

Consider the non-homogeneous linear ODE

$$(1) \quad y'' + y = f(t).$$

We look for solutions to this ODE using variation of parameters. With this choice, we assume the solution is

$$y(t) = u_1(t) \cos t + u_2(t) \sin t$$

since  $\{\cos t, \sin t\}$  is a set of fundamental solutions to  $y'' + y = 0$ . Differentiating  $y$  we obtain

$$y' = -u_1 \sin t + u_2 \cos t + u_1' \cos t + u_2' \sin t.$$

Now assuming

$$(2) \quad u_1' \cos t + u_2' \sin t = 0$$

and differentiating again gives us

$$y'' = -u_1 \cos t - u_2 \sin t - u_1' \sin t + u_2' \cos t.$$

Substituting this into Equation (1) leads to

$$y'' + y = -u_1' \sin t + u_2' \cos t = f(t).$$

Equation (2) and this last equation gives the system of equations

$$\begin{pmatrix} \cos t & \sin t \\ -\sin t & \cos t \end{pmatrix} \begin{pmatrix} u_1' \\ u_2' \end{pmatrix} = \begin{pmatrix} 0 \\ f(t) \end{pmatrix}$$

Using the inverse of the matrix on the left hand side gives one

$$\begin{pmatrix} u_1' \\ u_2' \end{pmatrix} = \begin{pmatrix} \cos t & -\sin t \\ \sin t & \cos t \end{pmatrix} \begin{pmatrix} 0 \\ f(t) \end{pmatrix}$$

or

$$\begin{aligned} u_1' &= -f(t) \sin t \\ u_2' &= f(t) \cos t \end{aligned}$$

Integrating these two equations leads to

$$u_1(t) = u_1(0) - \int_0^t f(\tau) \sin \tau d\tau$$

$$u_2(t) = u_2(0) + \int_0^t f(\tau) \cos \tau d\tau$$

Since  $y(t) = u_1 \cos t + u_2 \sin t$ , we now have

$$(3) \quad y(t) = u_1(0) \cos t - \cos t \int_0^t f(\tau) \sin \tau d\tau + u_2(0) \sin t + \sin t \int_0^t f(\tau) \cos \tau d\tau$$

One can write this last form for  $y$  as

$$y(t) = u_1(0) \cos t + u_2(0) \sin t + \int_0^t f(\tau) (\cos \tau \sin t - \sin \tau \cos t) d\tau$$

or

$$y(t) = u_1(0) \cos t + u_2(0) \sin t + \int_0^t f(\tau) \sin(t - \tau) d\tau.$$

This last form is known as the Green's function form for the solution. Since  $u_1(0), u_2(0)$  are arbitrary, we write this last solution as

$$y(t) = c_1 \cos t + c_2 \sin t + \int_0^t f(\tau) \sin(t - \tau) d\tau.$$

Therefore, the solution is the homogenous part plus a convolution of the forcing term with  $\sin$ .

If we let

$$v = y', \quad A = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \quad \text{and} \quad M = \begin{pmatrix} \cos t & \sin t \\ -\sin t & \cos t \end{pmatrix}$$

then  $y'' + y = 0$  can be written as the equivalent system

$$x' = Ax$$

with  $x = \begin{pmatrix} y \\ v \end{pmatrix}$  whose solution is  $x_H = M \begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$  where  $c_1$  and  $c_2$  are arbitrary numbers.

We now look for a solution to the non-homogeneous problem

$$x' = Ax + \begin{pmatrix} 0 \\ f(t) \end{pmatrix}$$

which is equivalent to  $y'' + y = f(t)$  by assuming

$$x_N = Mu = M \begin{pmatrix} u_1 \\ u_2 \end{pmatrix}.$$

Differentiating gives

$$x'_N = Mu' + M'u.$$

Substituting  $x_N$  into the system of ODEs leads to

$$x'_N = Mu' + M'u = Ax_N + \begin{pmatrix} 0 \\ f(t) \end{pmatrix} = AMu + \begin{pmatrix} 0 \\ f(t) \end{pmatrix}.$$

Since  $M' = AM$ , this simplifies to

$$Mu' = \begin{pmatrix} 0 \\ f(t) \end{pmatrix} \equiv F(t).$$

Therefore,  $u' = M^{-1}F(t)$ . The determinant of  $M$  is the Wronskian of  $\{\cos t, \sin t\}$  and is equal to 1. The inverse of  $M$  is

$$M^{-1} = \begin{pmatrix} \cos t & -\sin t \\ \sin t & \cos t \end{pmatrix}.$$

Therefore,

$$u' = \begin{pmatrix} \cos t & -\sin t \\ \sin t & \cos t \end{pmatrix} \begin{pmatrix} 0 \\ f(t) \end{pmatrix}$$

giving

$$\begin{aligned} u'_1 &= -f(t) \sin t \\ u'_2 &= f(t) \cos t \end{aligned}$$

which is exactly what we obtained above using  $y'' + y = f(t)$ .