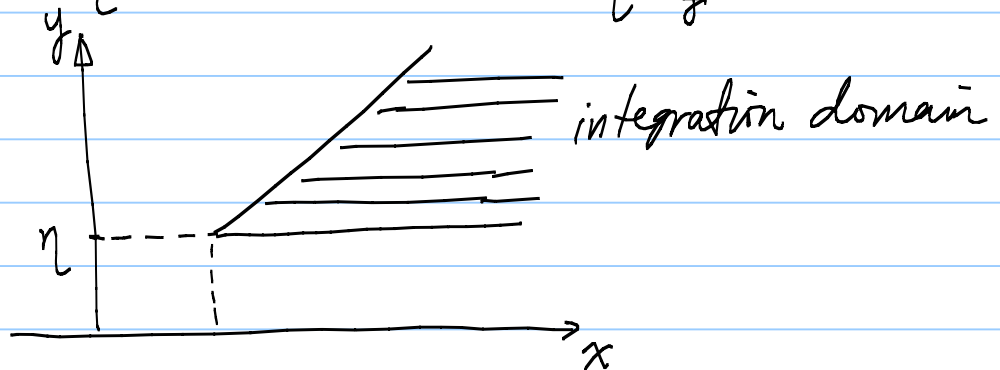


$$g = \operatorname{erfc}(\eta) = \frac{2}{\sqrt{\pi}} \int_{\eta}^{\infty} e^{-x^2} dx$$

To maintain $f'(+\infty) = 0$, we integrate

$$f'(\eta) = - \int_{\eta}^{\infty} g(y) dy = - \frac{2}{\sqrt{\pi}} \int_{\eta}^{+\infty} \left[\int_{y}^{+\infty} e^{-x^2} dx \right] dy$$



Exchange integration variable we get

$$\begin{aligned} f'(\eta) &= - \frac{2}{\sqrt{\pi}} \int_{\eta}^{+\infty} \left[\int_{\eta}^x e^{-x^2} dy \right] dx \\ &= - \frac{2}{\sqrt{\pi}} \int_{\eta}^{+\infty} (x - \eta) e^{-x^2} dx \\ &= - \frac{2}{\sqrt{\pi}} \int_{\eta}^{+\infty} x e^{-x^2} dx + \eta \frac{2}{\sqrt{\pi}} \int_{\eta}^{+\infty} e^{-x^2} dx \\ &= - \frac{1}{\sqrt{\pi}} e^{-\eta^2} + \eta \operatorname{erfc}(\eta) \end{aligned}$$

Integrate again

$$\begin{aligned} f(\eta) &= -\int_{\eta}^{+\infty} f'(y) dy = \frac{1}{\sqrt{\pi}} \int_{\eta}^{+\infty} e^{-y^2} dy - \int_{\eta}^{+\infty} y \operatorname{erfc}(y) dy \\ &= \frac{1}{2} \operatorname{erfc}(\eta) - \int_{\eta}^{\infty} y f''(y) dy \\ &= \frac{1}{2} \operatorname{erfc}(\eta) - y f'(y) \Big|_{\eta}^{\infty} + \int_{\eta}^{\infty} f'(y) dy \end{aligned}$$

The last term is $-f(\eta)$ by definition

$$\begin{aligned} \therefore f(\eta) &= \frac{1}{2} \left[\frac{1}{2} \operatorname{erfc}(\eta) + \eta f'(\eta) \right] \\ &= \frac{1}{4} \left[\operatorname{erfc}(\eta) + 2 \left(-\frac{1}{\sqrt{\pi}} \eta e^{-\eta^2} + \eta^2 \operatorname{erfc}(\eta) \right) \right] \\ &= \frac{1}{4} \left[(1 + 2\eta^2) \operatorname{erfc}(\eta) - \frac{2}{\sqrt{\pi}} \eta e^{-\eta^2} \right] \end{aligned}$$

Notice that the equation for $f(\eta)$ is homogeneous, therefore we are allowed an arbitrary constant coefficient. Applying the condition $f(\eta) = 1$ gives

$$f(\eta) = (1 + 2\eta^2) \operatorname{erfc}(\eta) - \frac{2}{\sqrt{\pi}} \eta e^{-\eta^2}$$

