

# Calculus of Variations and Integral Equation

Prof. Dharendra Bahuguna

Prof. Malay Banerjee

Department of Mathematics and Statistics

Indian Institute of Technology Kanpur

## Lecture #38

Welcome viewers, once again to the lecture series on integral equation, and a NPTEL courses. In all proceeding lectures, we have considered the two types of integral equations; that is Volterra integral equation, and Fredholm integral equation. And we have considered different methods, how to solve those kind of integral equation. This lecture is completely devoted to the discussion on singular integral equations. So, and this singular integral equations will be considering two types of singular integral equation; one is called just singular equation, and others are weakly singular equations. And will be considering two different methods how to solve those kind of integral equations.

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Singular Integral Equations

$$f(x) = \lambda \int_0^{\infty} k(x,s)y(s)ds$$
$$y(x) = f(x) + \lambda \int_{-\infty}^{\infty} k(x,s)y(s)ds$$
$$y(x) = f(x) + \lambda \int_a^x k(x,s)y(s)ds$$

$k(x,s) \rightarrow$  infinite at one or more points in the range of integration.

$$x = \int_0^x \frac{y(s)}{\sqrt{x-s}} ds, \quad f(x) = \int_0^x \frac{y(s)}{(x-s)^n} ds, \quad 0 < n < 1$$

So in this lecture, we are going to discuss about singular integral equations. So first of all, we have a look at some singular integral equations  $f(x)$  equal to lambda integral 0 to infinity  $k(x,s)y(s)ds$ ; this is an singular integral equation, because upper limit is infinity.

Another singular integral equation is  $y(x)$  equal to  $f(x)$  plus  $\lambda$  integral from  $-\infty$  to  $+\infty$  of  $k(x,s)y(s) ds$ . So, in case here both upper limit, and lower limit are both of them are infinite, so this is again a singular integral equation.

And another type of integral equation is given by that  $y(x)$  equal to  $f(x)$  plus  $\lambda$  times integral from  $a$  to  $x$  of  $k(x,s)y(s) ds$ , where this  $k(x,s)$  that is kernel, this becomes infinite at one or more points **more points** in the range of integration. So, these are actually three specific types of singular integral equations, and this type of integral equations we have to solve in order to find out solutions of the different physical, and other type of problems. In different **different** modeling approaches, and in different problems of physics; most of the time we encountered these type of singular integral equations, and there are several methods to find solution of this kind of integral equations; that is analytical solutions as well as numerical solutions.

Of course within this lecture series, we are not going to address about the numerical methods to solving this kind singular integral equations. Now, before proceeding further we just have a look to some particular examples, which are this type of singular integral equations. One example is,  $x$  equal to integral from  $0$  to  $x$  of  $y(s)$  divided by  $\sqrt{x-s}$   $ds$ . Here, at  $s$  equal to  $x$ , this kernel that is  $1/\sqrt{x-s}$  this becomes infinite; so this is an example of a singular integral equation. Another well known singular integral equation, that is Abel's integral equation is  $f(x)$  equal to integral from  $0$  to  $x$  of  $y(s)$  divided by  $(x-s)^n$   $ds$ , where  $0 < n < 1$ , this is another example of integral equation.

(Refer Slide Time: 04:46)

$$Y(\alpha) = \int_0^{\infty} e^{-\alpha s} y(s) ds$$
$$Y(\omega) = \int_{-\infty}^{\infty} e^{-i\omega s} y(s) ds$$
$$f(x) = \int_0^{\infty} e^{-xs} y(s) ds, \quad k(x,s) = e^{-xs}$$

The fn  $f(x)$  is defined by,

$$f(x) = \int_0^{\infty} \sin(xs) y(s) ds$$

(i)  $f(x)$  is piecewise differentiable,  $x > 0$   
(ii)  $\int_0^{\infty} |f(x)| dx$  exists

Now, we recall two important transforms, that is Laplace transform of a function is defined by  $Y(\alpha)$  this is equal to integral 0 to infinity  $e^{-\alpha s} y(s) ds$ ; this is the definition for Laplace transform of a function. And Fourier transform is defined by  $Y(\omega)$  is equal to integral minus infinity to plus infinity  $e^{-i\omega s} y(s) ds$ , actually these type of 2 transforms somehow related to the singular integral equations, because we can rewrite this type of transform formula by this way that we are considering transform of a function  $y$ , and we are taking the Laplace transform. So, instead of  $\alpha$ , here we can write  $f(x)$  equal to integral 0 to infinity  $e^{-x s} y(s) ds$ , and clearly you can see this is an integral equation which is singular integral equation with kernel  $k(x,s)$  is equal to  $e^{-x s}$ .

So that means for these type of integral, that is integral 0 to infinity  $e^{-x s} y(s) ds$ . Suppose  $f(x)$  is known, then we are intended to find out the function  $y(x)$ , that means for which function  $y(x)$ ;  $f(x)$  is going to be its Laplace transform, considering this  $x$  as the variable of the Laplace transform. Then solution of this singular integral equation will serve the purpose, that means solution of this integral equation will give us the answer, that is if we take the Laplace transform of  $y(s)$ , then will be having  $f(x)$  as its Laplace transform with the variable  $x$ . And similar result holds for this kind of Fourier transform, because instead of  $Y(\omega)$  we can write here, some  $g(x)$  equal to integral minus infinity to plus infinity  $e^{-i x s} y(s) ds$ .

So, considering the complex  $(( ))$  kernel, that is  $k(x,s)$  is equal to  $e$  to the power minus  $i x s$ , we can say that solution of that particular equation, that particular singular integral equation will give us the answer, that if we take the Fourier transform of the function  $y(x)$ , then will be having  $f(x)$  as the result of the Fourier transform. Now, we can consider another important transform, that is sin transform, and in these case the function  $f(x)$  is define by this formula  $f(x)$  is equal to integral 0 to infinity  $\sin$  of  $x s y(s)$   $ds$ .

