

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

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**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,  $\lambda$  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-

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sejumlah kasus fraud terjadi di seluruh dunia sepanjang tahun 2019 perusahaan perusahaan raksasa yang dikenal memiliki sistem pengawasan keuangan yang baik ternyata tak terlepas dari aktivitas fraud salah satu contoh see more

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