot y'(b) = \beta$$



In general

*. The boundary-value problem may not possess a solution (!)

*. If it does - it may not be unique (!)

Example 1

- The inhomogeneous equation: $y'' + y = 1$

$$y(0) = 0, y(\pi/2) = 0$$

By the variation of parameters method (remember...?), we find a unique solution:

$$\varphi(x) = 1 - \cos(x) - \sin(x)$$

- The associated homogeneous problem: $y'' + y = 0$

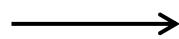
$$y(0) = 0, y(\pi/2) = 0$$

For this case, the solution is trivial (!)

$$\varphi(x) = c_1 \cdot \sin(x) + c_2 \cdot \cos(x)$$

$$\varphi(0) = c_2 = 0$$

$$\varphi(\pi/2) = c_1 = 0$$



$$\varphi(x) = 0$$

Example 2

- The inhomogeneous equation:

$$y'' + y = 1$$

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

The general solution for this case is:

$$\varphi(x) = c_1 \cdot \sin(x) + c_2 \cdot \cos(x) + 1$$

Applying the boundary conditions:

$$\varphi(0) = c_2 + 1 = 0$$

$$\varphi(\pi) = -c_2 + 1 = 0$$

$\varphi(x) \rightarrow \text{Doesn't exist !}$

- The associated homogeneous problem:

$$y'' + y = 0$$

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

For this case, the solution exists (!) - but cannot be fully specified by the BC

$$\varphi(x) = C \cdot \cos(x)$$

Theorem:

Let $p(x), q(x)$ and $f(x)$ be continuous on $[a, b]$.

Then, either the *boundary-value problem* has a unique solution

$$L[y] = y'' + p(x) \cdot y' + q(x) \cdot y = f(x)$$

$$U_a[y] = a_1 \cdot y(a) + a_2 \cdot y'(a) = \alpha \quad U_b[y] = b_1 \cdot y(b) + b_2 \cdot y'(b) = \beta$$



$$\varphi(x) \rightarrow \text{unique}$$

or the *associated homogeneous boundary-value problem* has a non-trivial solution

$$L[y] = y'' + p(x) \cdot y' + q(x) \cdot y = 0$$

$$U_a[y] = 0, U_b[y] = 0$$



$$\varphi(x) \neq 0$$

Summarizing - again...

Possibility (#1):

$$L[y] = y'' + p(x) \cdot y' + q(x) \cdot y = f(x)$$

$$U_a[y] = a_1 \cdot y(a) + a_2 \cdot y'(a) = \alpha$$

$$U_b[y] = b_1 \cdot y(b) + b_2 \cdot y'(b) = \beta$$

→
Unique
solution

The associate homogeneous system
has only a trivial solution

$$\varphi(x) = c_1 \cdot \varphi_1(x) + c_2 \cdot \varphi_2(x) + \psi(x)$$

c_1 and c_2 are
specified explicitly

Possibility (#2):

$$L[y] = y'' + p(x) \cdot y' + q(x) \cdot y = 0$$

$$U_a[y] = a_1 \cdot y(a) + a_2 \cdot y'(a) = 0$$

$$U_b[y] = b_1 \cdot y(b) + b_2 \cdot y'(b) = 0$$

→
Non-trivial
solution

$$\varphi(x) = C \cdot \varphi_1(x)$$

$C \neq 0$ is non-specific

Part A - Green's function method

(I) Mathematical preliminaries - the Dirac δ function



Paul Dirac

- Introducing the Dirac delta function $\delta(x - x_0)$ - defined via:

$$\delta(x - x_0) = 0 \quad ; \quad x \neq x_0$$

$$\int_{-\infty}^{\infty} \delta(x - x_0) = 1$$

$$\lim_{n \rightarrow 0} \int_{x_0-n}^{x_0+n} \delta(x - x_0) = 1$$

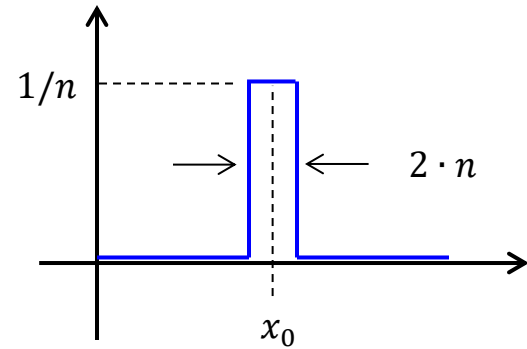
- From that definition, $\delta(x)$ must be infinitely high and infinitely narrow - i.e. like a spike - at x_0 .
- Such a function doesn't exist in the usual scene... and it is thus considered as a "generalized function"
- The $\delta(x - x_0)$ can be rigorously defined as the limit of a sequence of functions $\delta_n(x - x_0)$:

$$\delta(x - x_0) = \lim_{n \rightarrow 0} \delta_n(x - x_0)$$

- This limit however - does not exist (!!)

➤ A customary example - the rectangular function:

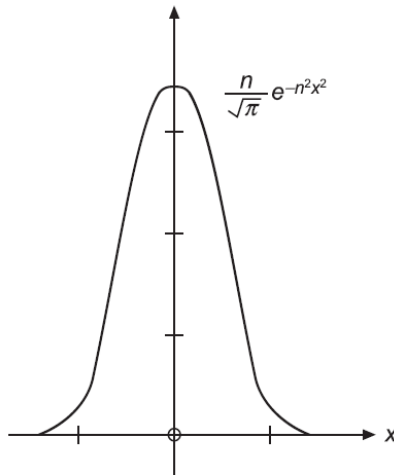
$$\delta_n(x - x_0) = \begin{cases} 0 & ; \quad x - x_0 < -\frac{1}{n} \\ \frac{1}{2n} & ; \quad -\frac{1}{n} < x - x_0 < \frac{1}{n} \\ 0 & ; \quad x - x_0 > \frac{1}{n} \end{cases}$$