So, clearly  $f(x)$  is nothing but the Fourier sin transform of  $y(s)$ . Now with these particular example, we are going to discuss the fact, that in case of singular integral equation for a particular Eigen value, we can find an infinite set of linearly independent Eigen functions. So, first of all we assume that  $f(x)$  satisfies 2 properties: Number one  $f(x)$  is piecewise differentiable, for  $x$  greater than 0; and number two integral 0 to infinity modules of  $f(x) dx$ , these exists. If these two conditions are satisfied, then we can use the inversion formula for Fourier sin transform.

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The image shows a digital whiteboard with the following handwritten mathematical derivations:

$$y(x) = \frac{2}{\pi} \int_0^{\infty} \sin(xs) f(s) ds$$

$$y(x) = \lambda \int_0^{\infty} \sin(xs) y(s) ds$$

$$f(x) = \frac{y(x)}{\lambda} = \int_0^{\infty} \sin(xs) y(s) ds$$

$$y(x) = \frac{2}{\pi} \int_0^{\infty} \sin(xs) f(s) ds = \frac{2}{\pi} \int_0^{\infty} \sin(xs) \frac{y(s)}{\lambda} ds$$

$$= \frac{2}{\lambda \pi} \int_0^{\infty} \sin(xs) y(s) ds$$

$$y(x) \neq 0 \quad \lambda = \frac{2}{\lambda \pi} \Rightarrow \lambda = \pm \sqrt{\frac{2}{\pi}}$$

So using the inversion formula for Fourier sin transform, we can find  $y(x)$  is equal to  $2$  by  $\pi$  integral 0 to infinity  $\sin$  of  $x s f(s) ds$ . Now using the property, we can consider the integral equation which is given by  $y(x)$ , this is equal to  $\lambda$  integral 0 to infinity  $\sin$  of  $x s y(s) ds$ . So clearly, this is an singular integral equation. Now, if we choose  $f(x)$  that is equal to  $y(x)$  by  $\lambda$  from  $(( ))$  expression, then we can find  $y(x)$  by  $\lambda$

this is equal to  $\int_0^\infty \sin x s y(s) ds$ . So, considering this  $f(x)$  equal to  $\int_0^\infty \sin x s y(s) ds$ , and using the inversion formula just we have discussed; we can write that  $y(x)$  equal to  $\frac{2}{\pi} \int_0^\infty \sin x s f(s) ds$ , that is equal to  $\frac{2}{\pi} \int_0^\infty \sin x s y(s) ds$ . So this is equal to  $\frac{2}{\pi} \int_0^\infty \sin x s y(s) ds$ .

So, we have started with the expression  $y(x)$  equal to  $\lambda \int_0^\infty \sin x s y(s) ds$ , and using the concept of Fourier sin transform of a function, and its related inversion formula. We arrived at  $y(x)$  equal to  $\frac{2}{\pi} \int_0^\infty \sin x s y(s) ds$ . So, of course  $y(x)$  equal to 0 this is a trivial solution for both this equation, that is  $y(x)$  equal to  $\lambda \int_0^\infty \sin x s y(s) ds$ , and  $y(s)$  equal to  $\frac{2}{\pi} \int_0^\infty \sin x s y(s) ds$ . Now, if we assume that  $y(x)$  not equal to 0. Now, we are assuming  $y(x)$  not equal to 0, and then we are intended to look at the possibilities of existence of certain solution, that is some non trivial solution of this equations. Then these two expressions will be comfortable, if and only if,  $\lambda$  this is equal to  $\frac{2}{\pi}$  by  $\lambda$ , and which gives  $\lambda$  equal to plus minus root over  $\frac{2}{\pi}$ .

So, these are two Eigen values, and if we just start from  $y$  equal to  $\lambda \int_0^\infty \sin x s y(s) ds$ , then we can prove using some other methods, that these are the Eigen values. Now here, we are going to establish that  $\lambda$  equal to plus minus root over  $\frac{2}{\pi}$  is the Eigen values for this particular problem. We can take help of an result from an integral.

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The image shows a whiteboard with the following handwritten mathematical expressions:

$$\sqrt{\frac{\pi}{2}} e^{-cx} \pm \frac{x}{c^2+x^2} = \pm \sqrt{\frac{\pi}{2}} \int_0^{\infty} \sin(xs) \left[ \sqrt{\frac{\pi}{2}} e^{-cs} \pm \frac{s}{c^2+s^2} \right] ds$$

$$\lambda_1 = \sqrt{\frac{\pi}{2}}, \quad y_1(x) = \sqrt{\frac{\pi}{2}} e^{-cx} + \frac{x}{c^2+x^2}$$

$$y_1(x) = \lambda_1 \int_0^{\infty} \sin(xs) y_1(s) ds$$

$$\lambda_2 = -\sqrt{\frac{\pi}{2}}, \quad y_2(x) = \sqrt{\frac{\pi}{2}} e^{-cx} - \frac{x}{c^2+x^2}$$

$$y_2(x) = \lambda_2 \int_0^{\infty} \sin(xs) y_2(s) ds$$

And that result is we can use this result that root over phi by 2 e to the power minus c x plus minus x by c square plus x square, that is equal to plus minus root over 2 by phi integral 0 to infinity sin of x s multiplied by root over phi by 2 e to the power minus c s e to the power minus c s plus minus s by c square plus s square ds, this is the expression. Now, if we write lambda 1 is equal to root over 2 by phi, and y 1(x) this is equal to root over phi by 2 e to the power minus c s plus x by root over c square plus x square. So that means in the (( )) expression, we are considering only the plus sin ignoring the minus sign from (( )) expression, we can write the result, that is y 1(x) is equal to lambda 1 integral 0 to infinity sin of x s y 1(s) ds. So, clearly this lambda 1, and y 1; they satisfies the equation y(x) equal to lambda integral 0 to infinity sin x s y(s) ds, and similarly for lambda 2 equal to minus root over 2 by phi.

