

EXACT SOLUTION OF A SIMPLE HYPERSINGULAR INTEGRAL EQUATION

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ABSTRACT. We obtain the general solution to the simplest one-dimensional hypersingular integral equation; the integral is a Hadamard finite-part integral over a finite interval. We use elementary methods, relating the integral equation to a singular integral equation with a known solution. Despite this, our formula appears to be new.

1. Introduction. We consider the hypersingular integral equation

$$(1.1) \quad Hf \equiv \frac{1}{\pi} \int_{-1}^1 \frac{f(t)}{(x-t)^2} dt = v(x), \quad -1 < x < 1.$$

Here, $v(x)$ is a known function and $f(x)$ is to be determined. The integral must be interpreted as a Hadamard finite-part integral, defined by

$$(1.2) \quad \int_{-1}^1 \frac{f(t)}{(x-t)^2} dt = \lim_{\varepsilon \rightarrow 0} \left\{ \int_{-1}^{x-\varepsilon} \frac{f(t)}{(x-t)^2} dt + \int_{x+\varepsilon}^1 \frac{f(t)}{(x-t)^2} dt - \frac{2f(x)}{\varepsilon} \right\}$$

where $|x| < 1$ and f is required to have a Hölder-continuous derivative, $f \in C^{1,\alpha}(-1,1)$. The finite-part integral (1.2) is related to a Cauchy principal-value integral by

$$(1.3) \quad \int_{-1}^1 \frac{f(t)}{(x-t)^2} dt = -\frac{d}{dx} \int_{-1}^1 \frac{f(t)}{x-t} dt,$$

provided that $f \in C^{1,\alpha}$; indeed, (1.3) is sometimes taken as the *definition* of a finite-part integral. Further properties of finite-part integrals and numerous references to the related literature can be found in [6, 7].

In this short paper, we give the general solution of (1.1) for v in a suitably restricted class of functions. This formula seems to be new, and is obtained by exploiting (1.3).

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The general solution of (1.1) contains two arbitrary constants, which can be determined by imposing two supplementary conditions on the solution, f . For example, the integral equation (1.1) arises in potential flow past a thin flat rigid plate. In this context, f represents the discontinuity in the velocity potential for the flow across the plate. Then, the appropriate supplementary conditions are

$$(1.4) \quad f(-1) = f(1) = 0,$$

as these ensure that the velocity potential is continuous at the two plate edges ($x = \pm 1$). With these conditions, we find that

$$(1.5) \quad (H^{-1}v)(x) = \frac{1}{\pi} \int_{-1}^1 v(t) \log \left(\frac{|x-t|}{1-xt + \sqrt{(1-x^2)(1-t^2)}} \right) dt.$$

The paper concludes with some remarks on (i) closed contours, (ii) pseudo-differential operators, (iii) Chebyshev polynomials, and (iv) non-integrable $v(x)$.

In many applications, (1.1) is generalized to

$$(1.6) \quad (H + K)f = v,$$

where K is another linear operator. Typically,

$$(Kf)(x) = \lambda(x)f(x) + \int_{-1}^1 L(x,t)f(t) dt,$$

where $\lambda(x)$ is a known function and $L(x,t)$ has an integrable singularity at $x = t$ (perhaps only as a Cauchy principal-value integral). For example, if $L \equiv 0$, (1.6) is equivalent to *Prandtl's equation* [8, §121]. Numerical methods for the direct treatment of (1.6) are discussed in [7]. Alternatively, one can use H^{-1} to *regularize* (1.6) as

$$(I + H^{-1}K)f = H^{-1}v.$$

This approach is used in [2, 3].

2. The airfoil equation. The simplest singular integral equation over a finite interval is the *airfoil equation*,

$$(2.1) \quad \frac{1}{\pi} \int_{-1}^1 \frac{f(t)}{x-t} dt = g(x), \quad -1 < x < 1.$$

This equation and its generalizations have an extensive literature; see, e.g. [8, 9, 10, 11].