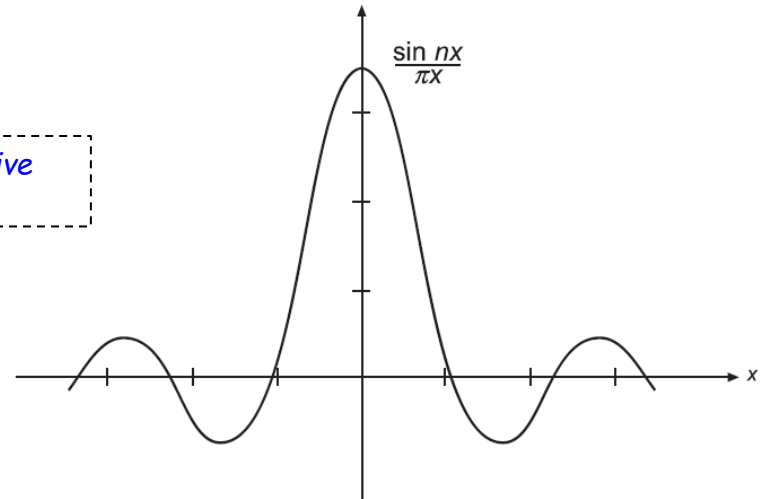
➤ Other common examples:

$$\delta_n(x - x_0) = \frac{n}{\sqrt{\pi}} \cdot \exp(-n^2 \cdot (x - x_0)^2)$$

$$\delta_n(x - x_0) = \frac{\sin(n \cdot (x - x_0))}{\pi \cdot (x - x_0)}$$



Continuously derivative functions.



Some key-properties of the Dirac δ function

➤ If $f(x)$ is a "nice" continuously differentiable function.

➤ A fundamental property:

$$\int_{-\infty}^{\infty} f(x) \cdot \delta(x - x_0) dx = f(x_0)$$

*Sampling / shifting
property*

$$\int_{-\infty}^{\infty} f(x) \cdot \delta(x - x_0) dx = \lim_{n \rightarrow 0} \int_{x_0-n}^{x_0+n} f(x) \cdot \delta(x - x_0) dx = f(x_0) \cdot \lim_{n \rightarrow 0} \int_{x_0-n}^{x_0+n} \delta(x - x_0) dx = f(x_0)$$

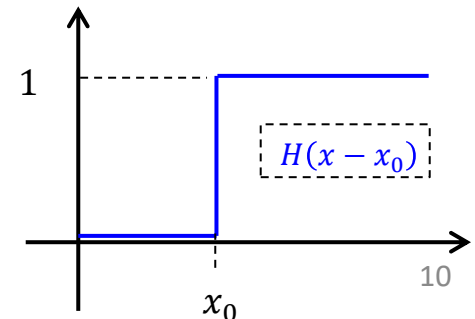
➤ Integration over the Dirac derivative:

$$\int_{-\infty}^{\infty} f(x) \cdot \delta'(x - x_0) dx = -f'(x_0)$$

*Sampling the
derivative*

➤ Relation to the Heaviside "step function":

$$\delta(x - x_0) = \frac{d}{dx} H(x - x_0)$$



(II) Introducing the Green's function method

The aim

To find the solution of a boundary-value problem with homogeneous B.C.



George Green

$$L[y] = y'' + p(x) \cdot y' + q(x) \cdot y = f(x)$$



$$\varphi(x) = ?$$

$$U_a[y] = 0$$

$$U_b[y] = 0$$

- We will focus on cases in which the associated homogeneous system has only a trivial solution.



$$y'' + y = 0$$

$$y(0) = 0, y(\pi/2) = 0$$



$$\varphi(x) = 0$$

$$y'' + y = 0$$

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



$$\varphi(x) = C \cdot \cos(x)$$



$$L[y] = f(x)$$

$$U_a[y] = 0 \quad U_b[y] = 0$$

The same L
operator

The same
homogeneous BC

$f(x) \rightarrow \delta(x - x_0)$

- The solution of the above boundary-value problem is given by:

$$\varphi(x) = \int_a^b G(x, x_0) \cdot f(x_0) dx_0$$

- Where "Green's function" $G(x, x_0)$ is the solution of the boundary-value problem:

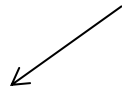
$$L[G(x, x_0)] = \delta(x - x_0)$$

$$U_a[G(a, x_0)] = 0 \quad U_b[G(b, x_0)] = 0$$

Green's function is readily considered as the
"fundamental solution" of the boundary-value problem

- This can be easily evident via:

$$\varphi(x) = \int_a^b G(x, x_0) \cdot f(x_0) dx_0$$



$$L[\varphi(x)] = L\left[\int_a^b G(x, x_0) \cdot f(x_0) dx_0\right] = \int_a^b L[G(x, x_0)] \cdot f(x_0) dx_0$$

L operates on x only

$$= \int_a^b \delta(x - x_0) \cdot f(x_0) dx_0 = f(x)$$

$$L[G(x, x_0)] = \delta(x - x_0)$$

Property of the Dirac function

Green's function - Physical interpretation

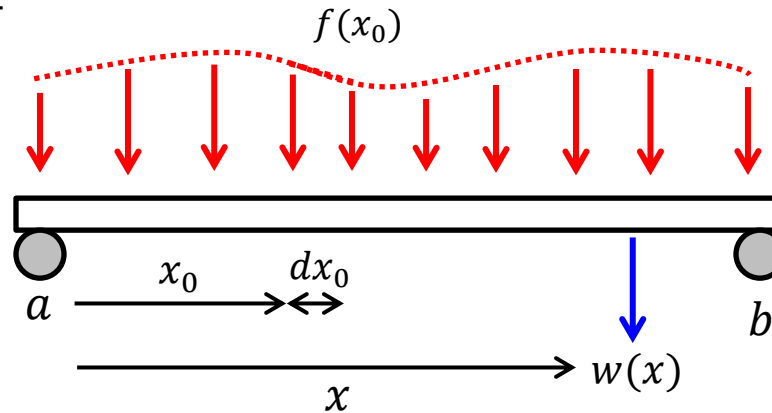
- Green's function is the "influence function" of a "point source" located at x_0 on an arbitrary point x in the domain $a \leq x \leq b$
- The general "source" can be considered, for example, as:

Singular point-load
(Mechanical)