And y 2 x this is equal to root over phi by 2 e to the power minus c x minus x by c square plus s square; again we can verify y 2(x) this is equal to lambda 2 integral 0 to infinity sin of x s y 2(s) ds. So, that means for lambda 1 equal to root over 2 by phi, y 1(x) equal to root over phi by 2 e to the power minus c x plus x by c square plus x square; these are the Eigen values, and Eigen functions. And similarly, for lambda 2 equal to minus root over 2 by phi, this y 2(x) is the Eigen function. Now, here c is actually obituary constant; so whatever value of c, if you take c equal to 1, c equal to 2, and so on. So any particular value of c will satisfy the result; that is y 1(x) equal to lambda 1 integral 0 to infinity sin x s y 1(s) ds.

So for each value of  $c$ , you will be having a particular expression for  $y_1(x)$ , and 2 unequal values of  $c$ , we can prove that the functions  $x^c$  and  $x^{c+1}$  are linearly independent to each other. So, ultimately will be having for two characteristics values of  $\lambda$ , that is  $\sqrt{2}$  and  $-\sqrt{2}$ . We they are of infinite multiplicity, as each of them corresponds to infinitely many linearly independent Eigen functions. And these particular result in contrast with the non singular Fredholm integral equation, where we have mentioned that if  $\lambda$  is a multiple Eigen value, then its multiplicity should be finite.

So this is one nice example, that is one part it serves an example of a singular integral equation, and again with the help of this result we can verify that with singular integral equation, if we are able to find out Eigen values, Eigen functions. Then for a particular Eigen value, we can find infinitely many linearly independent Eigen functions.

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The image shows a handwritten derivation of Abel's problem on a whiteboard. The text is as follows:

Abel's Problem

$$f(x) = \int_0^x \frac{y(s)}{\sqrt{x-s}} ds$$

$f_1(x), f_2(x), \quad f_1 * f_2 = \int_0^x f_1(x-s) f_2(s) ds$

$$L[f(x)] = L[\sqrt{x}] L[y(x)] = \gamma(\alpha) \frac{\Gamma(\frac{1}{2})}{\sqrt{\alpha}}$$

$$F(\alpha) = \gamma(\alpha) \frac{\sqrt{\pi}}{\sqrt{\alpha}} \Rightarrow \gamma(\alpha) = \frac{\sqrt{\alpha}}{\sqrt{\pi}} F(\alpha)$$

$$\gamma(\alpha) = \frac{\alpha}{\pi} \left[ \frac{\sqrt{\pi}}{\sqrt{\alpha}} F(\alpha) \right]$$

$$\frac{\sqrt{\pi}}{\sqrt{\alpha}} F(\alpha) = L \left[ \int_0^x (x-s)^{-\frac{1}{2}} f(s) ds \right]$$

Next we considered Abel's problem; this Abel's problem is defined by  $f(x)$  equal to integral from 0 to  $x$  of  $y(s)$  root over  $x$  minus  $s$   $ds$ . In first lecture, we have discussed the origin of this particular problem. Now, we are going to solve this equation using the method of Laplace transform, you can recall for 2 functions  $f_1(x)$  and  $f_2(x)$ ; convolution of these 2 functions is denoted by  $f_1 * f_2$ , and it is defined by integral from 0 to  $x$  of  $f_1(x-s) f_2(s) ds$ . So using this result, that is the concept of convolution of 2 functions, we can

understand that right hand side of the Abel's problem, that is integral 0 to x y(s) divided by root over x minus s ds; this is nothing but the convolution of two functions, that is root over x and y(x).

So, therefore considering the Laplace transform on the both sides of the given problem, we can write L of f(x) is equal to L of root over x times L of y(x). Now, if you denote the Laplace transform of y(x) as Y alpha; so will be having this is equal to Y alpha times gamma half divided by root over alpha. This gamma half by root over alpha is result of the Laplace transform of root over x. And therefore, we can write that F alpha is equal to Y alpha times root over phi divided by root over alpha, which implies Y alpha - this is equal to root over alpha divided by root over phi multiplied by F alpha.

This is actually the expression for Y alpha. Now from here, we can write this Y alpha is equal to alpha divided by phi times root over phi divided by alpha times F alpha, now root over phi by root over alpha, this is actually Laplace transform of 1 by root over x. And therefore, we can write after taking the writing invest Laplace transform formula are using the Laplace transform of the convolution of two functions, we can write that root over phi divided by root over alpha - F alpha is actually equal to Laplace transform of integral 0 to x x minus s whole to the power minus half times f(s) ds, this is the result.

