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## Approximate Solutions to Weakly Singular Fredholm Integral Equations of the Second Kind using Shifted Legendre Polynomials of the First Kind

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### ABSTRACT

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In this research, we presented a simple approach to approximate the second type of linear weakly singular and non-singular Fredholm integral. Shifted Legendre polynomials of the first kind in matrix-vector forms were used to construct the approach. The singularity of the kernel was removed analytically. Theorems regarding the convergence of the estimations of the error norm and the mean were proved. The numerical examples demonstrated the method's uniqueness and precision.

## 1. Introduction

One of the most crucial foundations for resolving initial, boundary, and mixed value issues is the branch on integral equations. This is due to its ability to transform each of these issues into an identical boundary integral equation. In addition to having the ability to get around the solution's singularity at specific points in the integration domain, this decreases the amount of computation time needed to solve boundary problems using conventional techniques. Numerous scientific fields, including nanotechnology, radar theory, scattering, artificial intelligence, heat equations, heat flux, and other crucial areas, have advanced along with the methods for solving singular and non-singular integral equations. In this study, we investigate a novel approach for solving the second kind Fredholm integral equations whose kernels are weakly singular, and smooth kernels. Of course, there are numerous published techniques for finding the solution of such problems. However, we will introduce a new approach based on the approximation using Legendre polynomials of the first kind. In the other hand there are numerous published methods to solve this type of equation, however the majority of them are difficult to understand and contain numerous theories and lemmas, making

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it challenging to pinpoint the mechanism and stages for the solution. Yin Yang *et al.*, [1] applied the spectral collocation method for finding the solution of second kind Fredholm integral equations whose kernels are weakly singular. The approach was depended on the Jacobi-Gauss quadrature formula. Bijaya Laxmi Panigrahi *et al.*, [2] solved second kind Fredholm integral equations whose kernels are weakly singular. The approach was based on the Legendre multi-Galerkin technique and the corresponding eigenvalue problem. Numerical solutions for second kind Fredholm integral equations whose kernels are weakly singular were provided by Tomoaki Okayama *et al.*, [3]. Reza Behzadi *et al.*, [4] generalized the summation formula of Euler-Maclaurin to be used in second kind Fredholm integral equations whose kernels are weakly singular solution. This concept allowed them to convert the basic equations into the relevant algebraic equations system. For second kind Fredholm integral equations whose kernels are weakly singular and non-singular solution, Min Wang. *et al.*, [5] presented the Multistep Collocation method, which is applied to equations with smooth kernels under the uniform mesh, and the kernel which is weakly singular using a graded mesh. X. Y. Li *et al.*, [6] solved the linear second-kind integral equations which type is Fredholm using a globally super convergent numerical technique that makes use of the kernel functions in piecewise polynomials form in the reproducing Sobolev kernel Hilbert spaces.

Numerous publications for solving first kind Fredholm integral which contains kernel in the form of singular logarithmic and singular unknown functions have been published by Shoukralla and Shoukralla *et al.*, [7-18]. Besides, based on the enhanced formulas of the barycentric Lagrange interpolation, numerous methods *et al.*, [19-22] are established to solve weakly singular besides regular Volterra and Fredholm integral equations. All these approaches are applicable in this situation, but we wanted to propose something new. The objective of this study is to discover an approximated solution for second-type Fredholm integral equations, where the kernel is characterized by weakly singular and smooth kernel forms. The procedures for obtaining the solution are summarized in three steps, which distinguishes this method from other methods. Initially, the process involves approximating both the provided data function and the unknown function by utilizing shifted Legendre polynomials of the first kind. Thus, we create a square matrix of the Legendre polynomials that ensures that there are no imaginary values in the functional values of the given data function and the kernels. Hence, each of the unknown function and given data function is expressed in the form of the product of three matrices. The first matrix is the monomial basis functions row matrix. The second matrix is Legendre polynomials coefficients square matrix, arranged in ascending order. The third matrix is the functional values column matrix. The second stage is to approximate the kernel based on the shifted orthogonal Legendre polynomials. so that the kernel is expressed as the product of five matrices. Thus, we have obtained single approximate functions for each of the given the data and unknown functions, and a double approximate function for the kernel. The third step is to substitute the approximate unknown function in both sides of the considered integral equation simultaneously with the substitution of the double approximate kernel in the wright side. Finally, we achieve a linear algebraic system without necessitating the application of the collocation method. The solution to this system yields real values for the unknown coefficients, thereby facilitating the computation of the solution.

