

SUBJECT: MATHEMATICS

**PAPER: ADVANCED MATHEMATICAL
METHODS**

PAPER CODE:H 3051(PAPER III)

CLASS: MSc III SEMESTER

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Solve the following Fredholm integral eqⁿ

(1) $\phi(x) = \sec^2 x + \lambda \int_0^1 \phi(\xi) d\xi$
Solution. Given $\phi(x) = \sec^2 x + \lambda \int_0^1 \phi(\xi) d\xi$ — (1)
 We know that solⁿ of

$$\phi(x) = f(x) + \lambda \int_a^b K(x, \xi) \phi(\xi) d\xi \text{ is}$$

$$\phi(x) = f(x) + \lambda \int_a^b R(x, \xi; \lambda) f(\xi) d\xi$$

Here $f(x) = \sec^2 x$, $K(x, \xi) = 1$, $a = 0$, $b = 1$

We know that

$$R(x, \xi; \lambda) = \frac{D(x, \xi; \lambda)}{D(\lambda)}$$

where $D(x, \xi; \lambda) = B_0(x, \xi) - \frac{\lambda}{1!} B_1(x, \xi) + \frac{\lambda^2}{2!} B_2(x, \xi) - \dots$

$$D(\lambda) = 1 - \frac{\lambda}{1!} c_1 + \frac{\lambda^2}{2!} c_2 - \frac{\lambda^3}{3!} c_3 + \dots$$

Here $B_0(x, \xi) = 1$, $c_1 = \int_0^1 B_0(\xi, \xi) d\xi = \int_0^1 1 \cdot d\xi$

$$\Rightarrow \boxed{c_1 = 1}$$

We know that

$$B_m(x, \xi) = c_m K(x, \xi) - m \int_0^1 K(x, \xi_1) B_{m-1}(\xi_1, \xi) d\xi_1$$

but $m = 1$

$$B_1(x, \xi) = c_1 K(x, \xi) - 1 \int_0^1 K(x, \xi_1) B_0(\xi_1, \xi) d\xi_1$$

$$B_1(x, \xi) = (1)(1) - \int_0^1 (1)(1) d\xi_1 = 0$$

$$c_2 = \int_0^1 B_1(\xi, \xi) d\xi = \int_0^1 0 \cdot d\xi = 0 \Rightarrow \boxed{c_2 = 0}$$

$$B_2(x, \xi) = c_2 K(x, \xi) - 2 \int_0^1 K(x, \xi_1) B_1(\xi_1, \xi) d\xi_1$$

$$= 0 - 2 \int_0^1 1 \cdot 0 d\xi_1 = 0$$

So we have $c_1 = 1$, $c_2 = 0 = c_3 = \dots$

$$B_0(x, \xi) = 1, B_1(x, \xi) = 0 = B_2(x, \xi) = \dots$$

$$i) R(x, \xi; \lambda) = \frac{1 - \lambda \cdot 0}{[1 - \lambda \cdot (1) + 0]} = \left(\frac{1}{1 - \lambda} \right)$$

ii Required soln of (i) is

$$\begin{aligned} \phi(x) &= \sec^2 x + \lambda \int_0^1 \frac{1}{1 - \lambda} \cdot \sec^2 \xi \, d\xi \quad (\lambda \neq 1) \\ &= \sec^2 x + \frac{\lambda}{1 - \lambda} \int_0^1 \sec^2 \xi \, d\xi \\ &= \sec^2 x + \frac{\lambda}{1 - \lambda} [\tan \xi]_0^1 \end{aligned}$$

$$\boxed{\phi(x) = \sec^2 x + \frac{\lambda}{1 - \lambda} \cdot (\tan 1)}$$

② Solve the following

$$\phi(x) = e^x + \lambda \int_0^{10} x\xi \phi(\xi) \, d\xi$$

Soln. Given

$$\phi(x) = e^x + \lambda \int_0^{10} x\xi \phi(\xi) \, d\xi \quad \text{--- (1)}$$

$$\text{Here } f(x) = e^x, \quad K(x, \xi) = x\xi$$

We know that the required solution of (1) is given by

$$\phi(x) = f(x) + \lambda \int_0^{10} R(x, \xi; \lambda) f(\xi) \, d\xi \quad \text{--- (2)}$$

