

CONTENTS

1. Preliminary Concepts	1.1-1.14
1.1 Introduction	1.1
1.2 Abel's problem	1.1
1.3 Integral equation	1.2
1.4 Linear and non-linear integral equations	1.2
1.5 Fredholm integral equation	1.3
1.6 Volterra integral equation	1.3
1.7 Singular integral equation	1.4
1.8 Special kinds of kernels	1.4
1.9 Integral equations of the convolution type	1.5
1.10 Iterated kernels or functions	1.5
1.11 Resolvent kernel or reciprocal kernel	1.5
1.12 Eigenvalues (or characteristic values or characteristic numbers)	
and Eigenfunctions (or characteristic functions or fundamental function	ns) 1.6
1.13 Leibnitz's rule of differentiation under integral sign	1.6
1.14 An important formula for converting a multiple integral into a single ordinary integral	1.6
1.15 Regularity conditions	1.7
1.16 The inner or scalar product of two functions	1.8
1.17 Solution of an integral equation	1.8
1.18 Solved examples based on Art 1.17	1.8
1.19 Additional results and problems	1:12
2. Conversion of Ordinary Differential Equations into Integral	0.4.0.00
Equations	2.1-2.30
2.1 Introduction	2.1
2.2 Initial value problem	2.1
2.3 Method of converting an initial value problem into a Volterra	2.1
integral equation	2.1
2.4 Alternative method of converting an initial value problem into a Volterra integral equation	2.7
2.4A Solved examples based on Art. 2.4	2.9
2.5 Boundary value problem	2.14
2.6 Method of converting a boundary value problem into a Fredholm	
integral equation	2.14
2.7 Additional results and problems	2.23
3. Homogeneous Fredholm Integral Equations of the Second Kind with Separable or Degenerate Kernels	3.1-3.36
3.1 Characteristic values (or characteristic numbers or eigenvalues) Characteristic functions (or eigenfunctions)	3.1

(xiii)

3.2	Solution of homogeneous Fredholm integral equation of the second ki	ind
	with separable (or degenerate) kernel	3
	Solved examples based on Art. 3.1 and Art. 3.2	3,
3.4	Additional results and problems	3.2
4. Fred	holm Integral Equations of the Second Kind	
with	Separable (or Degenerate) Kernels	4.1-4.4
4.1	Solution of Fredholm integral equation of the second kind	
	with separable (or degenerate) kernel	4.
4.2	Solved examples based on Art. 4.1	4.:
	Fredholm alternative	4.20
4.4	Solved examples based on Art. 4.3	4.26
4.5	An approximate method	4.30
4.6	Additional results and problems	4.31
5. Meth	nod of Successive Approximations	5.1-5.82
5.1	Introduction	5.1
5.2	Iterated kernels or iterated functions	5.1
5.3	Resolvent kernel or reciprocal kernel	
	To show that $K_m(x,t) = \int_a^b K_r(x,y) K_{m-r}(y,t) dy$	5.1
5.4	Theorem	5.2
5.5	Solution of Fredholm integral equation of the second kind by	
	successive substitutions	5.3
5.6	Solution of Volterra integral equation of the second kind by	
	successive substitutions	5.5
5.7	Solution of Fredholm integral equation of the second kind by successive approximations. Iterative method (iterative scheme). Neumann's series	
5.8	Some important theorems	5.7
	Solved examples based on solution of Fredholm integral equation of	5.11
	second kind by successive approximations or iterative method	5.12
5.10	Reciprocal functions	5.29
5.10A	Illustrative solved examples	5.32
5.11		3.32
	successive approximations or Iterative method at	5.35
5.12	Theorem: To show that $R(x,t;\lambda) = K(x,t) + \lambda \int_{t}^{x} K(x,z) R(z,t;\lambda) dz$	5.37
5.13	SUIVED EXAMPLES DASCU OH SUITHON OF VOITARRO inter-	
5 14	of second kind by successive approximations (or Iterative method) Solution of Volterra integral equation of the second kind when its	5.38
	kernel is of some particular form	
5.14A	Solved examples based on Art 5 14	5.56
5.15	Solution of Volterra integral equation of the second kind by reducing to differential equation	5.57
5.16	Volterra integral equation of the first kind.	5.62
5.17	Solution of Volterra integral equation of the first kind	5.63
5.17A	Illustrative solved examples based on Art 5 17	5.65
5.18	Additional results and problems	5.65
	(xiv)	5.68

