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ACCEPTED MANUSCRIPT

Analytical and computational methods for a class of nonlinear singular integral equations

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Abstract

We consider a general class of nonlinear singular Hammerstein Volterra integral equations. In general, these equations will have kernels containing both an end point and an Abel-type singularity, with exact solutions being typically nonsmooth. Under certain conditions, a uniformly convergent iterative solution is obtained on a small interval near the origin. In this work, two product integration methods are proposed and analysed where the integral over a small initial interval is calculated analytically, allowing the optimal convergence rates to be achieved. This is illustrated by some numerical examples.

Keywords:

Nonlinear Volterra integral equation, weakly singular kernel, Hammerstein equations, iterative solution, product integration method. 2000 MSC: 65R20, 45J05

1. Introduction

This work is concerned with analytical and numerical results for nonlinear Volterra integral equations of the form

$$y(t) = f(t) - \int_0^t \frac{s^\beta}{(t-s)^\alpha} g(y(s)) ds, \quad t > 0,$$
(1)

where α, β are positive real constants.

We start with a review on papers dedicated to applications which give rise to VIEs of the above form. In the study of many nonlinear problems in heat conduction, boundary-layer heat transfer, chemical kinetics and superfluidity, we are often led to singular Volterra integral equations of the type [17]

$$y^{m}(t) = H(t) + \gamma t^{-\mu} \int_{0}^{t} \frac{G(y(s), y'(s), s)}{(t^{\beta} - s^{\beta})^{\alpha}} ds, \quad z > 0,$$
(2)

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