$$\text{where } f(x) = e^x \Rightarrow f(\xi) = e^\xi$$

$$R(x, \xi; \lambda) = \frac{D(x, \xi; \lambda)}{D(\lambda)} \quad \text{where}$$

$$D(x, \xi; \lambda) = K(x, \xi) - \frac{\lambda}{1!} B_1(x, \xi) + \frac{\lambda^2}{2!} B_2(x, \xi) - \frac{\lambda^3}{3!} B_3(x, \xi) + \dots \quad \text{--- (3)}$$

$$D(\lambda) = 1 - \frac{\lambda}{1!} c_1 + \frac{\lambda^2}{2!} c_2 - \frac{\lambda^3}{3!} c_3 + \dots \quad \text{--- (4)}$$

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$$c_1 = \int_0^{10} B_0(x, \xi_1) d\xi_1 = \int_0^{10} \xi_1 \cdot \xi_1 d\xi_1 = \frac{1}{3}(10)^3$$

$B_0(x, \xi) = K(x, \xi)$
 (Here)

Now,

$$B_m(x, \xi) = c_m K(x, \xi) - m \int_0^{10} K(x, \xi_1) B_{m-1}(\xi_1, \xi) d\xi_1$$

put $m=1$

$$B_1(x, \xi) = c_1 K(x, \xi) - 1 \cdot \int_0^{10} K(x, \xi_1) B_0(\xi_1, \xi) d\xi_1$$

$$= \frac{10^3}{3} x \xi - \int_0^{10} x \xi_1 \cdot \xi_1 \cdot \xi d\xi_1$$

$$= \frac{10^3}{3} x \xi - x \xi \int_0^{10} \xi_1^2 d\xi_1$$

$$B_1(x, \xi) = \frac{10^3}{3} x \xi - \frac{x \xi}{3} \left[\xi_1^3 \right]_0^{10}$$

$$= \left(\frac{10^3}{3} x \xi \right) - \left(\frac{10^3}{3} x \xi \right) = 0$$

$$c_2 = \int_0^{10} B_1(\xi_1, \xi_1) d\xi_1 = \int_0^{10} 0 \cdot d\xi_1 = 0$$

$$\therefore B_2(x, \xi) = 0 = B_3(x, \xi) = \dots$$

$$c_3 = 0 = c_4 = c_5 = \dots$$

$$\therefore D(x, \xi; \lambda) = K(x, \xi) - \lambda B_1(x, \xi) + \frac{\lambda^2}{2} B_2(x, \xi) - \frac{\lambda^3}{6} B_3(x, \xi) + \dots$$

$$D(x, \xi; \lambda) = x \xi \quad \left[\because B_1(x, \xi) = 0 = B_2(x, \xi) = \dots \right]$$

$$D(\lambda) = 1 - \lambda c_1 + \frac{\lambda^2}{2} c_2 - \frac{\lambda^3}{6} c_3 + \dots$$

$$= \left(1 - \lambda \cdot \frac{10^3}{3} \right) \quad \left[\because c_2 = 0 = c_3 = \dots \right]$$

$$\therefore R(x, \xi; \lambda) = \frac{D(x, \xi; \lambda)}{D(\lambda)} = \left(\frac{x \xi}{1 - \frac{1000 \lambda}{3}} \right)$$

ii Required solution of (i) is

$$\Phi(x) = e^x + \lambda \int_0^{10} R(x, \xi; \lambda) e^{\xi} d\xi$$

$$= e^x + \lambda \int_0^{10} \frac{x \xi}{\left(1 - \frac{1000 \lambda}{3} \right)} \cdot e^{\xi} d\xi$$

(4)

$$\phi(x) = e^x + \left(\frac{3\lambda x}{3-1000\lambda} \right) \int_0^{10} \xi \cdot e^\xi d\xi$$

$$\phi(x) = e^x + \frac{3\lambda x}{(3-1000\lambda)} \left[\xi \cdot e^\xi \Big|_0^{10} - \int_0^{10} 1 \cdot e^\xi d\xi \right]$$

$$\phi(x) = e^x + \frac{3\lambda x}{(3-1000\lambda)} \left[10e^{10} - (e^\xi) \Big|_0^{10} \right]$$

$$\phi(x) = e^x + \frac{3\lambda x}{(3-1000\lambda)} \left[10e^{10} - (e^{10} - 1) \right]$$