## 2. Methodology

### 2.1 Legendre-Interpolation Method

Considering the following second kind Fredholm integral equation:

$$\lambda u(x) = f(x) + \int_0^1 Z(x,t) |x-t|^{-\alpha} u(t) dt ; 0 \leq x \leq 1, 0 \leq \alpha < 1 \quad (1)$$

where  $\lambda$ ,  $f(x)$  and the kernel  $k(x,t) = Z(x,t) |x-t|^{-\alpha}$  are given, the unknown function  $u(x)$  is to be determined. The kernel  $k(x,t)$  is defined on the square  $\{(x,t): 0 \leq x, t \leq 1\}$ . For  $\alpha = 0$ , Eq. (1) is called non-singular Fredholm second kind integral equation. For  $0 < \alpha < 1$  Eq. (1), is called weakly singular Fredholm second kind integral equation. Now, consider the shifted Legendre polynomials with orthogonal property.

$$P_n(x) = \frac{1}{n!} \frac{d^n}{dx^n} (x^2 - x)^n ; \int_0^1 P_n(x) P_l(x) dx = \frac{1}{2n+1} \delta_{ln}, n = \overline{0:l} \quad (2)$$

The function  $u(x)$  is approximated based on  $\{P_n(x)\}_0^l$ , we get it in the form.

$$u_n(x) = \sum_{i=0}^n a_i P_i(x) = X(x) V A \quad (3)$$

where we get the known coefficients square matrix  $V$  by the coefficients extracting of all polynomials  $P_i(x) \forall i = \overline{0,n}$  and fulfilled the rows of  $V$ . Here  $A = [a_i]_{i=0}^n$  is the unknown coefficients column matrix to be determined, and  $X(x) = [x^i]_{i=0}^n$  is a row matrix of the monomial basis functions. Similarly, the given data function can be approximated in the form.

$$f_n(x) = \sum_{i=0}^n b_i P_i(x) = X(x) V F \quad (4)$$

where  $F = [f_i]_{i=0}^n$  is the known coefficients column matrix such that  $[f_i]_{i=0}^n$  can be determined by

$$f_i = (2i+1) \int_0^1 f(x) P_i(x) dx \quad (5)$$

The kernel  $k(x,t)$  will be approximated by the same way as well as  $u_n(x)$  but with the consideration of the two variables  $x$  and  $t$ . Approximating  $k(x,t)$  subjected to  $x$ , gives  $k_n(x,t)$  via the  $(n+1) \times 1$  column matrix  $N(t)$  in the form

$$k_n(x,t) = X(x) V N(t); N(t) = [n_i(t)]_{i=0}^n, n_i(t) = (2i+1) \int_0^1 k(x,t) P_i(x) dx \quad (6)$$

Moreover, each entry  $n_i \forall i = \overline{0, n}$  will be approximated with respect to the variable  $t$  so that we get  $k_{n,n}(x, t)$  via the  $(n+1) \times (n+1)$  square known coefficients matrix  $M$  in the form:

$$k_{n,n}(x, t) = X(x)VKV^T X^T(t); K = [k_{ij}]_{i,j=0}^n, k_{ij} = (2i+1) \int_0^1 n_i(t) P_j(t) dt \quad (7)$$

Furthermore, we get.

$$k_{n,n}(x, t)u_n(t) = X(x)VKV^T X(t)VA; X(t) = X^T(t)X(t) \quad (8)$$

Substituting  $k_{n,n}(x, t)u_n(t)$  of Eq. (8) into Eq. (1), we get

$$u_n(x) = f(x) + X(x)VKV^T XVA; X = \int_0^1 X(t) dt \quad (9)$$

Substituting  $u_n(x)$  in the left side of Eq. (1),  $k_{n,n}(x, t)$  and  $u_n(t)$  in the right side, we get

$$X(x)VKV^T XVA - X(x)VKV^T XVKV^T XVA = X(x)VKV^T XVA \quad (10)$$

Simplifying Eq. (10), yields the approximated solution  $u_n(x)$  in the form.

$$u_n(x) = X(x)V \left( I_n - KV^T XV \right)^{-1} F \quad (11)$$

Furthermore, we can get the matrix of the unknown coefficient  $A$  by solving the algebraic linear system Eq. (10) and thereby computed the approximate solution Eq. (3).