6.	Class	sical Fredholm Theory	6.1-6.40
	6.1	Introduction	6.1
	6.2	Fredholm's first fundamental theorem	6.1
	6.3	Solved examples based on Fredholm's first fundamental theorem	6.6
	6.4	Fredholm's second fundamental theorem	6.32
	6.5	Fredholm third fundamental theorem	6.36
	6.6	Additional results and problems	6.39
7.	Integ	ral Equations with Symmetric Kernels	7.1-7.52
	7.1	Introduction	7.1
	7.1A	Symmetric kernels	7.1
	7.1B	Regularity conditions	7.1
	7.1C	The inner or scalar product of wo functions	7.2
	7.1D	Schwarz inequality	7.2
	7.1E	Complex Hilbert space	7.2
	7.1F	An orthonormal system of functions	7.3
	7.1G	Riesz-Fischer theorem	7.4
	7.1H	Some useful results	7.5
	7.11	Fourier series of a general character	7.5
	7.1J	Some examples of the complete orthogonal and orthonormal systems	7.6
	7.1K	A complete two-dimensional orthonormal set over the rectangle	7.7
	7.2	Some fundamental properties of eigenvalues and eigenfunctions for symmetric kernels	7.7
	7.3	Expansion in eigenfunctions and bilinear form	7.15
	7.4	Hilbert-Schmidt Theorem	7.17
	7.5	Definite kernels and Mercer's theorem	7.20
	7.6	Schmidt's solution of non-homogeneous Fredholm integral equation of the second kind	7.21
	7.7	Solved Examples based on Art. 7.6	7.24
		Solution of the Fredholm integral equation of the first kind with symmetric kernel	7.40
	7.9	Solved examples based on Art. 7.8	7.41
		Approximation of a general \mathcal{L}_2 -kernel (not necessarily symmetric) by a separable kernel	7.44
	7 11	The operator method in the theory of integral equations	7.44
		To show that the operator K given by (1) is bounded	7.45
		The concept of complete continuity	7.45
		To show that a separable kernel $K(x, t)$ given by	7.40
		To show that an \mathcal{L}_2 -kernel $K(x, t)$ is completely continuous	7.40
		To show that the norms of K and of its adjoint \overline{K} are equal	7.40
		Theorem	7.4
	1 . 4 . 4	THOUSTON	

	7.11G	Procedure for getting the eigenvalues and eigenfunctions arranged i	in the
		sequences (1) and (2) as given in Art. 7.3.	7.47
	7.12	Additional results and problems	7.47
8	. Sing	ular Integral Equations	8.1-8.24
	8.1	Singular integral equation	8.1
	8.2	The solution of the Abel integral equation	8.1
	8.3	General form of the Abel singular integral equation	8.3
	8.4	Another general form of the Abel singular integral equation	8.5
	8.5	Solved examples based on articles 8.2, 8.3 and 8.4	8.6
	8.6	Cauchy principal value for integrals	8.9
		The Cauchy integrals	8.11
	8.8	Solution of the Cauchy-type singular integral equation	8.13
	8.9	The Hilbert kernel	8.16
	8.10	Solution of the Hilbert-type singular integral equation of the second kind,	8.18
	8.11	Solution of the Hilbert-type singular integral equation of the first	
		kind,	8.21
9		gral Transform Methods	9.1-9.32
		Introduction	9.1
		Some useful results about Laplace transform	9.1
		Some special types of integral equations	9.5
		Application of Laplace transform to determine the solutions of Volterra integral equations with convolution-type kernels. Working r	ule: 9.5
*		Solved examples based on articles 9.2 to 9.4	9.7
		An Important note on Art. 9.4	9.17
		Illustrative examples based on Art. 9.5A	9.17
		Some useful results about Fourier transforms	9.18
		Application of Fourier transform to determine the solutions of integral equations	0.10
		Hilbert transform	9.19
		Infinite Hilbert transform	9.20
-		Additional results and problems	9.22
0.	Self A	Adjoint Operator, Dirac Delta Function and	9.24
		rical Harmonics	10.1-10.14
		Introduction	10.1
		Adjoint equation of second order linear differential equation	10.1
		Self adjoint equation	10.1
		Solved examples based on Art. 10.2 and 10.3	10.3
		Green's formula	10.4
		The Dirac Delta function	10.5
	10.7	Shifting property of Dirac delta function	10.6
		(xvi)	

10.8	Derivatives of Dirac delta function	10.7
10.9	Relation between Dirac delta function and the Heaviside unit function	10.7
10.10	Alternative forms of representing Dirac delta function $\delta(x)$	10.8
	Spherical harmonics	10.8
	Bessel functions	10.13
11. App	lications of Integral Equations and Green's Function to	
		1.1-11.76
11.1	Introduction	11.1
11.2	Green's function	11.1
11.3	Conversion of a boundary value problem into Fredholm integral equation of a boundary value problem	ion. 11.4
11.4	An important special case of results of Art. 11.2	11.5
11.5	Solved examples based on construction of Green's function (refer Art. 11.2 and Art. 11.4)	11.10
11.6	Solved Examples based on result 1 of Art. 11.3	11.18
	Solved examples based on result 2 of Art. 11.3	11.22
	Solved examples based on result 3 of Art. 11.3. The case of	
	nonhomogeneous end conditions	11.32
11.9	Linear integral equations in cause and effect. The influence function	11.37
. 11.10	Green's function approach for converting an initial value problem into an integral equation	11.40
11.11A	Green's function approach for converting a boundary value problem in an integral equation. An alternative procedure. (Compare with Art. 11	
11.11B	Integral-equation formulation for the boundary value problem with mo	
	general and inhomogeneous boundary conditions. Working rule	11.45
*	Modified (or generalized) Green's function	11.48
	Working rule for construction of modified Green's function	11.51
	Solved examples based on Art. 11.13	11.52
11.15	Extension of the theory of Art. 11.13 to the case when the associated adjoint system has two linearly independent solutions $y_1(x)$ and $y_2(x)$	
	in place of exactly one non-zero solution	11.65
11.16	Additional results and problems	11.71
12 Annl	ications of Integral Equations to Partial Differential	
	ations	2.1-12.72
12.1	Introduction	12.1
	Properties of harmonic functions	12.2
	The Spherical mean	12.4
	Mean Value theorem for harmonic functions	12.4
	Maximum-minimum principle	12.6
	Integral representation formulas for the solutions of the Laplace and	
1.20.20	poisson equations	12.7
12.3	Solved examples based on Art. 12.2	12.12
	(wii)	

