

TWO-GRID METHODS FOR NONLINEAR MULTI-DIMENSIONAL WEAKLY SINGULAR INTEGRAL EQUATIONS

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ABSTRACT. The convergence rate of the piecewise constant collocation method for the nonlinear weakly singular integral equation is investigated by G. Vainikko [8]. For this method, it is necessary to solve a large nonlinear algebraic system. This can be done straightforwardly only for comparatively rough discretizations. In this paper a two-grid iteration method is considered which enables us to find practically the solution of this system for fine discretizations. The main result is Theorem 3 about the convergence and the convergence rate of this method. This theorem generalizes for nonlinear equations the result proved in [7, 8] for linear equations.

1. Integral equation. In this paper we shall deal with the integral equation

$$(1) \quad u(x) = \int_G K(x, y, u(y)) dy + f(x), \quad x \in G,$$

where $G \subset \mathbf{R}^n$ is an open bounded set with a piecewise smooth boundary ∂G . The following assumptions (A1)–(A4) are made.

(A1) The kernel $K(x, y, u)$ is twice continuously differentiable with respect to x, y and u for $x \in G, y \in G, x \neq y, u \in (-\infty, \infty)$, whereby there exists a real number $\nu \in (-\infty, n)$ such that, for any nonnegative integer $k \leq 2$ and $\alpha = (\alpha_1, \dots, \alpha_n) \in \mathbf{Z}_+^n, \beta = (\beta_1, \dots, \beta_n) \in \mathbf{Z}_+^n$ with $k + |\alpha| + |\beta| \leq 2$ the following inequalities hold:

$$|D_x^\alpha D_{x+y}^\beta \frac{\partial^k}{\partial u^k} K(x, y, u)| \leq b_1 (|u|)^{\gamma_{\nu+|\alpha|}}(x, y),$$

$$\begin{aligned} |D_x^\alpha D_{x+y}^\beta \frac{\partial^k}{\partial u^k} K(x, y, u_1) - D_x^\alpha D_{x+y}^\beta \frac{\partial^k}{\partial u^k} K(x, y, u_2)| \\ \leq b_2 (\max\{|u_1|, |u_2|\}) |u_1 - u_2|^{\gamma_{\nu+|\alpha|}}(x, y). \end{aligned}$$

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