If we restrict $g(x)$ to be Hölder continuous for $-1 \leq x \leq 1$, $g \in C^{0,\alpha}[-1, 1]$, we can write down the general solution of (2.1); it is (see, e.g. [9, pp. 173–180] or [13, pp. 188–190])

$$(2.2) \quad f(x) = \frac{-1}{\pi} \int_{-1}^1 \sqrt{\frac{1-t^2}{1-x^2}} \frac{g(t)}{x-t} dt + \frac{A}{\sqrt{1-x^2}},$$

where A is an arbitrary constant. Thus, in general, $f(x)$ has an inverse square-root singularity at both $x = -1$ and $x = 1$. For a unique solution, we need *one* supplementary condition on f : often, f is required to be bounded at one end-point.

3. The dominant equation. The simplest hypersingular integral equation over a finite interval is (1.1), which we call the *dominant equation*. Suppose that $v(x)$ in (1.1) is such that

$$(3.1) \quad v(x) = g'(x),$$

where $g \in C^{0,\alpha}[-1, 1] \cap C^1(-1, 1)$; thus v can have integrable end-point singularities. Hence, using (1.3),

$$\frac{1}{\pi} \int_{-1}^1 \frac{f(t)}{x-t} dt = -g(x) + B,$$

where B is an arbitrary constant of integration. Solving this equation, using (2.2), we obtain

$$(3.2) \quad f(x) = \frac{-1}{\pi} \int_{-1}^1 \sqrt{\frac{1-t^2}{1-x^2}} \frac{B-g(t)}{x-t} dt + \frac{A}{\sqrt{1-x^2}}.$$

Now, apart from another constant of integration, we have

$$(3.3) \quad \int \frac{\sqrt{1-t^2}}{x-t} dt = -\sqrt{1-t^2} + x \arcsin t - \sqrt{1-x^2} \log \left(\frac{|x-t|}{1-xt + \sqrt{(1-x^2)(1-t^2)}} \right).$$

In particular (cf. (4.3) below, with $n = 0$),

$$(3.4) \quad \frac{1}{\pi} \int_{-1}^1 \frac{\sqrt{1-t^2}}{x-t} dt = x,$$

whence (3.2) gives

$$(3.5) \quad f(x) = \frac{1}{\pi} \int_{-1}^1 \sqrt{\frac{1-t^2}{1-x^2}} \frac{g(t)}{x-t} dt + \frac{A-Bx}{\sqrt{1-x^2}}.$$

This is a formula for the general solution of the dominant equation (1.1) in terms of g (which is given by (3.1)). We can obtain a formula in terms of v by an integration by parts, using (3.3); the result is

$$(3.6) \quad f(x) = \frac{1}{\pi} \int_{-1}^1 v(t) \log \left(\frac{|x-t|}{1-xt + \sqrt{(1-x^2)(1-t^2)}} \right) dt + \frac{A+Bx}{\sqrt{1-x^2}},$$

where A and B are (new) arbitrary constants.

The first term on the right-hand side of (3.6) is a particular solution of (1.1), for the given function v . The second term is the general solution of the homogeneous form of (1.1) (i.e. with $v \equiv 0$); it is also given in [10, p. 45]. For a unique solution of (1.1), we need *two* supplementary conditions on f ; these are often taken to be (1.4) whence $A = B = 0$ in (3.6), and (1.5) obtains.

4. Discussion.

4.1. Closed contours. We can also consider the dominant equation over a simple, smooth, closed contour C , namely

$$(4.1) \quad \frac{1}{\pi i} \oint_C \frac{f(t)}{(z-t)^2} dt = v(z), \quad z \in C.$$

The general solution of this integral equation, for continuous v , say, is given by

$$(4.2) \quad f(z) = \frac{1}{\pi i} \int_C v(t) \log |z-t| dt + A,$$

where A is an arbitrary constant. For a unique solution of (4.1), we need *one* supplementary condition on f .

4.2. Pseudo-differential operators. It is well known that H is a pseudo-differential operator of order $+1$, i.e. H is a continuous linear operator between Sobolev spaces $H^s \rightarrow H^{s-1}$; see, e.g. [11, 12]. Thus, roughly speaking, H coarsens by one order. It follows that H^{-1} must be a pseudo-differential operator of order -1 (i.e. smooths by one order), and so we are not surprised to see the kernel $\log|x-t|$ in (1.5), since this gives rise to such an operator [11]; similar remarks apply to (4.1) and (4.2). However, the calculus of pseudo-differential operators does not usually allow one to construct inverse operators explicitly, as done here for the simple operator H supplemented with (1.4).