### 2.2 Convergence in the Mean and Error Norm Estimation

In this section, we examine the convergence in the mean of the interpolated unknown function, as defined by formula Eq. (11), towards the precise solution. Additionally, we analyse error norm estimation and establish two theorems as part of this investigation.

**Theorem 3.1.** Assume that  $\max_{x,t \in [0,1]} |k(x, t)| = \mathcal{E}$  and  $\int_0^1 \int_0^1 |k(x, t)|^2 dx dt \leq M < \infty$  where  $\mathcal{E}$  is a positive

real number. Suppose that  $f(x)$  and  $u(x)$  belong to  $L_2(0, 1)$  with  $\max_{x \in [0,1]} f(x) = N$ . Let  $u_n(x)$  be

the approximated solution of degree  $n$  that approximate  $u(x)$  such that  $\max_{x \in [0,1]} u_n(x) = L$ ;  $N, L$

are positive real numbers. Then  $\lim_{n \rightarrow \infty} \|u(x) - u_n(x)\|_2 = 0$  . et al., [23]

**Theorem 3.2.** Rewrite Eq. (1) in the form  $(\kappa u)(t) = f$ , where the operator  $\kappa$  is defined by  $\kappa u = \int_0^1 \kappa(x,t)u(t)dt$  is the Fredholm operator. Sample the error norm of the Legendre approximation by  $E_n(x)$  such that  $E_n(x) = \|\kappa u - \kappa u_n\|_2$  where  $\|\cdot\|_2$  denotes the Euclidean norm in  $R^2$  and  $\kappa u_n = f_n$ . Then  $E_n(x) = \|\kappa u - \kappa u_n\|_2 = 0.. et al., [23]$

### 3. Computational Results and Discussions

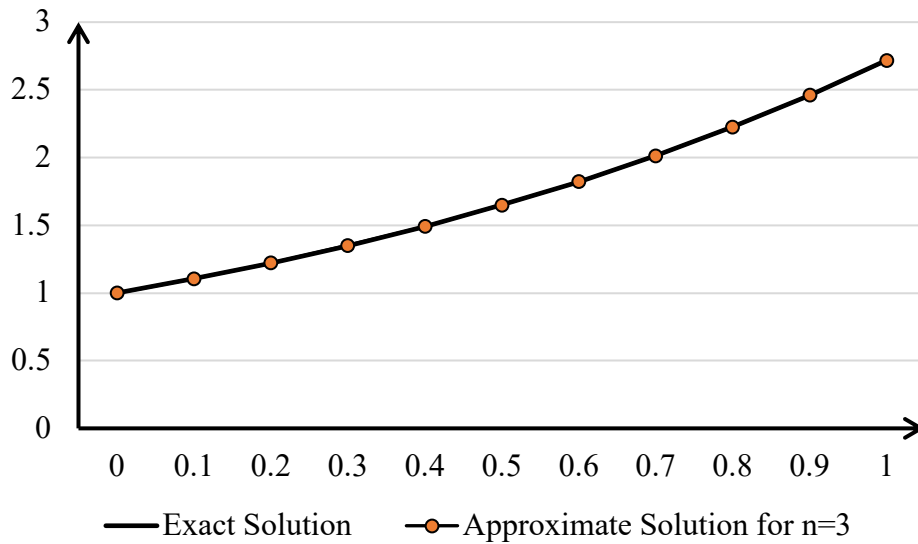
Based on MATLAB2019a, we designed a MATLAB code for finding the solution of Fredholm second kind integral equations which has the kernel in the form of weakly singular or non-singular. We solved six cases, three for non-singular and the other three for weakly singular. The approximate solutions were obtained for different values of  $n$ . The solutions are found equal to the exact ones or strongly convergent. Table 1 shows the exact solution  $u(x_i)$ , the approximate solutions  $u_n(x_i)$ , the absolute errors  $\mathfrak{R}_n(x_i) = |u(x_i) - u_n(x_i)|$  for  $n=3,5$  at  $x_i = 0:0.1:1$ .

