Fundamental contact problem and singular mixed integral equation

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Abstract: In this work, we derived a Fredholm-Volterra integral equation (F-VIE) of the second kind from the plane strain problem of the bounded layer medium composed of three different materials. These different materials contain a crack on one of the interface. In addition, the existence of a unique solution of F-VIE is considered in the space \( L^1_{[-1,1]} \times C[0,1], T < 1 \). The integral equation is solved by using quadratic method to obtain SFIEs. Then, we used two direction, the first direction, is by removing the singularity and using Legendre polynomials. While the other, by using Toeplitz matrix method (TMM) and product Nyström method (PNM). Finally, numerical examples are considered and the estimate error, in each case, is compared between the three methods.

Keywords: Fredholm-Volterra integral equation, Cauchy kernel, series method, Toeplitz method, Nyström method, orthogonal polynomials, linear algebraic system.

MSC: 54Bo5, 45R10.

1. Introduction

The singular IEs appear in many problems of mathematical physics and engineering, it considered to be of more interest than others cases of integral equations. In addition, the singular IEs appear in studies involving airfoil [1], fracture mechanics [2], contact radiation and molecular conduction [3], contact problems [4] and potential theory [5]. The solution of a large class of mixed boundary value problems of a great variety of contact and cracks problems in solid mechanics, physical and engineering with its numerical results can be founded in Kalandiya [6,7], Abdou [8,9], Erdogan et al. [10,11], Cuminato [12] and Theocaris et al. [13].

In this work, we considered the fundamental equations in the theory of elasticity, under certain condition. Then, using the Fourier integral transforms, we can obtain a mixed integral equation of type F-VIE in the space \( L^1_{[-1,1]} \times C[0,1], 0 \leq t \leq T < 1 \). The Fredholm integral term is considered in position with Cauchy kernel (CK). While, the Volterra integral term is considered in time with continuous kernel. The existence of a unique solution of F-VIE will be discussed and obtained, under certain conditions. Then, we used quadratic method to obtain a system of Fredholm integral equations (SFIEs). Moreover, the existence of a unique solution of the integral system can be discussed. To discuss the solution of the system integral equations, we considered different ways. The first way is removing the singularity and using suitable orthogonal polynomial.

Here, in the first way, we expand the solution in term of Legendre polynomials. The second way is using the two famous numerical methods TMM and PNM for solving the singular integral equations. These three methods reduce SFIEs to LAS, which can be solved numerically. Finally, numerical examples are computed and the error is compared between the three methods.

2. Formulation of the Problem:

Consider the plane strain problem for the bounded layer medium (see Fig. (2-1)) composed of three different materials. Let the medium material contains a crack on one of the interfaces. Without any loss in generality, the half-length of the crack is assumed to be unity.

We will consider with the effect of the ratio of the layer thickness to the crack length on the stress, intensity factors and the strain energy release rate. For interesting the disturbed stress state, whiles is variable also with time, caused by the crack. We assume that the overall stress distribution \( \sigma_i^{(2)}(x,y,t), \) in the imperfection free
medium, is known. The stress state \( \sigma_{ij}^{(0)}(x,y,t^0) \) in the cracked medium, may be expressed as

\[
\sigma_{ij}^{(0)}(x,y,t^0) = \sigma_{ij}^{(0)}(x,y,t^0) + a_{ij}(x,y,t^0),
\]

where, \( \sigma_{ij}^{(0)} \) is the disturbed state which may be obtained by using the tractions

\[
R_i(x,t) = -a_{ij}^{(0)}(x,0,t),
\]

\[
|a| < 1, \quad t \in [0,T],
\]

(2.2)

which are the only external loads applied to the medium (the symmetry is considered with \( x = 0 \)).

The general problem can always be expressed as the sum of a symmetric component and an anti-symmetric component. The tractions \( R_i(x,t), \quad (i = 1,2), \) have the following properties

\[
R_i(x,t) = R_i(-x,t), \quad R_i(x,t) = -R_i(-x,t),
\]

\[
|a| < 1, \quad t \in [0,T].
\]

(2.3)

The solution of the anti-symmetric problem requires only a slight modification.

