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Numerical analysis of a collocation method for functional integral equations

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Abstract

- We study the numerical approximation of functional integral equations, a class
- ² of nonlinear Fredholm-type integral equations of the second kind, by the colloca-

³ tion method with piecewise continuous basis functions. The resulting nonlinear

⁴ algebraic system is solved with the Picard iteration method. Starting from the

⁵ analysis of the continuous problem in $L^{\infty}([a,b])$, we prove the convergence of

6 numerical solution and, under an additional regularity assumption, provide an

7 a priori error estimate. Numerical examples illustrate the predicted theoretical

∗ results.

⁹ Keywords: Nonlinear Fredholm Integral Equation, Collocation Method,

¹⁰ Picard Iteration.

¹¹ 2000 MSC: 65R20, 45B05, 47H30, 45G10

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