4.3. Chebyshev polynomials. It is well known that

$$(4.3) \quad \frac{1}{\pi} \int_{-1}^1 \frac{\sqrt{1-t^2}}{x-t} U_n(t) dt = T_{n+1}(x),$$

where $T_n(x)$ and $U_n(x)$ are Chebyshev polynomials of the first and second kinds, respectively. Hence, (1.3) implies that

$$(4.4) \quad \frac{1}{\pi} \int_{-1}^1 \frac{\sqrt{1-t^2}}{(x-t)^2} U_n(t) dt = -(n+1)U_n(x).$$

Equations (4.3) and (4.4) are valid for $n = 0, 1, 2, \dots$ and $-1 < x < 1$. It follows that if

$$(4.5) \quad v(x) = U_n(x)$$

in (1.1), then we have

$$(4.6) \quad f(x) = \frac{-1}{n+1} \sqrt{1-x^2} U_n(x),$$

and (1.4) is satisfied. Since the polynomials U_n are orthogonal, satisfying

$$\int_{-1}^1 \sqrt{1-t^2} U_m(t) U_n(t) dt = \frac{\pi}{2} \delta_{mn},$$

we find that

$$f(x) = \sqrt{1-x^2} \sum_{n=0}^{\infty} \frac{v_n}{n+1} U_n(x)$$

where

$$v_n = \frac{-2}{\pi} \int_{-1}^1 \sqrt{1-t^2} U_n(t) v(t) dt.$$

This gives an alternative specification of H^{-1} , which is used in [1, 2, 3]. These papers, and [5], also contain applications of the method and additional references.

We note that substitution of (4.5) and (4.6) into (1.5) gives the following identity,

$$(4.7) \quad \sqrt{1-x^2} U_n(x) = -\frac{n+1}{\pi} \int_{-1}^1 \log \left(\frac{|x-t|}{1-xt + \sqrt{(1-x^2)(1-t^2)}} \right) U_n(t) dt,$$

which is valid for $n = 0, 1, 2, \dots$ and $|x| < 1$. We can rewrite (4.7) as

$$\int_{-1}^1 K(x, t) \phi_n(t) dt = \lambda_n \phi_n(x)$$

where

$$\phi_n(x) = (1-x^2)^{1/4} U_n(x), \quad \lambda_n = \frac{\pi}{n+1}$$

and

$$K(x, t) = \frac{1}{(1-x^2)^{1/4}(1-t^2)^{1/4}} \log \left(\frac{1-xt + \sqrt{(1-x^2)(1-t^2)}}{|x-t|} \right).$$

This gives the eigenvalues λ_n and eigenvectors ϕ_n of the integral operator with positive, symmetric kernel K . Alternatively, if we put $x = \cos \phi$ and $t = \cos \theta$ in (4.7), we obtain

$$\sin m\phi = \frac{m}{\pi} \int_0^\pi \log \left| \frac{\sin \frac{\phi+\theta}{2}}{\sin \frac{\phi-\theta}{2}} \right| \sin m\theta d\theta$$

for $m = 1, 2, \dots$, which is equivalent to a known Fourier sine series (use 1.441(2) in [4]).

4.4. Non-integrable data. Tricomi [9, p. 181] notes that

$$\frac{1}{\pi} \int_{-1}^1 \left(\frac{1-t}{1+t} \right)^\alpha \frac{dt}{x-t} = \frac{1}{\sin(\pi\alpha)} - \left(\frac{1-x}{1+x} \right)^\alpha \cot(\pi\alpha)$$

for $0 < |\alpha| < 1$. Differentiating with respect to x gives

$$\frac{1}{\pi} \int_{-1}^1 \left(\frac{1-t}{1+t} \right)^\alpha \frac{dt}{(x-t)^2} = -2\alpha \frac{(1-x)^{\alpha-1}}{(1+x)^{\alpha+1}} \cot(\pi\alpha).$$

This formula, which is valid for $-1 < \alpha < 1$, shows that (1.1) has a solution even when $v(x)$ is not integrable at $x = -1$ ($0 < \alpha < 1$) or at $x = 1$ ($-1 < \alpha < 0$). For example, in the first case ($0 < \alpha < 1$), there is a solution which is weakly singular at $x = -1$; such solutions cannot be obtained by the methods described in the rest of this paper.

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