**Table 1**

The exact solution  $u(x_i)$ , the approximate solutions  $u_n(x_i)$ , the absolute errors

$x_i$	$u(x_i)$	$u_3(x_i)$	$\mathfrak{R}_3(x_i)$
0	1	0.99906	0.00094
0.1	1.1052	1.1054	0.0002
0.2	1.2214	1.2218	0.0004
0.3	1.3499	1.35	1E-04
0.4	1.4918	1.4916	0.0002
0.5	1.6487	1.6483	0.0004
0.6	1.8221	1.8219	0.0002
0.7	2.0138	2.0138	0
0.8	2.2255	2.226	0.0005
0.9	2.4596	2.4599	0.0003
1	2.7183	2.7172	0.0011

The amount of CPU calculated time for example 1 for  $n=3,5$  was 3.855 s, and 11.099 s respectively. Figure 1 shows the graphs of the exact solution and the approximate solution for  $n = 3$ .



**Fig. 1.** Graphs of the exact solution and the approximate solution

Table 2 shows the exact solution  $u(x_i)$ , the approximate solutions  $u_n(x_i)$ , the absolute errors  $\mathfrak{R}_n(x_i)$  for  $n=2,3$  at  $x_i = 0:0.1:1$ . The amount of CPU calculated time for example 2 for  $n = 2,3$  was 3.989 s, and 4.133 s respectively.

**Table 2**

The exact solution  $u(x_i)$ , the approximate solutions  $u_n(x_i)$ , the absolute errors

$x_i$	$u(x_i)$	$u_2(x_i)$	$u_3(x_i)$	$\mathfrak{R}_2(x_i)$	$\mathfrak{R}_3(x_i)$
0	0	-2.31E-14	-2.31E-14	2.3093E-14	2.3093E-14
0.1	0.4	0.4	0.4	0	0
0.2	0.8	0.8	0.8	0	0
0.3	1.2	1.2	1.2	0	0
0.4	1.6	1.6	1.6	0	0
0.5	2	2	2	0	0
0.6	2.4	2.4	2.4	0	0
0.7	2.8	2.8	2.8	0	0
0.8	3.2	3.2	3.2	0	0
0.9	3.6	3.6	3.6	0	0
1	4	4	4	0	0

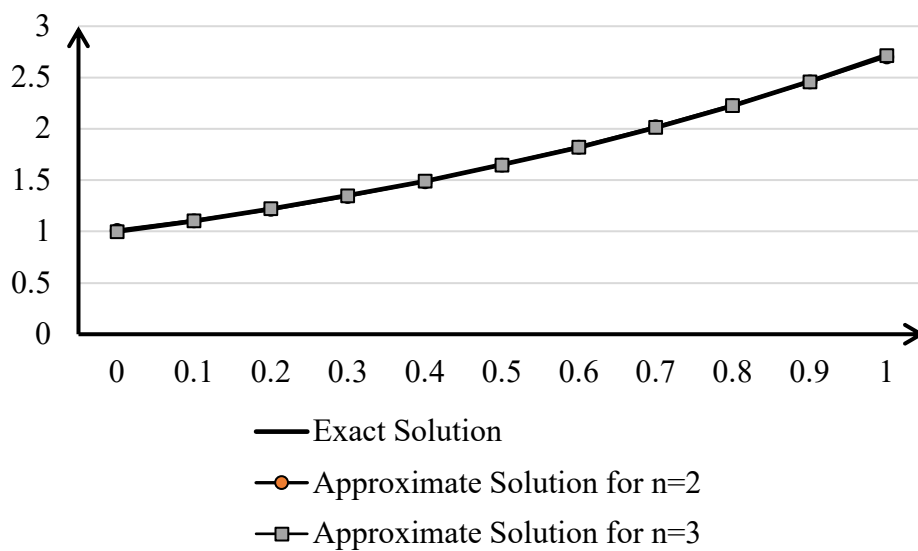
Table 3 shows the exact solution  $u(x_i)$ , the approximate solutions  $u_n(x_i)$ , the absolute errors  $\mathfrak{R}_n(x_i)$  for  $n=2,3$  at  $x_i = 0:0.1:1$ . The amount of CPU calculated time for example 3 for  $n = 2,3$  was 3.320 s, and 18.288 s respectively.