$$\phi(x) = e^x + \frac{3\lambda x}{(3-1000\lambda)} [9e^{10} + 1]$$

(3) Solve the following

$$\phi(x) = \sin x + \lambda \int_4^{10} x \cdot \phi(\xi) d\xi$$

Solution. Given

$$\phi(x) = \sin x + \lambda \int_4^{10} x \phi(\xi) d\xi$$

Its solution is given by $\left\{ \begin{array}{l} \text{Here } f(x) = \sin x \\ K(x, \xi) = x. \end{array} \right.$

$$\phi(x) = f(x) + \lambda \int_4^{10} R(x, \xi; \lambda) f(\xi) d\xi$$

where $f(x) = \sin x \Rightarrow f(\xi) = \sin \xi$,

$$B_0(x, \xi) = K_1(x, \xi) = K(x, \xi) = x, R(x, \xi; \lambda) = \frac{D(x, \xi; \lambda)}{D(\lambda)}$$

Now,

$$D(x, \xi; \lambda) = K(x, \xi) - \frac{\lambda}{1!} B_1(x, \xi) + \frac{\lambda^2}{2!} B_2(x, \xi) - \frac{\lambda^3}{3!} B_3(x, \xi) + \dots$$

$$D(\lambda) = 1 - \frac{\lambda}{1!} c_1 + \frac{\lambda^2}{2!} c_2 - \frac{\lambda^3}{3!} c_3 + \dots$$

Now, $c_1 = \int_4^{10} B_0(\xi, \xi) d\xi = \int_4^{10} \xi d\xi = \frac{1}{2} [\xi^2]_4^{10} = \frac{1}{2} [10^2 - 4^2]$

We know that

$$B_m(x, \xi) = c_m K(x, \xi) - m \int_4^{10} K(x, \xi_1) B_{m-1}(\xi_1, \xi) d\xi_1$$

$$\text{put } m=1$$

$$B_1(x, \xi) = c_1 K(x, \xi) - 1 \cdot \int_4^{10} K(x, \xi_1) B_0(x, \xi_1) d\xi_1$$

$$B_1(x, \xi) = (42)x - \int_4^{10} x \cdot \xi_1 d\xi_1$$

$$\left[\because B_0(x, \xi) = K(x, \xi) = x \right]$$

$$= 42x - x \cdot 42 = 0$$

$$\Rightarrow B_1(x, \xi) = 0$$

$$c_2 = \int_4^{10} B_1(\xi_1, \xi_1) d\xi_1 = \int_4^{10} 0 d\xi_1 = 0$$

$$\Rightarrow B_2(x, \xi) = 0 = B_3(x, \xi) = 0 \dots$$

$$\text{and } c_3 = 0 = c_4 = \dots$$

$$ii) D(x, \xi; \lambda) = K(x, \xi) - \lambda B_1(x, \xi) + \frac{\lambda^2}{2} B_2(x, \xi)$$

$$\Rightarrow D(x, \xi; \lambda) = x - 0 = x$$

$$D(\lambda) = 1 - \lambda c_1 + \frac{\lambda^2}{2} c_2 - \frac{\lambda^3}{6} c_3 + \dots$$

$$\Rightarrow D(\lambda) = (1 - 42\lambda) \quad \left[\because c_2 = 0 = c_3 = \dots \right]$$

$$i) R(x, \xi; \lambda) = \frac{D(x, \xi; \lambda)}{D(\lambda)} = \frac{x}{(1 - 42\lambda)}$$

ii) Required solution of (1) is

$$\phi(x) = \sin x + \lambda \int_4^{10} \frac{x}{(1 - 42\lambda)} \cdot \sin \xi d\xi$$

$$= \sin x + \frac{\lambda x}{1 - 42\lambda} \left[-\cos \xi \right]_4^{10}$$

$$\phi(x) = \sin x - \frac{\lambda x}{(1 - 42\lambda)} \left[\cos 10 - \cos 4 \right]$$

$$\phi(x) = \sin x - \left(\frac{2\lambda x}{1 - 42\lambda} \right) \left[\sin 7 \sin 3 \right] \quad \left[\begin{array}{l} \cos A - \cos B \\ = 2 \sin \frac{A+B}{2} \sin \frac{A-B}{2} \end{array} \right]$$

