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,

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

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 $\mathcal{K}$,

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

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.,

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

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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Zhongying Chen,Charles A. Micchelli,Yuesheng Xu

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 increas ingly 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 cover ing 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 mag netism kinetic theory of gases hereditary phenomena in physics and biology renewal theory quantum mechanics radiation optimization optimal control sys tems communication theory mathematical economics population genetics queue ing theory and medicine Most of the boundary value problems involving differ ential 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 *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 **Computational Methods for Integral Equations** L. M. Delves,J. L. Mohamed,1985 This textbook provides a readable account of techniques for numerical solutions **Numerical Solution of Integral Equation of the Second Kind** Chi-Fai Chan,1998 **Applied Singular Integral Equations** B. N. Mandal,A. Chakrabarti,2016-04-19 The book is devoted to varieties of linear singular integral equations with special emphasis on their methods of solution It introduces the singular integral equations and their applications to researchers as well as graduate students of this fascinating and growing branch of applied mathematics **Stress Concentration at Notches** Mykhaylo P. Savruk,Andrzej Kazberuk,2016-09-27 This book compiles solutions of linear theory of elasticity problems for isotropic and anisotropic bodies with sharp and rounded notches It contains an overview of established and recent achievements and presents the authors original solutions in the field considered with extensive discussion The volume demonstrates through numerous useful examples the effectiveness of singular integral equations for obtaining exact solutions of boundary problems of the theory of elasticity for bodies with cracks and notches Incorporating analytical and numerical solutions of the problems of stress concentrations in solid bodies with crack like defects this volume is ideal for scientists and PhD students dealing with the problems of theory of elasticity and fracture mechanics **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 Rn 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 **Advances in Fuzzy Integral and Differential Equations** Tofigh Allahviranloo,Soheil Salahshour,2021-07-25 As the title of the book suggests the topics of this book are organized into two parts The first part points out the fuzzy differential equations and the second one is related to the fuzzy integral equations The book contains nine chapters that six chapters are about fuzzy differential equations and three of them are about fuzzy integral equations In each part the chapters authors are going to discuss the topics theoretically and numerically All researchers and students in the field of mathematical computer and also engineering sciences can benefit from the subjects of the book **Fractional Order Processes** Seshu Kumar Damarla,Madhusree Kundu,2018-09-03 The book presents efficient numerical methods for simulation and analysis of physical processes exhibiting fractional order FO dynamics The book introduces FO system identification method to estimate parameters of a mathematical model under consideration from experimental or simulated data A simple tuning technique which aims to produce a robust FO PID controller exhibiting iso damping property during re parameterization of a plant is devised in the book A new numerical method to find an equivalent finite dimensional integer order system for an infinite dimensional FO system is developed in the book The book also introduces a numerical method to solve FO optimal control problems Key features Proposes generalized triangular function operational matrices Shows significant applications of triangular orthogonal functions as well as triangular strip operational matrices in simulation identification and control of fractional order processes Provides numerical methods for simulation of physical problems involving different types of weakly singular integral equations Abel s integral equation fractional order integro differential equations fractional order differential and differential algebraic equations and fractional order partial differential equations Suggests alternative way to do numerical computation of fractional order signals and systems and control Provides source codes developed in MATLAB for each chapter allowing the interested reader to take advantage of these codes for broadening and enhancing the scope of the book itself and developing new results **Multiscale Methods for Fredholm Integral Equations** Zhongying Chen,Charles A. Micchelli,Yuesheng Xu,2015-07-16 Presents the state of the art in the study of fast multiscale methods for solving these equations based on wavelets **Learning with Fractional Orthogonal Kernel Classifiers in Support Vector Machines** Jamal Amani Rad,Kourosh Parand,Snehashish Chakraverty,2023-03-18 This book contains select chapters on support vector algorithms from different perspectives including mathematical background properties of various kernel functions and several applications The main focus of this book is on orthogonal kernel functions and the properties of the classical kernel functions Chebyshev Legendre Gegenbauer and Jacobi are reviewed in some chapters Moreover the fractional form of these kernel functions is introduced in the same chapters and for ease of use for these kernel functions a tutorial on a Python package named ORSVM is presented The book also exhibits a variety of applications for support vector algorithms and in addition to the classification these algorithms along with the introduced kernel functions are utilized for solving ordinary partial integro and fractional differential equations On the other hand