(Refer Slide Time: 21:14)

$$\begin{aligned}
 \gamma(\alpha) &= \frac{\alpha}{\pi} L \left[ \int_0^x (x-s)^{-\frac{1}{2}} f(s) ds \right] \\
 g(x) &= \int_0^x \frac{f(s)}{\sqrt{x-s}} ds \\
 \gamma(\alpha) &= \frac{\alpha}{\pi} L [g(x)] \\
 L \left[ \frac{d}{dx} g(x) \right] &= \alpha L [g(x)] \\
 \gamma(\alpha) &= \frac{1}{\pi} L \left[ \frac{d}{dx} g(x) \right] \\
 \gamma(\alpha) &= \frac{1}{\pi} \frac{d}{d\alpha} g(\alpha) = \frac{1}{\pi} \frac{d}{d\alpha} \int_0^x \frac{f(s)}{\sqrt{x-s}} ds
 \end{aligned}$$

And therefore, Y alpha - this is equal to alpha divided by phi times Laplace transform of integral 0 to x x minus s whole to the power minus half f(s) ds. And, if we denote this



function as  $g(x)$ , that is  $g(x)$  equal to integral 0 to  $x$   $f(s)$  divided by root over  $x$  minus  $s$  ds, then this given expression becomes  $Y$  alpha is equal to alpha by phi  $L$  of  $g(x)$ . Now we can use this result for Laplace transform that  $L$  d dx of  $g(x)$ ; this is equal to alpha times Laplace transform of  $g(x)$ . So, if we use this particular result, then will be having  $Y$  alpha this is equal to 1 by phi Laplace transform of d dx of  $g(x)$ . Now, taking invest Laplace transform of both sides, we can find solution of this integral equation as  $y(x)$  is equal to 1 by phi d dx of  $g(x)$ , and we have define  $g(x)$  equal to integral 0 to  $x$   $f(s)$  by root over  $x$  minus  $s$  ds. This is equal to 1 by phi d dx of integral 0 to  $x$   $f(s)$  by root over  $x$  minus  $s$  ds. So, this is actually solution to the Abel's problem.

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The image shows a handwritten derivation on a digital whiteboard. It starts with an example integral equation:  $\frac{\pi}{2}(x^2 - x) = \int_0^x \frac{y(s)}{\sqrt{x-s}} ds$ . The next step is to differentiate both sides with respect to  $x$ , resulting in  $\int_0^x \frac{f(s)}{\sqrt{x-s}} ds = \frac{\pi}{2} \int_0^x \frac{s^2 - s}{\sqrt{x-s}} ds$ . A trigonometric substitution is introduced:  $s = x \sin^2 \theta$ , which implies  $ds = 2x \sin \theta \cos \theta d\theta$ . The integral is then transformed into  $\frac{\pi}{2} \int_0^{\pi/2} \frac{x^2 \sin^4 \theta - x \sin^2 \theta}{\sqrt{x} \cos \theta} \cdot 2x \sin \theta \cos \theta d\theta$ . This is simplified to  $\pi \sqrt{x} \left[ x^2 \int_0^{\pi/2} \sin^5 \theta d\theta - x \int_0^{\pi/2} \sin^3 \theta d\theta \right]$ . The integrals are evaluated using the identity  $\int_0^{\pi/2} \sin^n \theta d\theta = \frac{n-1}{n} \int_0^{\pi/2} \sin^{n-2} \theta d\theta$ , with  $I_1 = 1$  and  $I_0 = \frac{\pi}{2}$ . The final result is  $\pi \left[ \frac{8}{15} x^{5/2} - \frac{2}{3} x^{3/2} \right]$ .

Now we just have a look towards a particular example, that how to solve this kind of problem. We can try to find out solution of this equation, that is phi by 2 into  $x$  square minus  $s$  is equal to integral 0 to phi  $y(s)$  divided by root over  $x$  minus  $s$  ds. So, clearly here  $f(x)$  equal to phi by 2 into  $x$  square minus  $x$ . So first of all, we have to evaluate this integral; that is integral 0 to  $x$   $f(s)$  divided by root over  $x$  minus  $s$  ds. And this is equal to phi by 2 integral 0 to  $x$   $s$  square minus  $s$  divided by root over  $x$  minus  $s$  ds, now we can use the substitution  $s$  equal to  $x$  sin square theta. So,  $ds$  equal to  $2x$  sin theta cos theta d theta, and from here we will be having phi by 2 limit will be integral 0 to phi by 2, because when  $s$  equal to 0 then theta equal to 0, and at  $s$  equal to  $x$  sin square theta is 1.

So therefore, theta equal to phi by 2, and therefore we will be having x square sin to the power 4 theta minus x sin square theta divided by root over x sin theta, this multiplied with 2 x sin theta cos theta d theta. And therefore, after rearranging this terms, we can find this will be equal to phi times root over x, then x square integral 0 to phi by 2 sin to the power phi theta d theta minus x integral 0 to phi by 2 sin cube theta d theta. In the previous step, it will be cos theta, this one. Now, you can use the reduction formula that is if I n is equal to integral 0 to phi by 2 sin to the power n theta d theta, where n is a positive integer, this is equal to n minus 1 by n I n minus 2; with I 1 equal to 1, and I 0 equal to phi by 2.

You can evaluated this kind of integral, and then substituting we can find phi root over x multiplied with x square into four by 5 into 2 third into 1 minus x into 2 third into 1; so this expression results in phi times 8 by 15 x to the power 5 by 2 minus 2 third x to the power 3 by 2. So, this is actually result of this integration, that is integral 0 2 x f(s) by root over x minus s ds.

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The image shows a handwritten derivation on a whiteboard. At the top, it shows the differentiation of a function  $y(x)$  with respect to  $x$ . The result is simplified to  $y(x) = \sqrt{x} \left( \frac{4}{3}x - 1 \right)$ . Below this, the "Generalized Abel's Integral Equation" is written as  $f(x) = \int_0^x \frac{y(s)}{(x-s)^n} ds$ , with the condition  $0 < n < 1$ . This is then rewritten as  $f(x) = \int_0^x (x-s)^{-n} y(s) ds$ . The Laplace transform of  $f(x)$  is given as  $F(x) = L[f(x)] = \frac{\Gamma(1-n)}{x^{1-n}} Y(x)$ , and the inverse Laplace transform is  $Y(x) = \frac{x^{1-n}}{\Gamma(1-n)} F(x)$ .