Heat source
(Diffusion)

Point electric charge
(Electromagnetism)

An example: beam deflections



- $G(x, x_0)$ represents the deflection at a point x due to a **singular unit-force** - applied at x_0

$$w(x) = G(x, x_0)$$

- The deflection $w(x)$ due to an **increment** of **distributed force** $f(x_0)$ applied to a **segment** dx_0 is thus:

$$w(x) = G(x, x_0) \cdot f(x_0) \cdot dx_0$$

- By using **superposition**, the deflection $w(x)$ due to a **distributed force** $f(x)$ **along** $a \leq x_0 \leq b$ is thus:

$$w(x) = \int_a^b G(x, x_0) \cdot f(x_0) dx_0$$

Theorem - uniqueness and existence of Green's function

Consider the *inhomogeneous boundary-value problem* with *homogeneous BC*:

$$L[y] = y'' + p(x) \cdot y' + q(x) \cdot y = f(x)$$

$$U_a[y] = a_1 \cdot y(a) + a_2 \cdot y'(a) = 0 \quad U_b[y] = b_1 \cdot y(b) + b_2 \cdot y'(b) = 0$$

If the associated homogeneous boundary-value problem has only a trivial solution:

$$\begin{aligned} L[y] &= y'' + p(x) \cdot y' + q(x) \cdot y = 0 \\ U_a[y] &= 0, U_b[y] = 0 \end{aligned} \quad \longrightarrow \quad \boxed{\varphi(x) = 0}$$

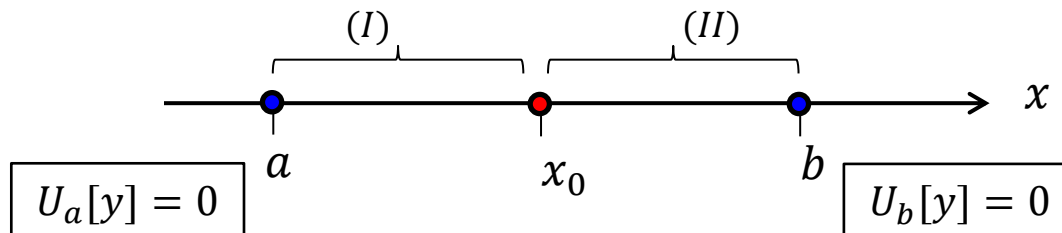
Then there exist an unique Green's function (x, x_0) that is associated with the problem.

Proof: Provided by the construction of Green's function (in the following)

(III) Construction of Green's function

➤ Green's function satisfies:

$$L[G] = \frac{d^2 G(x, x_0)}{dx^2} + p(x) \cdot \frac{dG(x, x_0)}{dx} + q(x) \cdot G(x, x_0) = \delta(x - x_0)$$



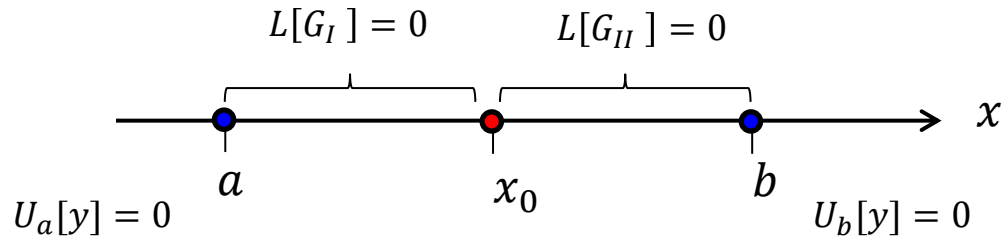
➤ Recall that $\delta(x - x_0)$ vanishes for $x \neq x_0$.

➤ Thus, for $x \neq x_0$ the equation reduces into:

$$L[G] = \frac{d^2 G(x, x_0)}{dx^2} + p(x) \cdot \frac{dG(x, x_0)}{dx} + q(x) \cdot G(x, x_0) = 0$$

-----> $L[\varphi_1(x)] = 0 \quad L[\varphi_2(x)] = 0$

The solutions are
 φ_1 and φ_2



➤ Decomposing the solution into the two sub-regions - in which $L[G] = 0$:

$$G(x, x_0) = \begin{cases} G_I(x, x_0) & (a \leq x < x_0) \\ G_{II}(x, x_0) & (x_0 < x \leq b) \end{cases}$$

Sub-region (I)

Sub-region (II)

➤ Where:

$$G_I(x, x_0) = A_1(x_0) \cdot \varphi_1(x) + A_2(x_0) \cdot \varphi_2(x) \quad (a \leq x < x_0)$$

$$G_{II}(x, x_0) = B_1(x_0) \cdot \varphi_1(x) + B_2(x_0) \cdot \varphi_2(x) \quad (x_0 < x \leq b)$$

➤ We need to construct connection conditions at $x = x_0$ for the two solutions.

➤ We seek for $G(x, x_0)$ with the "weakest singularity" that satisfies:

$$G(x, x_0)|_{x=x_0} \rightarrow \text{Continues}$$

$$\frac{d^2 G(x, x_0)}{dx^2} + p(x) \cdot \frac{dG(x, x_0)}{dx} + q(x) \cdot G(x, x_0) = \delta(x - x_0)$$



*Integrating in the vicinity
of x_0 ($n \rightarrow 0$)*

$$\int_{x_0-n}^{x_0+n} \left(\frac{d^2 G(x, x_0)}{dx^2} + p(x) \cdot \frac{dG(x, x_0)}{dx} + q(x) \cdot G(x, x_0) \right) dx = 1$$



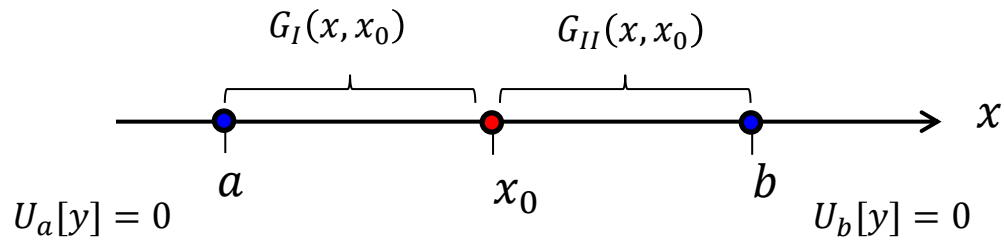
$p(x)$ and $q(x)$ are continues

$$\left[\frac{dG(x_0 + n, x_0)}{dx} - \frac{dG(x_0 - n, x_0)}{dx} \right] + p(x_0) \cdot [G(x_0 + n, x_0) - G(x_0 - n, x_0)] +$$