Let \( u_{x_i} \) be the \( x_i \) components of the displacement vector in the \( i \)th materials and satisfy the field equations in the form

\[
\mu_i \nabla^2 u_i + (\lambda_i + \mu_i) \frac{\partial u_i}{\partial x_i} + \frac{\partial^2 u_i}{\partial x_i \partial y} = \rho \frac{\partial^2 u_i}{\partial t^2},
\]

(2.4)

\[
\mu_i \nabla^2 v_j + (\lambda_i + \mu_i) \frac{\partial v_j}{\partial y} + \frac{\partial^2 v_j}{\partial x_i \partial y} = \rho \frac{\partial^2 v_j}{\partial t^2}.
\]

(2.5)

Then, assume the displacement functions in the following

\[
u_i(x,y,z) = U_i(x,y) + F(z),
\]

\[v_i(x,y,z) = V_i(x,y) + F(z),
\]

(2.6)

where \( F(z) \) is known function of \( t \).

Hence, using (2.6) in Eqs. (2.4) and (2.5), we have

\[
(\lambda_i + 2\mu_i) \frac{\partial^2 U_i}{\partial x_i^2} + 4\mu_i \frac{\partial^2 U_i}{\partial x_i \partial y} + (\lambda_i + \mu_i) \frac{\partial^2 F}{\partial x_i \partial y} = 0,
\]

(2.7)

\[
(\lambda_i + 2\mu_i) \frac{\partial^2 V_i}{\partial y^2} + 4\mu_i \frac{\partial^2 V_i}{\partial x_i \partial y} + (\lambda_i + \mu_i) \frac{\partial^2 F}{\partial x_i \partial y} = 0,
\]

(2.8)

and

\[
\frac{\partial^2 F(z)}{\partial t^2} = \frac{\mu_i}{\rho} F(z),
\]

(2.9)

The formula (2.9) has a solution

\[
F(z) = B \exp \left(-\sqrt{\frac{4H}{\rho}} t \right), \quad (F(z = 0) = 0).
\]

(2.10)

Also, for solving the two formulas (2.8) and (2.9), we use the following Fourier integral transform

\[
U_i(x,y) = \frac{2}{\pi} \int_0^\infty \psi_i(\alpha,x) \cos \alpha x \, d\alpha ,
\]

(\( i = 1,2,3 \)).

(2.11)

Then, we have

\[
-\alpha^2 (\lambda_i + 2\mu_i) \phi_i - \frac{\partial^2 \phi_i}{\partial y^2} - \alpha (\lambda_i + \mu_i) \frac{\partial \phi_i}{\partial y} = 0,
\]

(2.13)

\[
-\alpha^2 (\lambda_i + 2\mu_i) \psi_i - \frac{\partial^2 \psi_i}{\partial x_i^2} - \alpha (\lambda_i + \mu_i) \frac{\partial \psi_i}{\partial x_i} = 0,
\]

(2.14)

After solving the system of Eqs. (2.13) -(2.14), and then using the two formulas (2.11), (2.12), we get

\[
V_i(x,y) = \frac{2}{\pi} \int_0^\infty \left[ (\lambda_{12} + \lambda_{14}) \psi_i e^{\alpha y} + (\lambda_{13} + \lambda_{14} \frac{\lambda_{13}}{\lambda_{14}} - 1) \psi_i e^{\alpha y} \right] \, d\alpha,
\]

(2.15)

\[
V_i(x,y) = \frac{2}{\pi} \int_0^\infty \left[ (\lambda_{12} + \lambda_{14}) \phi_i e^{\alpha x} + (\lambda_{13} + \lambda_{14} \frac{\lambda_{13}}{\lambda_{14}} - 1) \phi_i e^{\alpha x} \right] \, d\alpha.
\]

(2.16)

Where \( k_1 \) have physical meaning and \( k_1 = 3 - 4v_1 \) for plane strain and \( k_1 = \frac{3-v_1}{1+v_1} \) for generalized plane stress, \( \nu_1 \) are Poisson’s coefficients for each materials, and \( A_{14} = 1, 2, 3, 4 \) are functions of \( x \) which can be determined from the boundary conditions. After obtaining the values of \( U_i \) and \( V_i \), the stresses may be evaluated by Hook’s law.