**Table 3**

The exact solution  $u(x_i)$ , the approximate solutions  $u_n(x_i)$ , the absolute errors  $\mathfrak{R}_n(x_i)$

$x_i$	$u(x_i)$	$u_2(x_i)$	$u_3(x_i)$	$\mathfrak{R}_2(x_i)$	$\mathfrak{R}_3(x_i)$
0	1	1.013	0.99906	0.013	0.00094
0.1	1.1052	1.1065	1.1054	0.0013	0.0002
0.2	1.2214	1.2168	1.2218	0.0046	0.0004
0.3	1.3499	1.3439	1.35	0.006	1E-04
0.4	1.4918	1.4877	1.4916	0.0041	0.0002
0.5	1.6487	1.6483	1.6483	0.0004	0.0004
0.6	1.8221	1.8258	1.8219	0.0037	0.0002
0.7	2.0138	2.02	2.0138	0.0062	0
0.8	2.2255	2.231	2.226	0.0055	0.0005
0.9	2.4596	2.4587	2.4599	0.0009	0.0003
1	2.7183	2.7033	2.7172	0.015	0.0011

Figure 2 shows the graphs of the exact solution and the approximate solutions for  $n = 2, 3$ .



**Fig. 2.** the graphs of the exact solution and the approximate solutions for  $n = 2, 3$ .

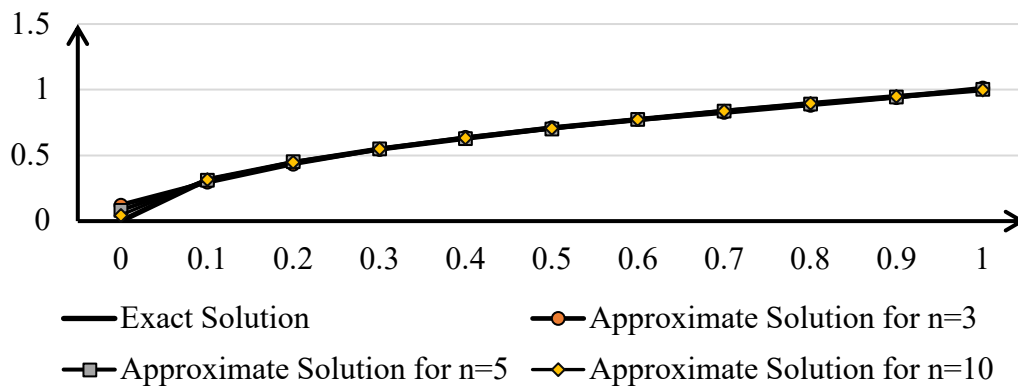
Table 4 shows the exact solution  $u(x_i)$ , the approximate solutions  $u_n(x_i)$ , the absolute errors  $\mathfrak{R}_n(x_i)$  for  $n=3, 5, 10$  at  $x_i = 0:0.1:1$ . The amount of CPU calculated time for example 4 for  $n=3, 5, 10$  was 4.738 s, 5.993 s and 9.012 s respectively.

**Table 4**

The exact solution  $u(x_i)$ , the approximate solutions  $u_n(x_i)$ , the absolute errors

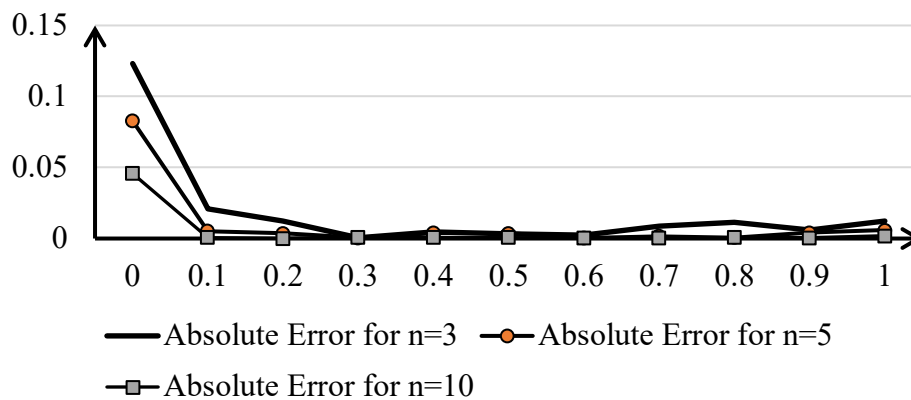
$x_i$	$u(x_i)$	$u_3(x_i)$	$u_5(x_i)$	$u_{10}(x_i)$	$\mathfrak{R}_3(x_i)$	$\mathfrak{R}_5(x_i)$	$\mathfrak{R}_{10}(x_i)$
0	0	0.12318	0.082773	0.045736	0.12318	0.082773	0.045736
0.1	0.31623	0.29549	0.31104	0.31698	0.02074	0.00519	0.00074913
0.2	0.44721	0.43505	0.45092	0.44713	0.01216	0.00371	0.000084856
0.3	0.54772	0.54718	0.54815	0.54855	0.00054	0.00043	0.0008303
0.4	0.63246	0.63721	0.62859	0.63186	0.00475	0.00387	0.00059335
0.5	0.70711	0.71048	0.7034	0.70773	0.00337	0.00371	0.00062106
0.6	0.7746	0.77232	0.77421	0.77493	0.00228	0.00039	0.00033343
0.7	0.83666	0.82807	0.83829	0.83632	0.00859	0.00163	0.00034471
0.8	0.89443	0.88305	0.8937	0.89523	0.01138	0.00073	0.00080541
0.9	0.94868	0.94261	0.94449	0.9482	0.00607	0.00419	0.00048686
1	1	1.0121	1.0059	0.99812	0.0121	0.0059	0.0018833