*$n \rightarrow 0$
 $G(x, x_0)$ is continues*

$$\frac{dG(x, x_0)}{dx} \Big|_{x=x_0} \rightarrow \text{Jumps by unity}$$

$$+ [q(x_0) - p'(x_0)] \cdot \int_{x_0-n}^{x_0+n} G(x, x_0) dx = 1$$



➤ We obtained to **two connection** conditions !

$$G_I(x, x_0) \Big|_{x=x_0} = G_{II}(x, x_0) \Big|_{x=x_0}$$

$G(x, x_0) \rightarrow$ *Continues*

$$\frac{dG_{II}(x, x_0)}{dx} \Big|_{x=x_0} - \frac{dG_I(x, x_0)}{dx} \Big|_{x=x_0} = 1$$

$\frac{dG(x, x_0)}{dx} \rightarrow$ *Jumps by unity*

➤ Substituting $G_I(x, x_0)$ and $G_{II}(x, x_0)$ yields:

$$(B_1 - A_1) \cdot \varphi_1(x_0) + (B_2 - A_2) \cdot \varphi_2(x_0) = 0$$

$$(B_1 - A_1) \cdot \varphi'_1(x_0) + (B_2 - A_2) \cdot \varphi'_2(x_0) = 1$$

- Using the matrix form:



$$\underbrace{\begin{pmatrix} \varphi_1 & \varphi_2 \\ \varphi'_1 & \varphi'_2 \end{pmatrix}}_{\text{Wronskian}} \cdot \begin{pmatrix} B_1 - A_1 \\ B_2 - A_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

Wronskian

- Since the associated homogeneous problem has only a trivial solution (we focus on this case only):

$$W(\varphi_1, \varphi_2, x_0) = \varphi_1 \cdot \varphi'_2 - \varphi'_1 \cdot \varphi_2 \neq 0$$

- Thus, the coefficients are unequally determined via:

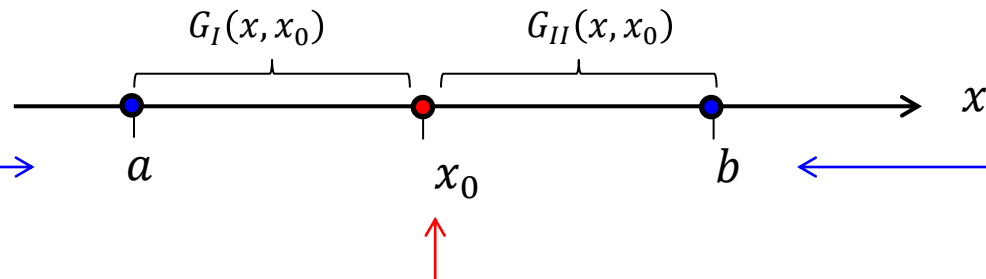
$$B_1 - A_1 = -\frac{\varphi_2(x_0)}{W(\varphi_1, \varphi_2, x_0)}$$

$$B_2 - A_2 = \frac{\varphi_1(x_0)}{W(\varphi_1, \varphi_2, x_0)}$$

Note that: $G(x, x_0)$ is determined by the solutions of the homogenous system

Summary - conditions for Green's function

$$G(x, x_0) = \begin{cases} G_I(x, x_0) = A_1(x_0) \cdot \varphi_1(x) + A_2(x_0) \cdot \varphi_2(x) & (a \leq x < x_0) \\ G_{II}(x, x_0) = B_1(x_0) \cdot \varphi_1(x) + B_2(x_0) \cdot \varphi_2(x) & (x_0 < x \leq b) \end{cases}$$



- **Two conditions** on $G(x, x_0)$ continuity and unit-jump derivative provide:

$$\boxed{G_I(x, x_0) \Big|_{x=x_0} = G_{II}(x, x_0) \Big|_{x=x_0}} \quad \text{---} \quad \boxed{\frac{dG_{II}(x, x_0)}{dx} \Big|_{x=x_0} - \frac{dG_I(x, x_0)}{dx} \Big|_{x=x_0} = 1}$$

- The **two additional conditions** are provided by the BC on $G(x, x_0)$:

$$\boxed{U_a[G_I(a, x_0)] = 0}$$

$$\boxed{U_b[G_{II}(b, x_0)] = 0}$$

(IV) Methodology: construction of Green's function

Step I: Find the general solutions of the homogeneous system

$$L[\varphi_1(x)] = 0 \quad L[\varphi_2(x)] = 0$$

$$\begin{array}{l} L[y] = f(x) \\ U_a[y] = 0 \quad U_b[y] = 0 \end{array}$$



$$\varphi(x) = \int_a^b G(x, x_0) \cdot f(x_0) dx_0$$

Step II: Formulate Green's function via:

$$G(x, x_0) = \begin{cases} G_I(x, x_0) = A_1(x_0) \cdot \varphi_1(x) + A_2(x_0) \cdot \varphi_2(x) & (a \leq x < x_0) \\ G_{II}(x, x_0) = B_1(x_0) \cdot \varphi_1(x) + B_2(x_0) \cdot \varphi_2(x) & (x_0 < x \leq b) \end{cases}$$