In particular, the components of the stress vector at the interfaces and boundaries may be expressed as

\[
\frac{1}{2\mu_i} \frac{\partial \sigma_i}{\partial y} = \frac{1}{\pi} \int_B \frac{u_i(\Phi_1 + \Phi_2) - (1-v_1)A_{14} \Phi_2 e^{\alpha y}}{\alpha^2 (\Phi_1 + \Phi_2)} \, d\alpha,
\]

(2.17)

and

\[
\frac{1}{2\mu_i} \frac{\partial \sigma_i}{\partial y} = \frac{1}{\pi} \int_B \frac{u_i(\Phi_1 + \Phi_2) - (1-v_1)A_{14} \Phi_2 e^{\alpha y}}{\alpha^2 (\Phi_1 + \Phi_2)} \, d\alpha.
\]

(2.18)

On the boundaries, the medium may have formally any one of the following four groups of homogeneous boundary conditions

\[
(\alpha) \frac{\partial \sigma_i}{\partial y} = 0 = \sigma_i, \quad (\beta) \sigma_i = 0,
\]

\[
(\gamma) \sigma_i = 0 = \Phi_i, \quad (\delta) \Phi_i = 0 = \Phi_i,
\]

(\( \lambda = 1,2,3 \)).
The continuity requires that on the interfaces the stress and displacement vectors in the adjacent layers be equal i.e.

\[
\begin{align*}
&u_{12} - u_t = 0, \quad \nu_{12} - \nu_t = 0, \quad c_{12}^{11} - c_{12}^{11} = 0, \\
&c_{12}^{12} - c_{12}^{12} = 0, \quad 0 = 1,2,3,(2.20)
\end{align*}
\]

Now, to obtain the ICE, we first assume that at \( y = \mathbf{0} \) the bond between the two adjacent layers is perfect except for the (symmetrically located) dislocations at \( y = \mathbf{0}, \quad x = y \) defined by

\[
\frac{\partial}{\partial x} (u_x - u_y) = f_1(x, y),
\]

\[
\frac{\partial}{\partial x} (v_x - v_y) = f_2(x, y), \quad (2.21)
\]

where the superscripts + and − refer to the limiting values of the displacement as \( y \) approaches zero from + and − sides respectively.

In addition to (2.21), on the interface \( y = \mathbf{0}, \) we have the following conditions

\[
\begin{align*}
&c_{12}^{11} - c_{12}^{11} = 0, \quad c_{12}^{12} - c_{12}^{12} = 0, \\
&(0 \leq x < \infty, \quad y = \mathbf{0}). \quad (2.22)
\end{align*}
\]

After some algebraic relations, the components of the stress vector at \( y = \mathbf{0} \) and \( x > 0 \) may be expressed as

\[
\begin{align*}
&\frac{1 + \lambda_2}{\mu_2} c_{12}^{11}(\mathbf{x}, \mathbf{0}, \mathbf{0}) = \int \mathbf{F}(z) f_1(\mathbf{x}, z) \mathbf{d}z + \frac{\mathbf{H}_0}{\mathbf{2}} \mathbf{2} \pi, \\
&\mathbf{2} \pi \int_0^{\mathbf{2} \pi} \left[ \left( a_{11} + a_{12} \mathbf{1}^2 \right) + a_{21} \mathbf{A}_2(\mathbf{x}, \mathbf{0}) \right] e^{\mathbf{i}x} \sin \mathbf{x} \mathbf{d}z, \quad (2.23)
\end{align*}
\]

\[
\begin{align*}
&\frac{1 + \lambda_2}{\mu_2} c_{12}^{12}(\mathbf{x}, \mathbf{0}, \mathbf{0}) = \int \mathbf{F}(z) f_2(\mathbf{x}, z) \mathbf{d}z + \frac{2}{\mathbf{2} \pi} \mathbf{2} \pi \int_0^{\mathbf{2} \pi} \left[ \mathbf{A}_1(\mathbf{x}, \mathbf{0}) + a_{21} \mathbf{A}_2(\mathbf{x}, \mathbf{0}) \right] e^{\mathbf{i}x} \sin \mathbf{x} \mathbf{d}z, \quad (2.24)
\end{align*}
\]

where \( A_i \) are the Fourier transforms of \( f_i \) defined as follows

\[
\begin{align*}
&A_1(\mathbf{x}, \mathbf{0}) = \int_0^{\mathbf{2} \pi} f_1(\mathbf{x}, \mathbf{0}) \cos \mathbf{x} \mathbf{d}z, \\
&A_2(\mathbf{x}, \mathbf{0}) = \int_0^{\mathbf{2} \pi} f_2(\mathbf{x}, \mathbf{0}) \sin \mathbf{x} \mathbf{d}z, \quad (2.25)
\end{align*}
\]

The constants \( a_{ij} \) depend on the elastic properties of the materials adjacent to the crack only and are given by

\[
\begin{align*}
&a_{11} = -a_{22} = \frac{(1 + \lambda_2) \lambda_2}{\lambda_2}, \\
&a_{12} = -a_{21} = \frac{(1 + 2 \lambda_2 - \lambda_2) \lambda_2}{\lambda_2},
\end{align*}
\]

\[
\lambda_2 = \frac{K_2}{\mu_2} - \frac{K_3}{\mu_3}, \quad \lambda_3 = \frac{K_3}{\mu_3} - \frac{K_2}{\mu_2}, \quad (2.26)
\]

where \( \mu \) is the shear modulus and \( \lambda_2 \)'s are Lame's constants.

