

THE NUMERICAL SOLUTION OF FREDHOLM INTEGRAL EQUATIONS OF THE SECOND KIND*

KENDALL E. ATKINSON†

1. Introduction. A general method is presented for the numerical solution of the Fredholm integral equation,

$$(1) \quad \lambda x(s) - \int_a^b K(s, t)x(t) dt = y(s), \quad a \leq s \leq b.$$

In the equation, λ is a nonzero complex number, $[a, b]$ is a finite interval, $y(s)$ is complex-valued and continuous on $[a, b]$, and the integral operator $\mathcal{K}$,

$$(2) \quad (\mathcal{K}x)(s) = \int_a^b K(s, t)x(t) dt, \quad a \leq s \leq b,$$

is assumed to be a compact (completely continuous) operator on $C[a, b]$ into $C[a, b]$. The set $C[a, b]$ consists of all complex-valued continuous functions on $[a, b]$, and with the maximum norm,

$$\|x\| = \max_{a \leq s \leq b} |x(s)|,$$

it is a Banach space.

Although quite general, the method presented is intended to treat (1) when the kernel $K(s, t)$ has singularities, e.g.,

$$\log |s - t|, \quad |s - t|^\alpha \quad \text{for } \alpha > -1, \quad \log |\cos s - \cos t|.$$

When the kernel has several continuous derivatives, the method reduces to replacing the integral with a numerical integral and then to solving a finite linear system; see [1], [2], [3], [5], [11], [13].

In the following section, a generalized form of numerical integration is given for functions of one variable. It is applied to (1) in §3, and convergence of the resulting method is shown in §4. Section 5 contains computational notes and a numerical example.

2. Generalized quadrature. Assume $f \in C[a, b]$ and $\varphi(t)$ is Lebesgue integrable on $[a, b]$; denote $\int_a^b |\varphi(t)| dt$ by $\|\varphi\|_1$. (For most practical prob-

* Received by the editors June 13, 1966, and in revised form January 18, 1967. Contributed at the Symposium on Numerical Solution of Differential Equations, SIAM 1966 National Meeting at the University of Iowa, sponsored by the United States Air Force Office of Scientific Research, May 11-14, 1966.

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Numerical Solution Of Integral Equations Of The Second Kind

Kendall E. Atkinson



Numerical Solution Of Integral Equations Of The Second Kind:

The Numerical Solution of Integral Equations of the Second Kind Kendall E. Atkinson, 1997-06-28 This book provides an extensive introduction to the numerical solution of a large class of integral equations

The Application and Numerical Solution of Integral Equations R.S. Anderssen, F.R. de Hoog, M.A. Lukas, 1980-03-31 This publication reports the proceedings of a one day seminar on The Application and Numerical Solution of Integral Equations held at the Australian National University on Wednesday November 29 1978 It was organized by the Computing Research Group Australian National University and the Division of Mathematics and Statistics CSIRO Due to unforeseen circumstances Dr M L Dow was unable to participate At short notice Professor D Elliott reviewed Cauchy singular integral equations but a paper on same is not included in these proceedings The interested reader is referred to the recent translation of V V Ivanov The Theory of Approximate Methods and their Application to the Numerical Solution of Singular Integral Equations Noordhoff International Publishers Leyden 1976 An attempt was made to structure the program to the extent that the emphasis was on the numerical solution of integral equations for which known applications exist along with explanations of how and why integral equation formalisms arise In addition the programme reflected the broad classification of most integral equations as either singular or non singular as either Fredholm or Volterra and as either first or second kind

Numerical Solution of Integral Equations Michael A. Golberg, 2013-11-11 In 1979 I edited Volume 18 in this series Solution Methods for Integral Equations Theory and Applications Since that time there has been an explosive growth in all aspects of the numerical solution of integral equations By my estimate over 2000 papers on this subject have been published in the last decade and more than 60 books on theory and applications have appeared In particular as can be seen in many of the chapters in this book integral equation techniques are playing an increasingly important role in the solution of many scientific and engineering problems For instance the boundary element method discussed by Atkinson in Chapter 1 is becoming an equal partner with finite element and finite difference techniques for solving many types of partial differential equations Obviously in one volume it would be impossible to present a complete picture of what has taken place in this area during the past ten years Consequently we have chosen a number of subjects in which significant advances have been made that we feel have not been covered in depth in other books For instance ten years ago the theory of the numerical solution of Cauchy singular equations was in its infancy Today as shown by Golberg and Elliott in Chapters 5 and 6 the theory of polynomial approximations is essentially complete although many details of practical implementation remain to be worked out

Methods for the Numerical Solution of Integral Equations of the Second Kind David Blair Coldrick, 1972

Computational Methods for Linear Integral Equations Prem Kythe, Pratap Puri, 2011-06-28 This book presents numerical methods and computational aspects for linear integral equations Such equations occur in various areas of applied mathematics physics and engineering The material covered in this book though not exhaustive offers useful techniques for solving a variety of problems Historical

information covering the nineteenth and twentieth centuries is available in fragments in Kantorovich and Krylov 1958 Anselone 1964 Mikhlin 1967 Lonseth 1977 Atkinson 1976 Baker 1978 Kondo 1991 and Brunner 1997 Integral equations are encountered in a variety of applications in many fields including continuum mechanics potential theory geophysics electricity and magnetism kinetic theory of gases hereditary phenomena in physics and biology renewal theory quantum mechanics radiation optimization optimal control systems communication theory mathematical economics population genetics queueing theory and medicine Most of the boundary value problems involving differential equations can be converted into problems in integral equations but there are certain problems which can be formulated only in terms of integral equations A computational approach to the solution of integral equations is therefore an essential branch of scientific inquiry

Computational Methods for Integral Equations L. M. Delves, J. L. Mohamed, 1985 This textbook provides a readable account of techniques for numerical solutions Handbook of Computational Methods for Integration Prem K. Kythe, Michael R. Schäferkotter, 2004-12-20 During the past 20 years there has been enormous productivity in theoretical as well as computational integration Some attempts have been made to find an optimal or best numerical method and related computer code to put to rest the problem of numerical integration but the research is continuously ongoing as this problem is still very much open **Numerical Solution of Integral Equation of the Second Kind** Chi-Fai Chan, 1998 Spectral Approximation of Linear Operators Francoise Chatelin, 2011-05-26 Originally published New York Academic Press 1983

Multidimensional Weakly Singular Integral Equations Gennadi Vainikko, 2006-11-15 The final aim of the book is to construct effective discretization methods to solve multidimensional weakly singular integral equations of the second kind on a region of $\mathbb{R}^n$ e.g. equations arising in the radiation transfer theory To this end the smoothness of the solution is examined proposing sharp estimates of the growth of the derivatives of the solution near the boundary G The superconvergence effect of collocation methods at the collocation points is established This is a book for graduate students and researchers in the fields of analysis integral equations mathematical physics and numerical methods No special knowledge beyond standard undergraduate courses is assumed

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