Q Solve the following

$$\phi(x) = e^x + \lambda \int_0^1 2e^x e^{\xi} \phi(\xi) d\xi$$

Solution. Given

$$\phi(x) = e^x + \lambda \int_0^1 2e^x e^{\xi} \phi(\xi) d\xi$$

$$\phi(x) = e^x + 2\lambda \int_0^1 e^{x+\xi} \phi(\xi) d\xi \quad \text{--- (1)}$$

$$\text{Here } f(x) = e^x, K(x, \xi) = 2e^{x+\xi}$$

Its solution is given by

$$\phi(x) = e^x + \lambda \int_0^1 R(x, \xi; \lambda) e^{\xi} d\xi \quad \text{--- (2)}$$

where

$$R(x, \xi; \lambda) = \frac{D(x, \xi; \lambda)}{D(\lambda)}$$

$$D(x, \xi; \lambda) = K(x, \xi) - \frac{\lambda}{1!} B_1(x, \xi) + \frac{\lambda^2}{2!} B_2(x, \xi) - \frac{\lambda^3}{3!} B_3(x, \xi) + \dots \quad \text{--- (3)}$$

$$D(\lambda) = 1 - \lambda C_1 + \frac{\lambda^2}{2!} C_2 - \frac{\lambda^3}{3!} C_3 + \dots \quad \text{--- (4)}$$

$$\text{Now, } C_1 = \int_0^1 B_0(\xi, \xi) d\xi = \int_0^1 K(\xi, \xi) d\xi = 2 \cdot \int_0^1 e^{\xi+\xi} d\xi$$

$$C_1 = 2 \cdot \left[\frac{e^{2\xi}}{2} \right]_0^1 = \left[e^{2\xi} \right]_0^1 = (e^2 - 1)$$

We know that

$$B_m(x, \xi) = C_m K(x, \xi) - m \int_0^1 K(x, \xi_1) B_{m-1}(\xi_1, \xi) d\xi_1$$

but $m=1$

$$B_1(x, \xi) = C_1 K(x, \xi) - 1 \cdot \int_0^1 K(x, \xi_1) B_0(\xi_1, \xi) d\xi_1$$

$$= (e^2 - 1) 2e^{x+\xi} - \int_0^1 2e^{x+\xi_1} \cdot 2e^{\xi_1+\xi} d\xi_1$$

$$= (e^2 - 1)(2) e^{x+\xi} - 4e^{x+\xi} \int_0^1 e^{2\xi_1} d\xi_1$$

$$= (e^2 - 1)(2) e^{x+\xi} - 2e^{x+\xi} \left[e^{2\xi_1} \right]_0^1$$

$$B_1(x, \xi) = (e^2 - 1)(2) e^{x+\xi} - 2e^{x+\xi} [e^2 - 1] = 0$$

$$ii \quad c_2 = 0 = c_3 = \dots$$

$$\text{and } B_2(x, \xi) = 0 = B_3(x, \xi) = \dots$$

$$\text{So, } D(x, \xi; \lambda) = K(x, \xi) - \frac{\lambda}{1} B_1(x, \xi) + \frac{\lambda^2}{2} B_2(x, \xi) - \dots$$

$$D(x, \xi; \lambda) = 2e^{x+\xi} \quad \left[\because B_1(x, \xi) = 0 = B_2(x, \xi) = \dots \right]$$

$$D(\lambda) = 1 - \lambda c_1 + \frac{\lambda^2}{2} c_2 - \dots$$

$$D(\lambda) = 1 - \lambda(e^2 - 1) + 0$$

$$\therefore R(x, \xi; \lambda) = \frac{D(x, \xi; \lambda)}{D(\lambda)} = \frac{2e^{x+\xi}}{1 - \lambda(e^2 - 1)}$$

ii Required solution of (1) is given by

$$\phi(x) = e^x + \lambda \int_0^1 \frac{2e^{x+\xi}}{1 - \lambda(e^2 - 1)} \cdot e^\xi d\xi$$

$$\phi(x) = e^x + \frac{2\lambda e^x}{1 - \lambda(e^2 - 1)} \int_0^1 e^{2\xi} d\xi$$

$$\phi(x) = e^x + \frac{\lambda e^x}{1 - \lambda(e^2 - 1)} \left[e^{2\xi} \right]_0^1$$

$$\phi(x) = e^x + \frac{\lambda e^x (e^2 - 1)}{1 - \lambda(e^2 - 1)}$$