The integrals of on the right hand side of (2.24), (2.25) are uniformly convergent; as a result, certain operations such as change of order of integration are permissible. Also, note that once the dislocations \( f_i(\mathbf{x}) \) on the interface are specified the formulas (2.23),(2.24) and (2.25) give the stresses for all values of \( x \). The crack problem under consideration \( f_i(\mathbf{x}) \) zero for \( |x| > 1 \) and are unknown for \( |x| < 1 \). On the other hand, the stress vector on the interface \( y = \mathbf{0} \) is unknown for \( |x| > 1 \) and is given by the following known functions for \( |x| < 1 \), i.e.

\[
\begin{align*}
\sigma_x^1(\mathbf{x}, \mathbf{0}) &= f_x(\mathbf{x}, \mathbf{0}), \\
\sigma_y^1(\mathbf{x}, \mathbf{0}) &= f_y(\mathbf{x}, \mathbf{0}), \quad |x| < 1. \quad (2.27)
\end{align*}
\]

From the above information and the symmetric properties and in presence of time, we have

\[
\begin{align*}
f_1(\mathbf{x}, \mathbf{0}) &= f_1(\mathbf{x}, \mathbf{0}), \\
f_2(\mathbf{x}, \mathbf{0}) &= -f_2(\mathbf{x}, \mathbf{0}).
\end{align*}
\]

Hence, we obtain

\[
\begin{align*}
&\frac{1 + \lambda_2}{\mu_2} f_x(\mathbf{x}, \mathbf{0}) = \int \mathbf{F}(z) f_x(\mathbf{x}, z) \mathbf{d}z + \frac{\mathbf{H}_0}{\mathbf{2} \pi} \mathbf{2} \pi \int_0^{\mathbf{2} \pi} \mathbf{A}_1(\mathbf{x}, \mathbf{0}) e^{\mathbf{i}x} \cos \mathbf{x} \mathbf{d}z, \\
&\frac{1 + \lambda_2}{\mu_2} f_x(\mathbf{x}, \mathbf{0}) = \int \mathbf{F}(z) f_x(\mathbf{x}, z) \mathbf{d}z + \frac{\mathbf{H}_0}{\mathbf{2} \pi} \mathbf{2} \pi \int_0^{\mathbf{2} \pi} \mathbf{A}_2(\mathbf{x}, \mathbf{0}) e^{\mathbf{i}x} \sin \mathbf{x} \mathbf{d}z,
\end{align*}
\]

and

\[
\begin{align*}
&\frac{1 + \lambda_2}{\mu_2} f_y(\mathbf{x}, \mathbf{0}) = \int \mathbf{F}(z) f_y(\mathbf{x}, z) \mathbf{d}z + \frac{\mathbf{H}_0}{\mathbf{2} \pi} \mathbf{2} \pi \int_0^{\mathbf{2} \pi} \mathbf{A}_1(\mathbf{x}, \mathbf{0}) e^{\mathbf{i}x} \sin \mathbf{x} \mathbf{d}z, \\
&\frac{1 + \lambda_2}{\mu_2} f_y(\mathbf{x}, \mathbf{0}) = \int \mathbf{F}(z) f_y(\mathbf{x}, z) \mathbf{d}z + \frac{\mathbf{H}_0}{\mathbf{2} \pi} \mathbf{2} \pi \int_0^{\mathbf{2} \pi} \mathbf{A}_2(\mathbf{x}, \mathbf{0}) e^{\mathbf{i}x} \cos \mathbf{x} \mathbf{d}z.
\end{align*}
\]