nowadays the real time and big data applications of support vector algorithms are growing Consequently the Compute Unified Device Architecture CUDA parallelizing the procedure of support vector algorithms based on orthogonal kernel functions is presented The book sheds light on how to use support vector algorithms based on orthogonal kernel functions in different situations and gives a significant perspective to all machine learning and scientific machine learning researchers all around the world to utilize fractional orthogonal kernel functions in their pattern recognition or scientific computing problems **COMPUTATIONAL MODELS - Volume II** Shaidurov Vladimir Viktorovich,2009-04-10 Computational Models is a component of Encyclopedia of Mathematical Sciences in the global Encyclopedia of Life Support Systems EOLSS which is an integrated compendium of twenty one Encyclopedias Modern Computational Mathematics arises in a wide variety of fields including business economics engineering finance medicine and science The Theme on Computational Models provides the essential aspects of Computational Mathematics emphasizing Basic Methods for Solving Equations Numerical Analysis and Methods for Ordinary Differential Equations Numerical Methods and Algorithms Computational Methods and Algorithms Numerical Models and Simulation These two volumes are aimed at those seeking in depth of advanced knowledge University and College students Educators Professional practitioners Research personnel and Policy analysts managers and decision makers and NGOs *Issues in Applied Mathematics: 2013 Edition* ,2013-05-01 Issues in Applied Mathematics 2013 Edition is a ScholarlyEditions book that delivers timely authoritative and comprehensive information about Mathematical Physics The editors have built Issues in Applied Mathematics 2013 Edition on the vast information databases of ScholarlyNews You can expect the information about Mathematical Physics in this book to be deeper than what you can access anywhere else as well as consistently reliable authoritative informed and relevant The content of Issues in Applied Mathematics 2013 Edition has been produced by the world s leading scientists engineers analysts research institutions and companies All of the content is from peer reviewed sources and all of it is written assembled and edited by the editors at ScholarlyEditions and available exclusively from us You now have a source you can cite with authority confidence and credibility More information is available at http www ScholarlyEditions com Handbook of Mathematics I.N. Bronshtein,K.A. Semendyayev,Gerhard Musiol,Heiner Mühlig,2015-03-19 This guide book to mathematics contains in handbook form the fundamental working knowledge of mathematics which is needed as an everyday guide for working scientists and engineers as well as for students Easy to understand and convenient to use this guide book gives concisely the information necessary to evaluate most problems which occur in concrete applications In the newer editions emphasis was laid on those fields of mathematics that became more important for the formulation and modeling of technical and natural processes namely Numerical Mathematics Probability Theory and Statistics as well as Information Processing Besides many enhancements and new paragraphs new sections on Geometric and Coordinate Transformations Quaternions and Applications and Lie Groups and Lie Algebras were added for the sixth edition **Wavelet Based Approximation Schemes for Singular Integral Equations** Madan Mohan

Panja,Birendra Nath Mandal,2020-06-07 Many mathematical problems in science and engineering are defined by ordinary or partial differential equations with appropriate initial boundary conditions Among the various methods boundary integral equation method BIEM is probably the most effective It s main advantage is that it changes a problem from its formulation in terms of unbounded differential operator to one for an integral integro differential operator which makes the problem tractable from the analytical or numerical point of view Basically the review study of the problem is shifted to a boundary a relatively smaller domain where it gives rise to integral equations defined over a suitable function space Integral equations with singular kernels areamong the most important classes in the fields of elasticity fluid mechanics electromagnetics and other domains in applied science and engineering With the advancesin computer technology numerical simulations have become important tools in science and engineering Several methods have been developed in numerical analysis for equations in mathematical models of applied sciences Widely used methods include Finite Difference Method FDM Finite Element Method FEM Finite Volume Method FVM and Galerkin Method GM Unfortunately none of these are versatile Each has merits and limitations For example the widely used FDM and FEM suffers from difficulties in problem solving when rapid changes appear in singularities Even with the modern computing machines analysis of shock wave or crack propagations in three dimensional solids by the existing classical numerical schemes is challenging computational time memory requirements Therefore with the availability of faster computing machines research into the development of new efficient schemes for approximate solutions numerical simulations is an ongoing parallel activity Numerical methods based on wavelet basis multiresolution analysis may be regarded as a confluence of widely used numerical schemes based on Finite Difference Method Finite Element Method Galerkin Method etc The objective of this monograph is to deal with numerical techniques to obtain multiscale approximate solutions in wavelet basis of different types of integral equations with kernels involving varieties of singularities appearing in the field of elasticity fluid mechanics electromagnetics and many other domains in applied science and engineering   *Progress in Intelligent Decision Science* Tofigh Allahviranloo,Soheil Salahshour,Nafiz Arica,2021-01-29 This book contains the topics of artificial intelligence and deep learning that do have much application in real life problems The concept of uncertainty has long been used in applied science especially decision making and a logical decision must be made in the field of uncertainty or in the real life environment that is formed and combined with vague concepts and data The chapters of this book are connected to the new concepts and aspects of decision making with uncertainty Besides other chapters are involved with the concept of data mining and decision making under uncertain computations

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