Step III: Find the coefficients by the connection and boundary conditions:

$$G_I(x, x_0) \Big|_{x=x_0} = G_{II}(x, x_0) \Big|_{x=x_0}$$

$$U_a[G_I(a, x_0)] = 0$$

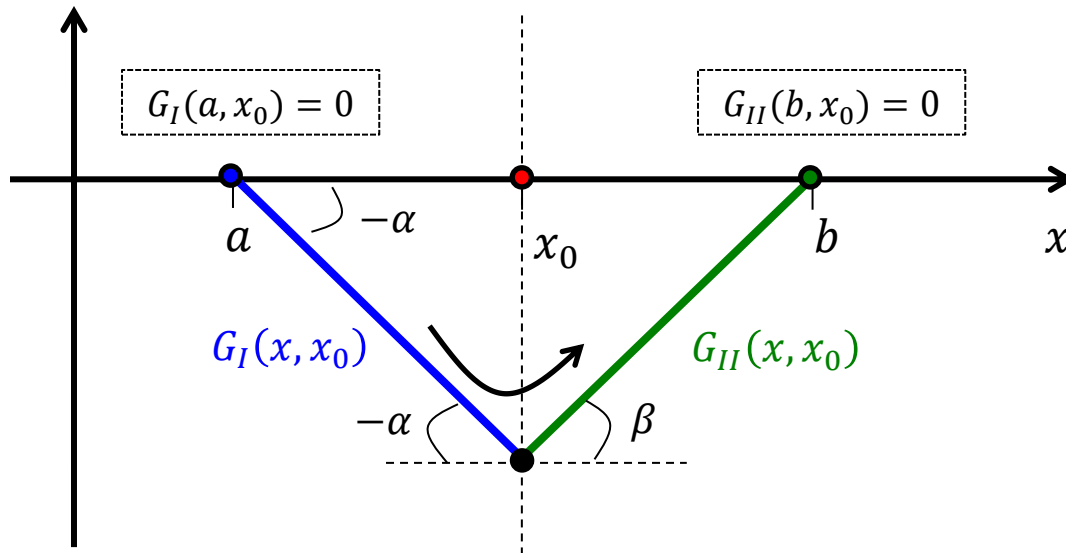
$$\frac{dG_{II}(x, x_0)}{dx} \Big|_{x=x_0} = \frac{dG_I(x, x_0)}{dx} \Big|_{x=x_0} + 1$$

$$U_b[G_{II}(b, x_0)] = 0$$

Qualitative geometrical interpretation of $G(x, x_0)$

A specific example -
linear form & zero
edge conditions

$$G(x, x_0) = \begin{cases} G_I(x, x_0) & (a \leq x \leq x_0) \\ G_{II}(x, x_0) & (x_0 \leq x \leq b) \end{cases}$$



α	β
0°	45°
-10°	$\sim 40^\circ$
-30°	$\sim 23^\circ$
-45°	0°

$$G_I(x, x_0) \Big|_{x=x_0} = G_{II}(x, x_0) \Big|_{x=x_0}$$

$$\frac{dG_{II}(x, x_0)}{dx} \Big|_{x=x_0} = \frac{dG_I(x, x_0)}{dx} \Big|_{x=x_0} + 1$$

→

Non-linear relation
between α and β

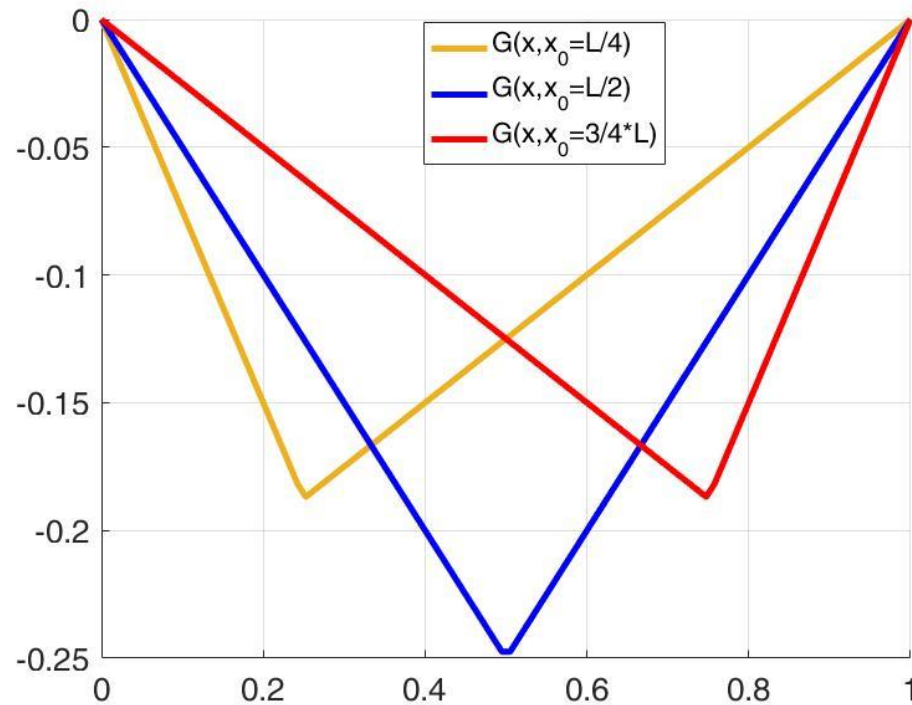
$$\operatorname{tg}(\beta) = \operatorname{tg}(\alpha) + 1$$

Example 1

$$L[y] = y'' = f(x)$$

$$y(0) = y(L) = 0$$

$$G(x, x_0) = \begin{cases} G_I(x, x_0) = \left(\frac{x_0}{L} - 1\right) \cdot x & (0 \leq x < x_0) \\ G_{II}(x, x_0) = \left(\frac{x}{L} - 1\right) \cdot x_0 & (x_0 < x \leq L) \end{cases}$$



Example 1B (At home..)