Then required result to the given problem, that means solution of the given integral equation is 1 by phi d dx of 8 phi by 15 x to the power 5 by 2 minus 2 phi by 3 x to the power 3 by 2. And after differentiation, and cancelling this term phi, we can get the solution as 4 by 3 x to the power 3 by 2 minus x to the power half; so this is equal to root over x times 4 by 3 x minus 1. So, this is the solution of the given singular integral

equation. So, that means, if you have this Abel's type singular integral equations, that is  $f(x)$  equal to integral 0 to infinity.

**Sorry**  $\int_0^x f(s) \sqrt{x-s} ds$ ; its solution will be given by  $y(x)$  equal to  $\frac{1}{\sqrt{x}}$  by  $\int_0^x f(s) \sqrt{x-s} ds$ ; this is the solution. Now, existence of the solution in closed form depends upon the existence of the integral in the closed form, and sometimes we have to take help of some table of integration. In order to find out this integral, that is involved with  $\int_0^x f(s) \sqrt{x-s} ds$ .

Next, we consider the generalized, Abel's integral equation. This generalized Abel's integral equation is defined by  $f(x)$  equal to  $\int_0^x y(s) \frac{ds}{(x-s)^n}$ , where  $0 < n < 1$ . Now, the pervious example that is the Abel's integral equation what we have consider, that was for  $n$  equal to half. So, now we can write this expression as  $\int_0^x \frac{y(s) ds}{(x-s)^{1-n}}$ , I have written this expression only for the reason, again we are going to solve this problem using the Laplace transform method.

So taking Laplace transform the both sides, we can find  $F(\alpha)$  that is equal to  $L$  of  $f(x)$ , and this is equal to Laplace transform of convolution of these two functions; that is  $x$  to the power  $1-n$  and  $y(x)$ , where  $n$  is ranging between 0 and 1. And then we can find the result as  $\frac{\Gamma(1-n)}{\alpha^{1-n}}$ , these multiplied with  $Y(\alpha)$ . From here, we can write  $Y(\alpha)$  this is equal to  $\alpha^{1-n} \frac{F(\alpha)}{\Gamma(1-n)}$ . And here again, we are going to apply the same type of procedure, in order to find out the solution of this particular problem.

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$$\begin{aligned}
 Y(\alpha) &= \frac{\alpha}{\Gamma(n)\Gamma(1-n)} \frac{\Gamma(n)}{\alpha^n} F(\alpha) \\
 &= \frac{\alpha}{\Gamma(n)\Gamma(1-n)} L \left[ \int_0^x (x-s)^{n-1} f(s) ds \right] \\
 \Gamma(n)\Gamma(1-n) &= \frac{\pi}{\sin n\pi}, \quad 0 < n < 1 \\
 Y(\alpha) &= \frac{\sin n\pi}{\pi} \alpha L \left[ \int_0^x \frac{f(s)}{(x-s)^{1-n}} ds \right] \\
 &= \frac{\sin n\pi}{\pi} L \left[ \frac{d}{dx} \int_0^x \frac{f(s)}{(x-s)^{1-n}} ds \right] \\
 y(x) &= \frac{\sin n\pi}{\pi} \frac{d}{dx} \int_0^x \frac{f(s)}{(x-s)^{1-n}} ds, \quad 0 < n < 1
 \end{aligned}$$

So we can rewrite this expression as,  $Y(\alpha)$  this is equal to  $\alpha$  divided by  $\Gamma(n)$  multiplied with  $\Gamma(1-n)$ ; then will be having  $\Gamma(n)$  divided by  $\alpha$  to the power  $n$ , this multiplied with  $F(\alpha)$ . And this is equal to  $\alpha$  by  $\Gamma(n)$  into  $\Gamma(1-n)$ , then Laplace transform of integral 0 to  $x$   $(x-s)^{n-1}$  times  $f(s) ds$ . And then using the result that  $\Gamma(n)\Gamma(1-n)$  equal to  $\pi$  divided by  $\sin n\pi$ , where  $0 < n < 1$ , we can write  $Y(\alpha)$  this is equal to  $\sin n\pi$  divided by  $\pi$  times  $\alpha$  into Laplace transform of integral 0 to  $x$   $f(s)$  divided by  $(x-s)^{1-n}$   $ds$ . And using the same procedure, that means  $L$  of  $g(x)$  is equal to  $\alpha L$  of  $g'(x)$ , we can write this is equal to  $\sin n\pi$  divided by  $\pi$ , then Laplace transform of  $\frac{d}{dx}$  of integral 0 to  $x$   $f(s)$  divided by  $(x-s)^{1-n}$   $ds$ .

And then taking this inverse Laplace transform on both sides, and noting the fact that  $\sin n\pi$  by  $\pi$  is a constant. We can find  $y(x)$  is equal to  $\sin n\pi$  divided by  $\pi$  times  $\frac{d}{dx}$  of integral 0 to  $x$   $f(s)$  divided by  $(x-s)^{1-n}$   $ds$ . Now, we can simplify this result further by considering the integral involved with this result, that is  $y(x)$  equal to  $\sin n\pi$  by  $\pi$  times  $\frac{d}{dx}$  of integral 0 to  $x$   $f(s)$  by  $(x-s)^{1-n}$  and  $ds$ ; keeping in mind that  $n$  is ranging between 0 and 1. formula.