Figure 3 shows the graphs of the exact solution and the approximate solutions for  $n=3,5,10$ .



**Fig. 3.** the graphs of the exact solution and the approximate solutions for  $n=3,5,10$ .

Figure 4 shows the graphs of the absolute errors for  $n=3,5,10$ .



**Fig. 4.** The graphs of the absolute errors for  $n=3,5,10$ .



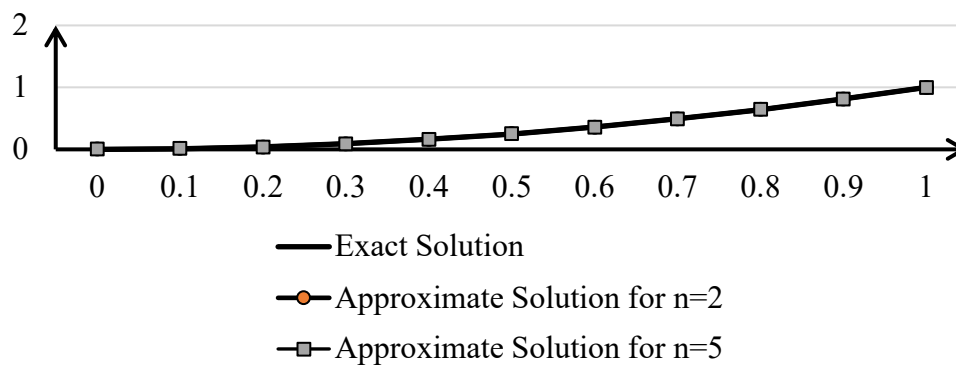
Table 5 shows the exact solution  $u(x_i)$ , the approximate solutions  $u_n(x_i)$ , the absolute errors  $\mathfrak{R}_n(x_i)$  for  $n=2,5$  at  $x_i = 0:0.1:1$ . The amount of CPU calculated time for example 5 for  $n=2,5$  was 3.262 s, and 4.681 s respectively.

**Table 5**

The exact solution  $u(x_i)$ , the approximate solutions  $u_n(x_i)$ , the absolute errors  $\mathfrak{R}_n(x_i)$

$x_i$	$u(x_i)$	$u_2(x_i)$	$u_5(x_i)$	$\mathfrak{R}_2(x_i)$	$\mathfrak{R}_5(x_i)$
0	0	2.27E-14	2.27E-14	2.2737E-14	2.2737E-14
0.1	0.01	0.01	0.01	0	0
0.2	0.04	0.04	0.04	0	0
0.3	0.09	0.09	0.09	0	0
0.4	0.16	0.16	0.16	0	0
0.5	0.25	0.25	0.25	0	0
0.6	0.36	0.36	0.36	0	0
0.7	0.49	0.49	0.49	0	0
0.8	0.64	0.64	0.64	0	0
0.9	0.81	0.81	0.81	0	0
1	1	1	1	0	0

Figure 5 shows the graphs of the exact solution and the approximate solutions for  $n=2,5$ .



**Fig. 5.** The graphs of the exact solution and the approximate solutions for  $n=2,5$ .

Figure 6 shows the graphs of the absolute errors for  $n=2,5$ .

