

THE DISCRETE PETROV-GALERKIN METHOD FOR WEAKLY SINGULAR INTEGRAL EQUATIONS

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ABSTRACT. We propose discrete Petrov-Galerkin methods for Fredholm integral equations of the second kind with weakly singular kernels. To study the convergence of these methods, we develop a theoretical framework for analysis of a large class of numerical schemes including the discrete Galerkin, Petrov-Galerkin, collocation methods and quadrature methods. The theory is then applied to establish convergence results of the discrete Petrov-Galerkin methods. We also suggest a discrete iterated Petrov-Galerkin approximation for the solutions of these equations and prove a superconvergence property when the kernels are assumed to be smooth. Numerical examples are presented to illustrate the theoretical estimate for the error of approximation of these methods.

1. Introduction. We begin our presentation with a brief review of the literature. The Petrov-Galerkin method and the iterated Petrov-Galerkin method for Fredholm integral equations of the second kind were studied in [7], where the notions of the generalized best approximation and the regular pair of a trial space sequence and a test space sequence were developed to serve as an approach for the analysis of the methods. Several specific constructions of the Petrov-Galerkin elements in 1-D and 2-D were also designed in the paper. A general construction of the univariate Petrov-Galerkin elements of the piecewise polynomials were proposed in [6] and it was used to develop wavelet Petrov-Galerkin methods for integral equations of one dimension. Some early work on the Petrov-Galerkin method was found in [10]. Several Petrov-Galerkin elements constructed in [7] and [6] were proved to be useful in numerical solutions of integral equations.

Before describing the discrete Petrov-Galerkin method, a few remarks are in order on a comparison between the standard Galerkin method

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