PROJECTION METHODS FOR FREDHOLM INTEGRAL EQUATIONS ON THE REAL SEMIAXIS

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Communicated by Giovanni Monegato

ABSTRACT. Numerical procedures to solve Fredholm integral equations of the second kind on the real semiaxis are proposed. Their stability and convergence are proved and error estimates in L^p weighted norm are given. Numerical examples are also included.

1. Introduction. Let us consider Fredholm integral equations of the second kind on unbounded intervals of the following type

$$(1.1) f(y) - \int_0^\infty k(x,y)f(x)w(x)dx = g(y),$$

where $w(x) = x^{\alpha}e^{-x^{\beta}}$, $\alpha > -1$, $\beta > 1/2$, k(x,y) and g(x) are known functions and f(x) is an unknown function. We want to study equation (1.1) in the spaces L_u^p , $1 and <math>u(x) = x^{\gamma}e^{-x^{\beta}/2}$, $\gamma > -1/p$.

When $y \in (-1,1)$, w is a Jacobi weight and the integral is defined on the bounded interval (-1,1), there is a large literature about the numerical solution of such kind of equations (see, for example [1, 3, 6, 17]). In [5] Fredholm integral equations of the second kind on the interval $(0,+\infty)$ are considered. Here the weight w(x) is the classical Laguerre weight $(\beta=1)$ and the space is $L^2_{\sqrt{w}}$.

In this paper both w(x) and u(x) are more general weights. Moreover the index p can assume any real value in $(1, +\infty)$. The main difficulties

 $^{2000~\}mathrm{AMS}$ Mathematics subject classification. Primary 65R20, 45E05, 41A05, 41A10.

Keywords and phrases. Fredholm integral equations, projection method, Nyström method, Lagrange interpolation, condition number.

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Received by the editors on April 30, 1007, and in revised form on September 14, 2007.