

# 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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# Numerical Solution Of Integral Equations Of The Second Kind

**Tobias Bleicker**



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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
- Interactive and Gamified eBooks

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