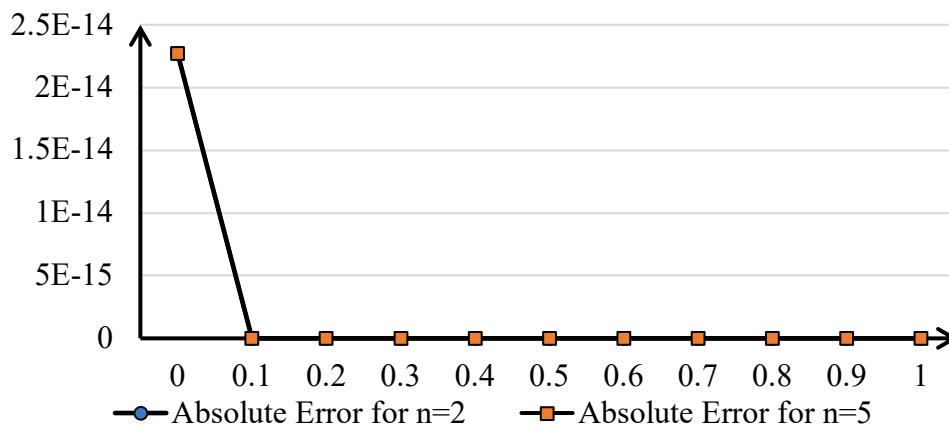


Fig. 6. The graphs of the absolute errors for  $n=2,5$ .

Table 6 shows the exact solution  $u(x_i)$ , the approximate solutions  $u_n(x_i)$ , the absolute errors  $\mathfrak{R}_n(x_i)$  for  $n=2,5,8$  at  $x_i = 0:0.1:1$ . The amount of CPU calculated time for example 6 for  $n=2,5$  was 3.280 s, 3.987 s, and 5.285 s respectively.

**Table 6**

The exact solution  $u(x_i)$ , the approximate solutions  $u_n(x_i)$ , the absolute errors  $\mathfrak{R}_n(x_i)$

$x_i$	$u(x_i)$	$u_2(x_i)$	$u_5(x_i)$	$u_8(x_i)$	$\mathfrak{R}_2(x_i)$	$\mathfrak{R}_5(x_i)$	$\mathfrak{R}_8(x_i)$
0	1	1.0172	1	0.99975	0.0172	0	0.00025
0.1	1.1052	1.1108	1.1052	1.1052	0.0056	0	0
0.2	1.2214	1.221	1.2214	1.2215	0.0004	0	1E-04
0.3	1.3499	1.3481	1.3499	1.3501	0.0018	0	0.0002
0.4	1.4918	1.492	1.4919	1.4918	0.0002	1E-04	0
0.5	1.6487	1.6526	1.6488	1.6487	0.0039	1E-04	0
0.6	1.8221	1.83	1.8222	1.8221	0.0079	1E-04	0
0.7	2.0138	2.0242	2.0138	2.0133	0.0104	0	0.0005
0.8	2.2255	2.2352	2.2256	2.2257	0.0097	0.0001	0.0002
0.9	2.4596	2.463	2.4596	2.4596	0.0034	0	0
1	2.7183	2.7076	2.7183	2.7185	0.0107	0	0.0002

Figure 7 shows the graphs of the exact solution and the approximate solutions for  $n=2,5,8$ .

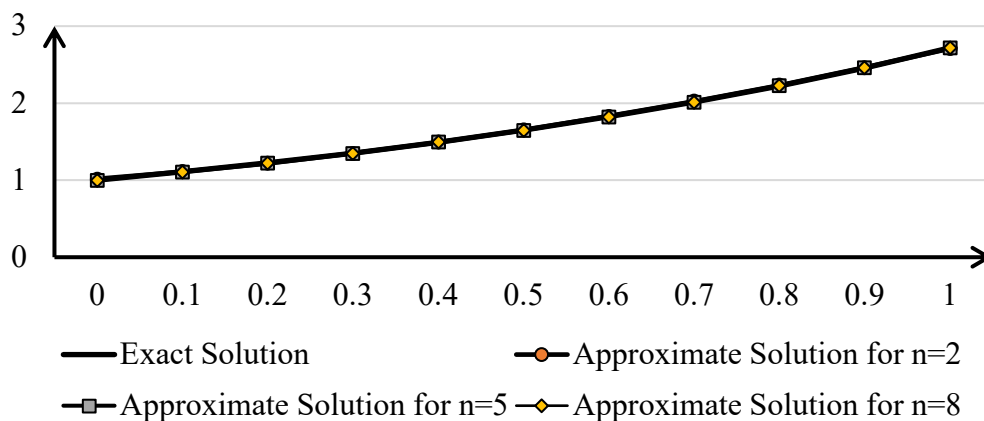


Fig. 7. the graphs of the exact solution and the approximate solutions for  $n=2,5,8$ .