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$$\int_0^x \frac{f(s)}{(x-s)^{1-n}} ds = -\frac{1}{n} \left[ (x-s)^n f(s) \right]_0^x + \frac{1}{n} \int_0^x (x-s)^n f'(s) ds$$

$$= \frac{x^n}{n} f(0) + \frac{1}{n} \int_0^x (x-s)^n f'(s) ds$$

$$\frac{d}{dx} \int_0^x \frac{f(s)}{(x-s)^{1-n}} ds = x^{n-1} f(0) + \int_0^x \frac{f'(s)}{(x-s)^{1-n}} ds$$

$$= \frac{f(0)}{x^{1-n}} + \int_0^x \frac{f'(s)}{(x-s)^{1-n}} ds$$

$$y(x) = \frac{\sin n\pi}{\pi} \left[ \frac{f(0)}{x^{1-n}} + \int_0^x \frac{f'(s)}{(x-s)^{1-n}} ds \right]$$

So, considering this integral, and using the Biper's formula, we can write that integral 0 to x f(s) divided by x minus s whole to the power 1 minus n ds; this is equal to minus 1 by n x minus s to the power n f(s), limit 0 to x, then plus 1 by n integral 0 to x x minus s whole to the power n times f dot s ds. And substituting the limit, we can find this is equal to x to the power n divided by n f(0) plus 1 by n integral 0 to x x minus s whole to the power n f dot s ds. Now, this integral that is integral 0 to x x minus s whole to the power n f dot s ds, this is not an in proper integral.

And therefore, we can apply here Leibniz rule, and then we can write taking derivative on both sides, that is d dx of integral 0 to x f(s) divided by x minus s whole to the power 1 minus n ds; this is equal to x to the power n minus 1 f(0) plus this n will cancels with this one, integral 0 to x f dot s divided by x minus s to the power 1 minus n, then ds. And this is actually equal to, we can write to f(0) divided by x to the power 1 minus n plus integral 0 to x f dot s divided by x minus s whole to the power 1 minus n ds.

And therefore, substituting this expression for d dx of integral f(s) by x minus s to the power 1 minus n ds into the pervious step, we can find solution to the given problem is y(x) is equal to sin n phi divided by phi times f(0) divided by x to the power 1 minus n plus integral 0 to x f dot s divided by x minus s whole to the power 1 minus n ds, this is the result. Now, before concluding this type of singular integral equation, here will be considering one more example, where we can show that directly will not be able to find

out solution to this problem into the closed format, but we can find out an approximate solution of the given problem. And this approximation is depending upon the assumption, that  $x$  is very small -  $x$  is greater than 0, but  $x$  is very small.

(Refer Slide Time: 37:40)

The image shows a whiteboard with handwritten mathematical work. At the top, it states:  $\sin x = \int_0^x \frac{y(s)}{\sqrt{x-s}} ds$ . Below this, it shows the integral equation for  $y(x)$ :  $y(x) = \frac{\sin \frac{\pi}{2}}{\pi} \left[ 0 + \int_0^x \frac{\cos s}{\sqrt{x-s}} ds \right] = \frac{1}{\pi} \int_0^x \frac{\cos s}{\sqrt{x-s}} ds$ . Then, it approximates  $\cos x \approx 1$  and shows the resulting integral:  $y(x) \approx \frac{1}{\pi} \int_0^x \frac{ds}{\sqrt{x-s}}$ . This is further transformed using the substitution  $s = x \sin^2 \theta$  to  $= \frac{1}{\pi} \int_0^{\frac{\pi}{2}} \frac{2x \sin \theta \cos \theta}{\sqrt{x} \cos \theta} d\theta = \frac{2}{\pi} \sqrt{x} \int_0^{\frac{\pi}{2}} \sin \theta d\theta$ , which finally simplifies to  $= \frac{2}{\pi} \sqrt{x}$ .

And the particular example is... Let us try to solve this equation  $\sin x$  is equal to integral 0 to  $x$   $y(s)$  divided by root over  $x$  minus  $s$   $ds$ ; according to this last formula, we can write the solution will be  $\sin x$  times  $\sin \frac{\pi}{2}$  by  $2$  divided by  $\pi$  multiplied with  $0$  plus integral 0 to  $x$   $\cos s$  divided by root over  $x$  minus  $s$   $ds$ . In the given problem  $f(x)$  equal to  $\sin x$ ,  $f(0)$  equal to  $0$ ,  $f \cdot s$  is  $\cos x$ , so therefore, solution comes out to be  $\frac{1}{\pi} \int_0^x \frac{\cos s}{\sqrt{x-s}} ds$ . Now, in this case evaluation of this integral is little bit problematic, and you will not able find out solution of this integral into the close format.

But we can make an attempt to find an approximate solution, where this  $\cos x$  is approximated by  $1$ . So therefore, approximate solution  $y(x)$  is approximated to  $\frac{1}{\pi} \int_0^x \frac{ds}{\sqrt{x-s}}$ , and again using the same substitution  $s$  equal to  $x \sin^2 \theta$ ; we can find this is equal to  $\frac{1}{\pi} \int_0^{\frac{\pi}{2}} \frac{2x \sin \theta \cos \theta}{\sqrt{x} \cos \theta} d\theta$ . So finally, will be having this result  $\frac{2}{\pi} \sqrt{x} \int_0^{\frac{\pi}{2}} \sin \theta d\theta$ ; so this is equal to  $\frac{2}{\pi} \sqrt{x}$ .

So that assuming,  $x$  is very small up to the level when  $\cos x$  can be approximated by 1, we can find the 2 by phi root over  $x$  is an approximate solution of this integral equation. So, if we assume that  $x$  is not that much small, such that second power of  $x$  can be neglected. So considering the smallness of  $x$  such that third, and that higher power of  $x$  can be neglected, we can approximate  $\cos x$  by 1 minus  $x$  square by 2, and accordingly after evaluating the integral, we can find a better approximation as a solution of this particular integral equation.