$$L[y] = y'' = f(x)$$

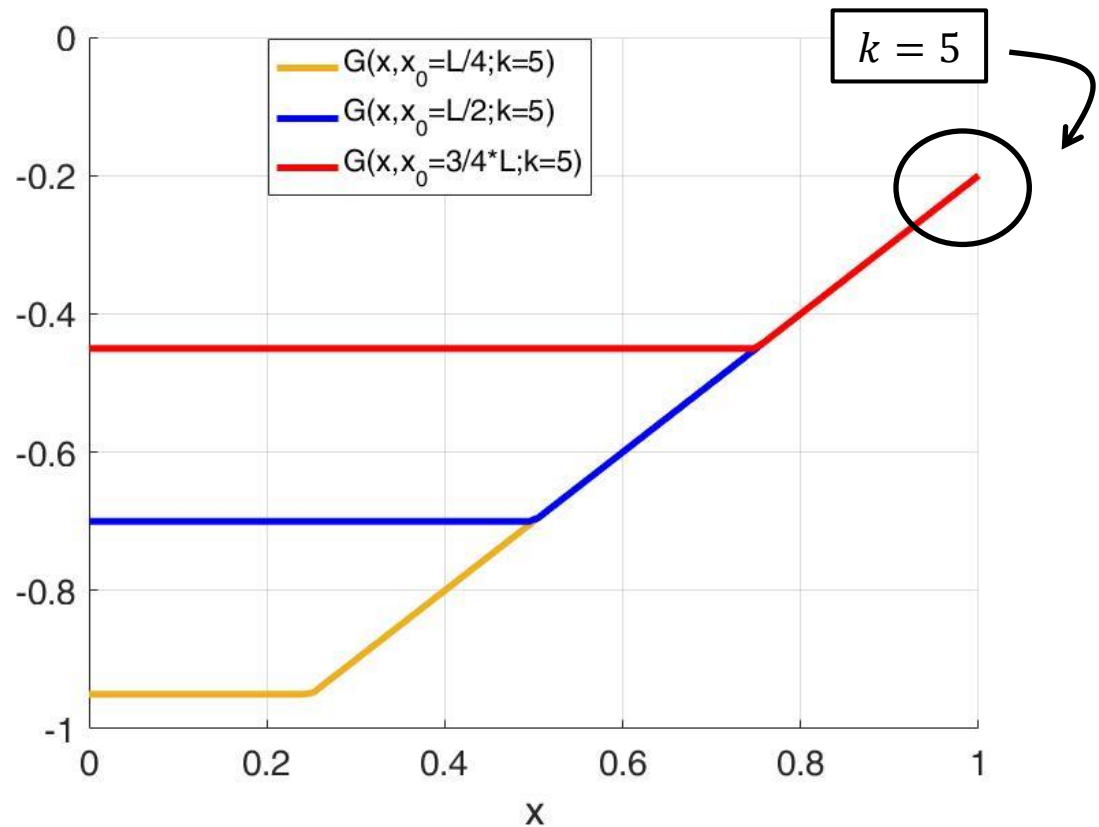
$$\left. \frac{dy}{dx} \right|_{x=0} = 0$$

$$\left(k \cdot y + \frac{dy}{dx} \right) \Big|_{x=L} = 0$$

$$\frac{dy}{dx} \propto \text{Force/stress}$$

$$k \propto \text{Elastic "spring"}$$

$$G(x, x_0) = \begin{cases} G_I(x, x_0) = (x_0 - L) - \frac{1}{k} & (0 \leq x < x_0) \\ G_{II}(x, x_0) = (x - L) - \frac{1}{k} & (x_0 < x \leq L) \end{cases}$$



Example 1B (At home..)

$$L[y] = y'' = f(x)$$

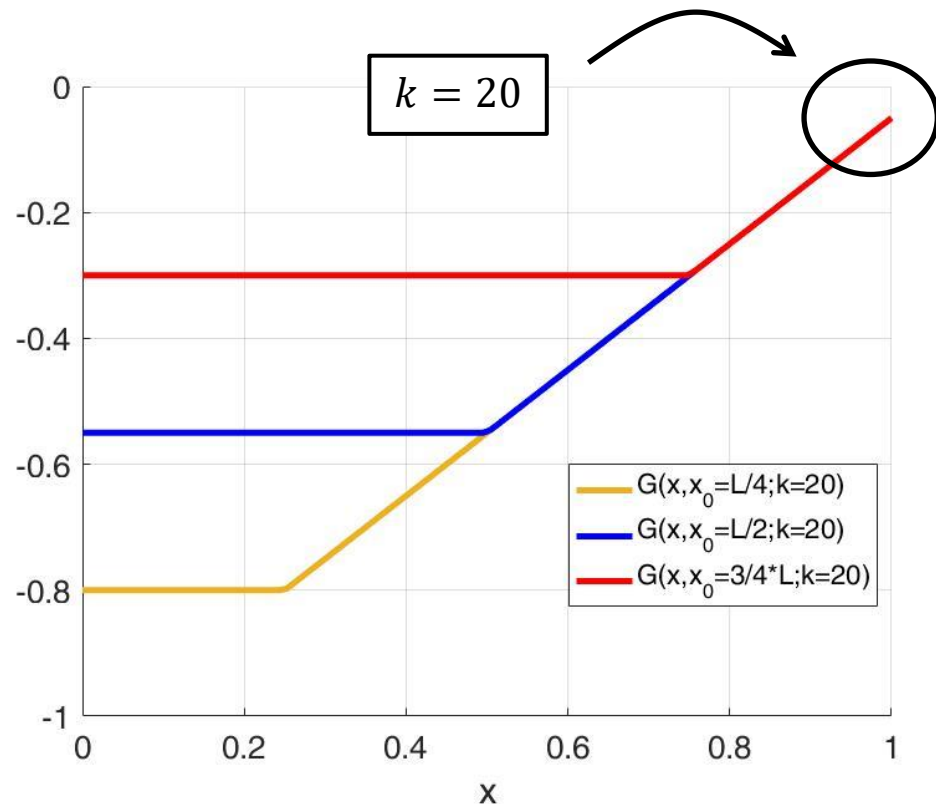
$$\left. \frac{dy}{dx} \right|_{x=0} = 0$$

$$\left(k \cdot y + \frac{dy}{dx} \right) \Big|_{x=L} = 0$$

$$\frac{dy}{dx} \propto \text{Force/stress}$$

$$k \propto \text{Elastic "spring"}$$

$$G(x, x_0) = \begin{cases} G_I(x, x_0) = (x_0 - L) - \frac{1}{k} & (0 \leq x < x_0) \\ G_{II}(x, x_0) = (x - L) - \frac{1}{k} & (x_0 < x \leq L) \end{cases}$$



Example 2 - Periodic B.C.