Figure 8 shows the graphs of the absolute errors for  $n=2,5,8$ .

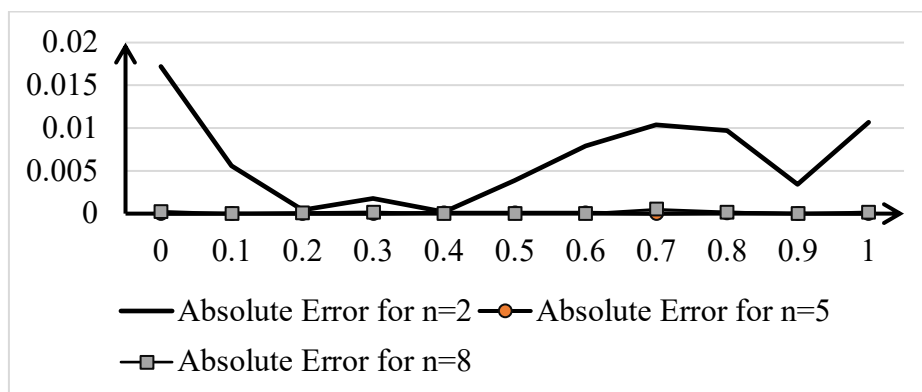


Fig. 8. The graphs of the absolute errors for  $n=2,5,8$ .

**Example 1.** For the following integral equation

$$u(x) + \int_0^1 \exp(t) \sin(x) dt = \exp(x) + \frac{1}{2}(e^2 - 1) \sin(x); \quad 0 \leq x \leq 1 \tag{12}$$

which has exact solution in the form  $u(x) = e^x$  [6].

**Example 2.** For the following integral equation

$$u(x) + \int_0^1 \exp(t) \sin(x) dt = \exp(x) + \frac{1}{2}(e^2 - 1) \sin(x); \quad 0 \leq x \leq 1 \tag{13}$$

which has exact solution in the form  $u(x) = e^x$  [6].

**Example 3.** For the following integral equation

$$\lambda u(x) - \int_0^1 e^{xt} u(t) dt = \lambda e^x - \frac{e^{x+1} - 1}{x+1}; \quad 0 \leq x \leq 1 \quad (14)$$

which has exact solution in the form  $u(x) = e^x$  for  $\lambda = 50$  [5].

**Example 4.** For the following integral equation

$$u(x) - \int_0^1 \frac{u(t)}{\sqrt{1-t}} dt = -\frac{\pi}{2} + \sqrt{x}; \quad 0 \leq x \leq 1 \quad (15)$$

which has exact solution in the form  $u(x) = \sqrt{x}$  [4].

**Example 5.** For the following integral equation

$$u(x) - \int_0^1 \frac{u(t)}{\sqrt{1-t}} dt = x^2 - \frac{16}{15}; \quad 0 \leq x \leq 1 \quad (16)$$

which has exact solution in the form  $u(x) = x^2$  [4].

**Example 6.** For the following integral equation

$$u(x) - \int_0^1 \frac{u(t)}{\sqrt{1-t}} dt = e^x - 4.0602; \quad 0 \leq x \leq 1 \quad (17)$$

which has exact solution in the form  $u(x) = e^x$  [4]

#### 4. Conclusions

The shifted Legendre polynomials of the first kind have been applied for solving the second kind Fredholm integral equations which contain kernel in the form of weakly singular. The most significant contribution of this work is the idea of extracting the coefficients of Legendre polynomials to form a square matrix which contributed significantly to the abbreviations of the solution's procedures. This resulted in the solution steps being reduced to a handful of seconds. The more important contribution of this work is the idea of substituting the double approximate kernel in the right side of the integral equation simultaneously with the substituting of the single approximate unknown function in both sides. By following this process, a linear system of algebraic equations was obtained without the need for the collocation method. The six cases' solutions, as mentioned in the figures

and tables, were either exact or significantly converging towards them. This supports the assertion that this approach is novel and extremely precise.

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