(Refer Slide Time: 40:57)

Weakly singular Volterra Integral Equations

$$y(x) = f(x) + \lambda \int_0^x \frac{y(s)}{\sqrt{x-s}} ds, \quad x \in [0, n]$$

$$k(x, s) = \frac{1}{\sqrt{x-s}}$$

Sufficient smoothness of  $f(x)$  imply existence of unique solution.

$$y(x) = \sum_{n=0}^{\infty} y_n(x)$$

$$\sum_{n=0}^{\infty} y_n(x) = f(x) + \lambda \int_0^x \frac{1}{\sqrt{x-s}} \left( \sum_{n=0}^{\infty} y_n(s) \right) ds$$

Next we consider weakly, singular Volterra integral equations. There are several analytical, and numerical methods to solve this kind of equations, but you are already familiar with adomian decomposition method. So here, we are we considering adomian decomposition method to solve this weakly singular Volterra integral equation. This weakly singular Volterra integral equation is given by  $y(x)$  equal to  $f(x)$  plus lambda integral 0 to  $x$   $y(s)$  divided by root over  $x$  minus  $s$   $ds$ , where  $x$  belongs to 0 to  $n$ , where  $n$  is a finite positive number.

And this problem, where actually considering for this particular kernel  $k(x,s)$  is equal to 1 by root over  $x$  minus  $s$ . Of course, there are several other types of kernel, and other type of weakly singular integral equation, but in this lecture series we are considering only one such example. And sufficient smoothness - sufficient smoothness of the  $f(x)$  actually implies the existence of unique solution for the given integral equation, imply

existence of unique solution. I am not going to prove about this uniqueness and other things, and also not considering the convergence, but just describe how to solve this kind of equations.

So as usual, we can assume  $y(x)$  equal to sigma n runnings from 0 to infinity  $y_n(x)$  is the possible form of solution of this particular equation. And substituting this expression into the integral equation, and assuming the interchangeability of the summation, and the integral sign, we can find that sigma n runnings from 0 to infinity  $y_n(x)$ ; this is equal to  $f(x)$  plus lambda times integral 0 to x 1 by root over x minus s summation n runnings from 0 to infinity  $y_n(s) ds$ .

(Refer Slide Time: 43:59)

$$y_0(x) = f(x)$$

$$y_1(x) = \lambda \int_0^x \frac{y_0(s)}{\sqrt{x-s}} ds$$

$$y_2(x) = \lambda \int_0^x \frac{y_1(s)}{\sqrt{x-s}} ds$$

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Ex.  $y(x) = \sqrt{x} - \pi x + 2 \int_0^x \frac{y(s)}{\sqrt{x-s}} ds, \quad x \in [0, 2]$

$$y_0(x) = \sqrt{x}$$

$$y_1(x) = -\pi x + 2 \int_0^x \frac{\sqrt{s}}{\sqrt{x-s}} ds$$

$$= -\pi x + 2 \int_0^{\frac{\pi}{2}} \frac{\sqrt{x} \sin \theta}{\sqrt{x} \cos \theta} 2x \sin \theta \cos \theta d\theta.$$

Then, we can find out the successive eta rates by equating  $y_0(x)$  is equal to  $f(x)$ , we can find  $y_1(x)$  is equal to lambda integral 0 to x  $y_0(s)$  divided by root over x minus s ds,  $y_2(x)$  is equal to lambda integral 0 to x  $y_1(x)$  divided by root over x minus s ds, and so on. As we have assumed  $y_0$  equal to  $f(x)$ , and depending upon the evaluation of this integral; theoretically this  $y_1$ ,  $y_2$  all this successive eta rates are actually exists. So once, we have the expression for  $y_0$ ,  $y_1$ ,  $y_2$ , and so on. Then, summing up this series actually gives the solution to the given problem, but one thing you have to keep in mind, that sometimes instead of considering  $y_0$  equal to  $f(x)$ , we can decompose  $f(x)$  into two parts; say  $f_1(x)$  plus  $f_2(x)$ . And considering  $y_0(x)$  equal to  $f_1(x)$  will give us quickly, what is going to be the solution. Because a clever choice of  $y_0(x)$  equal to  $f_1(x)$  instead



of, it is exactly equal to  $f(x)$ ; sometimes we can immediately find, other eta rates are exactly equal to 0. And we can illustrate this concept with help of an example, is example is consider this equation  $y(x)$  is equal to root over  $x$  minus phi into  $x$  plus 2 integral 0 to  $x$   $y(s)$  divided by root over  $x$  minus  $s$  ds; this is the integral equation.

So here  $f(x)$  is actually root over  $x$  minus phi  $x$ . Now, instead of considering  $y_0$  equal to root over  $x$  minus phi  $x$ ; first we consider  $y_0(x)$  - this is equal to root over  $x$ . And then, actually we are considering here  $f(x)$  equal to  $f_1(x)$  plus  $f_2(x)$ , then next eta rate  $y_1(x)$  will be equal to minus phi  $x$  plus 2 integral 0 to  $x$  root over  $s$  divided by root over  $x$  minus  $s$  ds. Now for this particular problem,  $x$  belongs to  $(0,2)$ , this is required for the convergence of this particular series. And now, if we evaluate this integral, then it will be minus phi  $x$  plus 2 integral 0 to phi by 2; similar as a earlier, it will be root over  $x$  sin theta divided by root over  $x$  cos theta; this multiplied with 2  $x$  sin theta cos theta d theta.

