

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, 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-

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Table of Contents Numerical Solution Of Integral Equations Of The Second Kind

1. Understanding the eBook Numerical Solution Of Integral Equations Of The Second Kind
 - The Rise of Digital Reading Numerical Solution Of Integral Equations Of The Second Kind
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Solution Of Integral Equations Of The Second Kind
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Numerical Solution Of Integral Equations Of The Second Kind
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Solution Of Integral Equations Of The Second Kind
 - Personalized Recommendations
 - Numerical Solution Of Integral Equations Of The Second Kind User Reviews and Ratings
 - Numerical Solution Of Integral Equations Of The Second Kind and Bestseller Lists
5. Accessing Numerical Solution Of Integral Equations Of The Second Kind Free and Paid eBooks
 - Numerical Solution Of Integral Equations Of The Second Kind Public Domain eBooks
 - Numerical Solution Of Integral Equations Of The Second Kind eBook Subscription Services
 - Numerical Solution Of Integral Equations Of The Second Kind Budget-Friendly Options

6. Navigating Numerical Solution Of Integral Equations Of The Second Kind eBook Formats
 - ePub, PDF, MOBI, and More
 - Numerical Solution Of Integral Equations Of The Second Kind Compatibility with Devices
 - Numerical Solution Of Integral Equations Of The Second Kind Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Solution Of Integral Equations Of The Second Kind
 - Highlighting and Note-Taking Numerical Solution Of Integral Equations Of The Second Kind
 - Interactive Elements Numerical Solution Of Integral Equations Of The Second Kind
8. Staying Engaged with Numerical Solution Of Integral Equations Of The Second Kind
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Solution Of Integral Equations Of The Second Kind
9. Balancing eBooks and Physical Books Numerical Solution Of Integral Equations Of The Second Kind
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Solution Of Integral Equations Of The Second Kind
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Numerical Solution Of Integral Equations Of The Second Kind
 - Setting Reading Goals Numerical Solution Of Integral Equations Of The Second Kind
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Numerical Solution Of Integral Equations Of The Second Kind
 - Fact-Checking eBook Content of Numerical Solution Of Integral Equations Of The Second Kind
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

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