$$L[y] = y'' - k^2 \cdot y = f(x) \\ (k > 0)$$

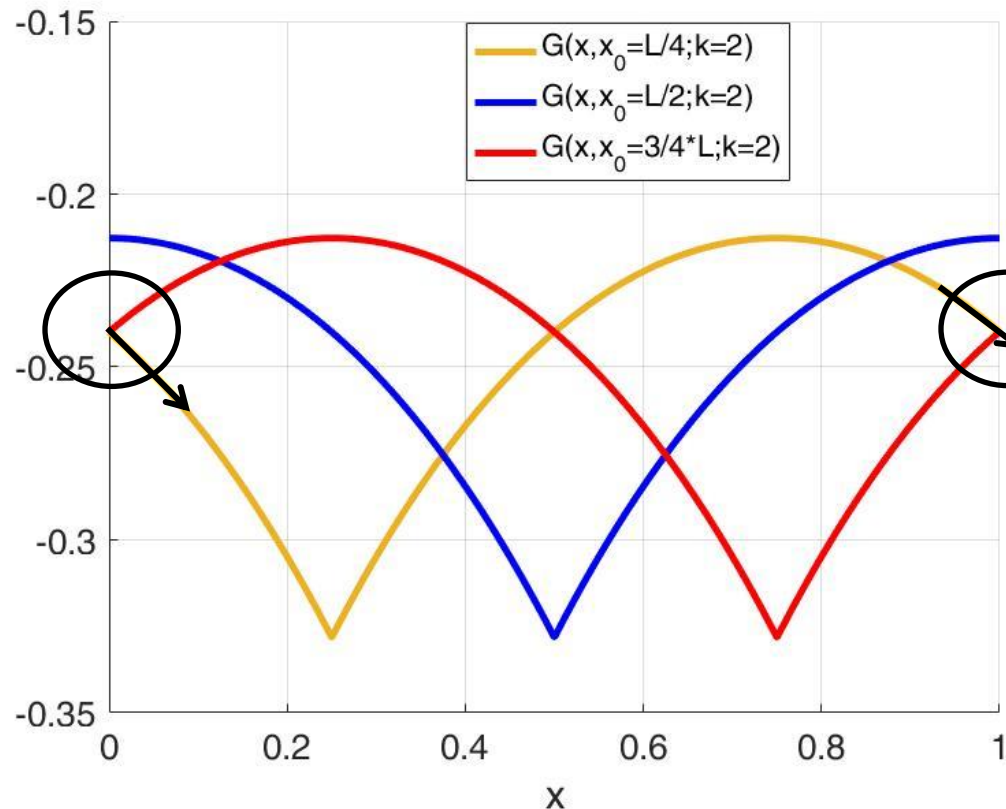
$$y(0) = y(L)$$

$$\left. \frac{dy}{dx} \right|_{x=0} = \left. \frac{dy}{dx} \right|_{x=L}$$

$$G_I(x, x_0) = A \cdot [\exp(k \cdot (L + x - x_0)) + \exp(k \cdot (x_0 - x))]$$

$$G_{II}(x, x_0) = A \cdot [\exp(k \cdot (L + x_0 - x)) + \exp(k \cdot (x_0 - x))]$$

$$A = \frac{1}{2 \cdot k} \cdot \frac{1}{1 - \exp(k \cdot L)}$$



Periodic B.C. (!)

(V) Finding the solution & Integration over Green's function

$$L[y] = f(x)$$
$$U_a[y] = 0 \quad U_b[y] = 0$$

- Assuming that we found Green's function for a given boundary-value problem:

$$G(x, x_0) = \begin{cases} G_I(x, x_0) & (a \leq x < x_0) \\ G_{II}(x, x_0) & (x_0 < x \leq b) \end{cases}$$

$x \rightarrow$ running coordinate (solution)
 $x_0 \rightarrow$ point-load location (source)

- The solution is given by the integration on x_0 (not on x ...):

$$\varphi(x) = \int_a^b G(x, x_0) \cdot f(x_0) dx_0$$

How ??
(Conceptually strange...)

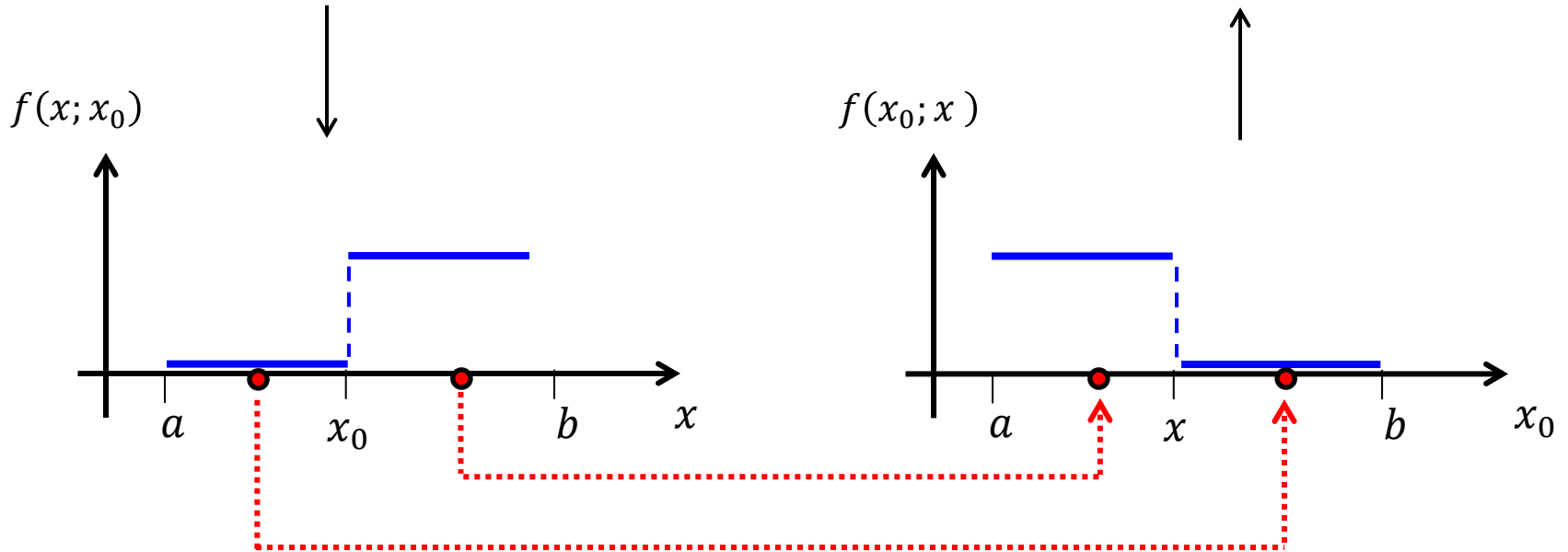
A rapid perspective change is
required !