(Refer Slide Time: 47:17)

$$\begin{aligned}
 &= -\pi x + 2x \int_0^x (1 - \cos 2\theta) d\theta \\
 &= -\pi x + \pi x = 0 \\
 y_2(x) &= y_3(x) = \dots = 0 \\
 y(x) &= y_0(x) = \sqrt{x} \\
 \text{Ex: } y(x) &= 1 + 2\sqrt{x} - \int_0^x \frac{y(s)}{\sqrt{x-s}} ds, \quad x \in [0,1] \\
 y_0(x) &= 1 + 2\sqrt{x} \\
 y_1(x) &= - \int_0^x \frac{1 + 2\sqrt{s}}{\sqrt{x-s}} ds = - \int_0^x \frac{ds}{\sqrt{x-s}} - 2 \int_0^x \frac{\sqrt{s}}{\sqrt{x-s}} ds \\
 &= -2\sqrt{x} - \pi x
 \end{aligned}$$

And after evaluating this integral will be having minus phi  $x$  plus 2  $x$  integral 0 to phi by 2  $1 - \cos 2\theta$  d theta; this is the integral. And after evaluating this integral, we can find this is minus phi  $x$  plus will be having phi  $x$ , the second integral is that is integral 0 to phi by 2  $\cos 2\theta$  d theta is equal to 0, so this is equal to 0. So with the choice of  $y_0(x)$  equal to root over  $x$ , we have arrived at  $y_1(x)$  equal to 0, and therefore clearly  $y_2(x)$ ,  $y_3(x)$ , and so on.

All these quantities are exactly equal to 0; and therefore, solution to this particular problem is given by  $y(x)$  is equal to  $y_0(x)$ , and that is equal to  $\sqrt{x}$ . You can easily verify that  $y(x) = \sqrt{x}$  is a solution to the given problem. Now, we consider one more example of this type, if we consider this equation  $y'(x) = 1 + 2\sqrt{x} - \int_0^x y(s) \sqrt{x-s} ds$ , here  $x$  belongs to the interval  $0$  to  $1$ . Then, if we choose  $y_0(x) = 1 + 2\sqrt{x}$ ,

then  $y_1(x)$  will be equal to  $-\int_0^x (1 + 2\sqrt{s}) \sqrt{x-s} ds$ , and just for your understanding. Here, I am dividing this integral into 2 parts; that is  $-\int_0^x ds \sqrt{x-s} - 2\int_0^x \sqrt{s} \sqrt{x-s} ds$ . And using the similar approach, if you solve this integral, then it will result in  $-\pi x - \frac{4\pi}{3} x^{3/2}$ . So, assuming  $y_0(x) = 1 + 2\sqrt{x}$ , you are getting  $y_1(x) = -\pi x - \frac{4\pi}{3} x^{3/2}$ .

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The image shows a digital whiteboard with the following handwritten mathematical work:

$$y_2(x) = \int_0^x \frac{2\sqrt{s} + \pi s}{\sqrt{x-s}} ds$$

$$= 2 \int_0^x \frac{\sqrt{s}}{\sqrt{x-s}} ds + \pi \int_0^x \frac{s}{\sqrt{x-s}} ds$$

$$= \pi x + \frac{4\pi}{3} x^{3/2}$$

$$y_0(x) + y_1(x) + y_2(x) = 1 + \frac{4\pi}{3} x^{3/2}$$

$$y(x) = 1 + 2\sqrt{x} - \int_0^x \frac{ds}{\sqrt{x-s}} = 1$$

So with this  $y_1(x)$ , if you calculate  $y_2(x)$ , then  $y_2(x)$  will be equal to  $\int_0^x (2\sqrt{s} + \pi s) \sqrt{x-s} ds$ ; so this is equal to  $2\int_0^x \sqrt{s} \sqrt{x-s} ds + \pi \int_0^x s \sqrt{x-s} ds$ . Now, you can see in this  $y_2(x)$  we are having  $2\int_0^x \sqrt{s} \sqrt{x-s} ds$ , and in the expression for  $y_1(x)$ , we had  $-\pi x - \frac{4\pi}{3} x^{3/2}$ .

over  $s$  divided by  $\sqrt{x - s}$ . So that means, if you consider this sum, then second term of  $y_0(x)$  will cancel with first term of  $y_1(x)$ , and second term of  $y_1(x)$  will cancel with second term of first term of  $y_2(x)$ , and so on. So as intense to infinity after summing up, and using the condition that  $x$  belongs to  $0$  to  $1$ . So you can see, some higher powers of  $x$  will come up, if you calculate the further eta rate for  $y_n$ .

And in this case, this will be equal to  $\phi x + 4\phi$  by  $3$  times  $x$  to the power  $3$  by  $2$ . So this expression  $y_0(x) + y_1(x) + y_2(x)$ , ultimately results in  $1 + 4\phi$  by  $3$  times  $x$  to the power  $3$  by  $2$ . And this power of  $x$  will increase, if you calculate further eta rates, and other terms will cancel with each other, and ultimately as intense to infinity you will be landed at the solution  $y(x)$  is equal to  $1$ . And you can easily verify that  $1 + 2\sqrt{x} - \int_0^x ds / \sqrt{x - s}$ ; this is equal to  $1$ .

So, that means  $y(x) = 1$  is a solution; I have consider this example only for the reason, if you try to solve this equation by considering  $y_0(x) = 1$ , and if you do not take this  $2\sqrt{x}$  within the consideration for  $y_0(x)$ , then you can find  $y_1(x)$  will be equal to  $0$ , and all other eta rates will be exactly equal to  $0$ . So, that means for a clever choice of  $y(x)$  will give you the solution quickly, this depends upon the fact that whether the solution of the given problem will exist in a closed format or it contains, if finite number of terms in  $x$  or not.

If the actual solution does not exist in a closed format, and if it be an infinite series of  $x$ , then there is no way for this clever choice for  $y_0(x)$ . It only give you some idea, that in case of closed form solution or solution having finite number of terms in  $x$ , sometimes this clever choice give you quickly the complete solution, because other eta rates are comes out to be exactly equal to  $0$ . So today, we can conclude at this particular point, we are not going to discuss anything more on the singular integral equation, but of course, there are lots of other theories, and techniques dealing with the solution of singular integral equation. In the next lecture, we will be considering integro differential equation of both the type, that is Volterra integral equation as well as Fredholm integral equation type with integro differential approach. So, thank you for your attention.