				42
	12.4	Green's function approach		12.14
	12.4A	The method of images		12.19
	12.5	Solved examples based on Art. 12.4 and Art. 12.4A		12.19
		The Helmholtz equation	- ×	12.22
	12.7	Solved examples based on Art. 12.6		12.24
	12.8	Additional results on Green's function and its applications		12.28
	120	The theory of Green's function for Laplace's equation		12.31
	12.10	Construction of the Green's function with help of the method of image	ges	12.35
	12 11	Green's function for the two-dimensional Laplace equation		12.39
	12.12	Construction of the Green's function with help of the method of imag	ges .	
		(Refer Art. 12.4A)	,	12.41
	12.13	The eigenfunction method for computing Green's function for the		10.44
		given Dirichlet boundary value problem		12.44
	12.14	The space form of the wave equation or Helmholtz equation		12.47
	12.15	Helmholtz's theorem		12.47
	12.16	Application of Green's function in determining the solution of the	18 19	12.40
		wave equation		12.49
	12.17	Determination of the Green's function for the Helmholtz equation for		12.50
		the half-space $z \ge 0$		12.50
	12.18	Solution of one-dimensional wave equation using the Green's		12.53
	12.10	Solution of one-dimensional inhomogeneous wave equation using	o ma	
	12.19	the Green's function technique	j	12.55
	12 20	Solution of one-dimensional heat equation using the Green's		
	12,20	function technique		12.61
	12.21	Solution of one-dimensional inhomogeneous heat equation involving		
		an external heat source using the Green's function technique		12.63
	12.22	The use of Green's function in the determination of the solution of		
		heat equation (or the diffusion equation)]	12.66
	12.23	The use of Green's function in the determination of the solution of		0 60
		heat equation (or diffusion equation) for infinite rod		12.68
	12.24	Additional results and problems		12.71
3.	Appl	ications of Integral Equations to Mixed Boundary		
			13.1-1	3.24
	13.1	Introduction		13.1
	13.2	Two-part boundary value problems		13.1
		Three-part boundary value problems		13.8
	13.4	Generalized two-part boundary value problems	1	3.14
		Generalized three-part boundary value problems	1	3.17
		Appendix		3.23
4	Inton	rol Equation Downwhating Tasks		
			14.1–1	
		Introduction		14.1
	14.2	Working rule for solving an integral equation by perturbation technique	ies	14.1
		(xviii)		

14.3 Applications of perturbation techniques to electrostatics	11.7
14.4 Applications of perturbation techniques to Low-Reynolds number	14
hydrodynamics	14.
14.4A Steady stokes flow	14.
14.4B Boundary effects of stokes flow	14.
14.4C Longitudinal Oscillations of solids in Stokes flow	14.
14.4D Steady rotary Stokes flow	14.
14.4E Rotary Oscillations in Stokes flow	4.1
14 AT O	4.1
14.4C O 0 D	4.1
Appendix A: Boundary Value Problems and Green's Identities A.1-	-A.:
A.1 Some useful notations	A.
A.2 Boundary value problems for Laplace equation	Α.
	A.:
Appendix B: Two and Three Dimensional Dirac Delta Functions B.1-	B.2
T + T	B.1
DOT 1' ' 1D' 11 0 1	B.1
70 0 mi 11 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	B.1
B.4 Dirac delta function in general curvilinear coordinates in two dimensions	B.2
Appendix C: Beta and Gamma Functions C.1-	C.4
C.1 Introduction	C.1
	C.1
C.3 Properties of Gamma function	C.1
C.4 Extension of definition of Gamma function $\Gamma(n)$ for $n < 0$	C.1
C.5 An important result $\Gamma(1/2) = \sqrt{\pi}$	C.2
C.6 Transformation of Gamma function (C.2
C.7 Symmetrical property of Beta function (C.2
C.8 Evaluation of $B(m, n)$ in an explicit form when m or n is a positive integer	C.2
C.9 Transformation of Beta function (C.2
C.10 Relation between Beta and Gamma functions	C.3
C.11 Legendre-duplication formula	C.3
Appendix D: Cramer's Rule for Solving a System of Two	
Linear Algebraic Equations in Two Variables D.1-D	0.2
D.1 Cramer's rule	0.1
D.2 Illustrative solved examples based on cramer's rule	0.1
Index 1.1-	1.6