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

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

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

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)
$$(\mathfrak{K}x)(s) = \int_a^b K(s,t)x(t) \ dt, \qquad a \le s \le b,$$

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,

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

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.,

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

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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