An instructive example:

- Consider the following stepwise function (not a Green's function..):

$$f(x, x_0) = \begin{cases} 0 & (a \leq x < x_0) \\ 1 & (x_0 < x \leq b) \end{cases}$$

$$f(x, x_0) = \begin{cases} 1 & (a \leq x_0 < x) \\ 0 & (x < x_0 \leq b) \end{cases}$$



$$F(x) = \int_a^b f(x, x_0) dx_0 = \int_a^x 1 \cdot dx_0 = x - a$$

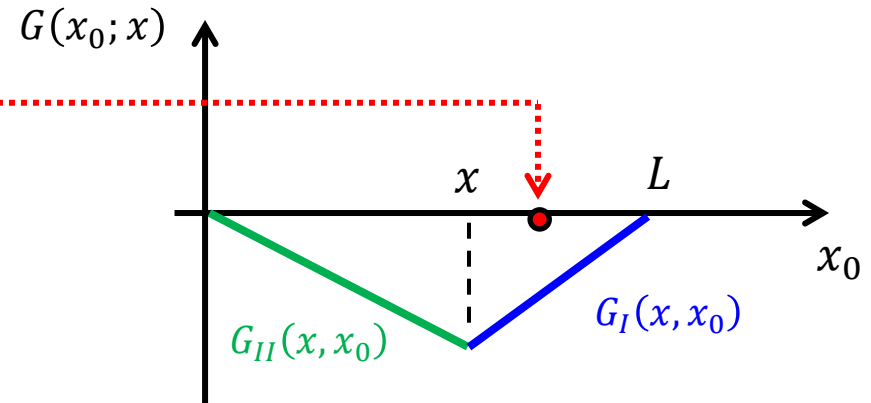
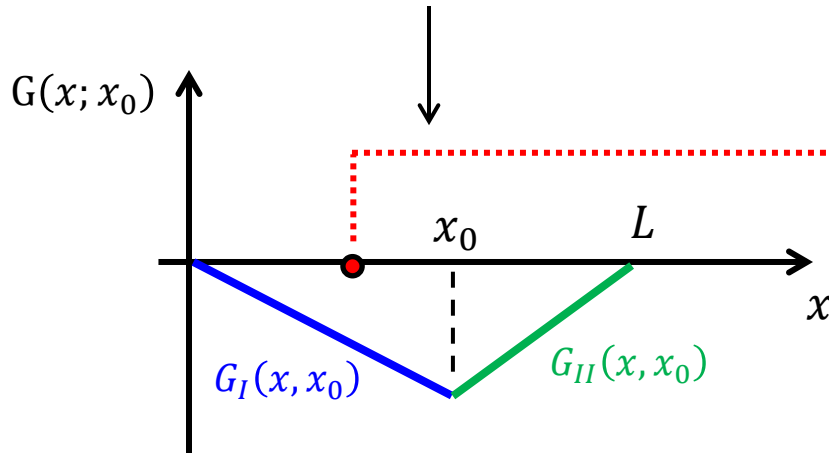
Another example (from exercise 1):

➤ Consider the following Green's function (exercise 1):

$$L[y] = y'' = f(x)$$

$$y(0) = y(L) = 0$$

$$G(x, x_0) = \begin{cases} G_I(x, x_0) = \left(\frac{x_0}{L} - 1\right) \cdot x & (0 \leq x < x_0) \\ G_{II}(x, x_0) = \left(\frac{x}{L} - 1\right) \cdot x_0 & (x_0 < x \leq L) \end{cases}$$



$$G(x, x_0) = \begin{cases} G_{II}(x, x_0) = \left(\frac{x}{L} - 1\right) \cdot x_0 & (0 \leq x_0 < x) \\ G_I(x, x_0) = \left(\frac{x_0}{L} - 1\right) \cdot x & (x < x_0 \leq L) \end{cases}$$

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$$\varphi(x) = \int_0^L G(x, x_0) \cdot f(x_0) dx_0 =$$

$$= \int_0^x G_{II}(x, x_0) \cdot f(x_0) dx_0 + \int_x^L G_I(x, x_0) \cdot f(x_0) dx_0$$

$$= \left(\frac{x}{L} - 1\right) \cdot \int_0^x x_0 \cdot f(x_0) dx_0 + x \cdot \int_x^L \left(\frac{x_0}{L} - 1\right) \cdot f(x_0) dx_0$$

*A **general** solution is
obtained for **any** $f(x)$!!*

$$L[y] = y'' = f(x)$$

$$y(0) = y(L) = 0$$



$$\varphi(x) = \int_a^b G(x, x_0) \cdot f(x_0) dx_0$$

Example: Uniform unit-load along $0 \leq x \leq L$

$$f(x) = 1$$

$$\varphi(x) = \left(\frac{x}{L} - 1\right) \cdot \int_0^x x_0 \cdot dx_0 + x \cdot \int_x^L \left(\frac{x_0}{L} - 1\right) \cdot dx_0$$



$$\varphi(x) = \frac{1}{2} \cdot x \cdot (x - L)$$

Example: Linear load along $0 \leq x \leq L$

$$f(x) = x$$

$$\varphi(x) = \left(\frac{x}{L} - 1\right) \cdot \int_0^x x_0^2 \cdot dx_0 + x \cdot \int_x^L \left(\frac{x_0}{L} - 1\right) \cdot x_0 \cdot dx_0$$



$$\varphi(x) = \frac{1}{6} \cdot x \cdot (x^2 - L^2)$$