Evaluating the infinite integrals in (2.28), passing to the Cauchy theorems in complex analysis, and adapting the coefficients with the aid of (2.26), we have

\[
\begin{align*}
&\frac{1 + \lambda_2}{\mu_2} f_x(\mathbf{x}, \mathbf{0}) = \mathbf{y} f_x(\mathbf{x}, \mathbf{0}) + \frac{1}{\mathbf{2} \pi} \mathbf{2} \pi \int_{-\mathbf{1}}^{\mathbf{1}} f_x(\mathbf{y}, \mathbf{0}) \mathbf{d}y - \mathbf{x} f_y(\mathbf{x}, \mathbf{0}) \mathbf{d}x, \\
&\frac{1 + \lambda_2}{\mu_2} f_y(\mathbf{x}, \mathbf{0}) = \mathbf{y} f_y(\mathbf{x}, \mathbf{0}) + \frac{1}{\mathbf{2} \pi} \mathbf{2} \pi \int_{-\mathbf{1}}^{\mathbf{1}} f_y(\mathbf{y}, \mathbf{0}) \mathbf{d}y + \mathbf{x} f_x(\mathbf{x}, \mathbf{0}) \mathbf{d}x.
\end{align*}
\]
1 + \frac{K}{a_2} \int_{a_2} f(t, x) dx = \frac{1}{\gamma} \int_{a_2} f(x, t) dy - \frac{\gamma}{2} f_2(x, t) + \frac{1}{a_2} \int_{a_2} F(t) f_2(x, t) dt, \quad (2.29)

where

\gamma = \frac{a_2}{a_1 + \frac{a_2}{a_1}} = \frac{(a_2 + \mu_2 a_2) - (a_1 + \mu_2 a_1)}{(a_2 + \mu_2 a_1) + (a_1 + \mu_2 a_1)} \quad (2.30)

The two formulas of (2.29) represent a system of mixed IEs with Cauchy kernel. For one layer.

3. Fredholm-Volterra Integral Equation:

Consider the following F-VIE

\mu \psi(x, t) + \lambda \int_{a_1}^t k(t - s) \psi(s, \omega) ds = f(x, t), \quad (3.1)

under the dynamic conditions

\int_{-1}^1 \psi(x, t) dx = N_1 (0), \quad \int_{-1}^1 \psi(x, t) dx = N_2 (0). \quad (3.2)

In order to guarantee the existence of a unique solution of Eq. (3.1), under the conditions (3.2), we assume through this work the following conditions:

(1) The time function \( F(t - s), t, s \in [0, T], 0 \leq t \leq T \leq 1 \), is positive continuous function with its derivatives belong, to the class \( C(0, T) \), i.e.

\( F(t - s) < A_2 \) \( (A_2 \) is a constant).

(2) The kernel of position satisfies

\[ \int_{-1}^1 \int_{-1}^1 k(x - y) dx dy = B < \infty, \]

(3) The given function \( f(x, t) \) is continuous with its derivatives with respect to the position and time in the space \( L_2[-1, 1] \times C(0, T), t \in [0, T], t \leq 1 \).

(4) The unknown function \( \psi(x, t) \) satisfies Lipschitz condition for the first argument and Hölder condition for the second argument.

The reader can prove that the integral operator

\[ K \psi(x, t) = \int_{-1}^1 k(x - y) \psi(y, t) dy, \]

for all \( t \in [0, T], T \leq 1 \) is bounded and continuous in the space \( L_2[-1, 1] \times C(0, T) \).

4. The system of Fredholm integral equations:

As an important way to obtain the solution \( \phi(x, t) \) of the F-VIE is representing it as a SFIEs in position, see Abdou and Raad [14, 15].

For this, we divide the interval \( [0, T] \),

\[ 0 = t_0 < t_1 < \ldots < t_k < \ldots < t_N = T, \]

where \( t = t_i, \ i = 1, 2, \ldots, N \) and using the quadrature formula, we get

\[ \mu \phi_1(x) + \int_{a_1}^x \frac{k(x - y) \phi_1(y)}{y - x} dy = \psi_1(x), \quad (4.1) \]

with \( \psi_1(x) = f_1(x) - \lambda \sum_{j=0}^{N-1} f_1(x_j) \phi_1(x_j), \quad (4.2) \)

where we used the following notations

\[ f_1(x) = f(x, t), \quad \lambda = \mu + \lambda \sum_{j=0}^{N-1} f_1(x_j) \phi_1(x_j), \]

and \( f_j(x) = \int_{a_1}^1 \frac{k(x - y) \phi_1(y)}{y - x} dy, \quad 1 = 0, 1, 2, \ldots, N \)

For this, let \( \mathbb{E} \) be the set of all continuous functions \( \phi(x) \) in the space \( L_2([-1, 1]) \), where \( \phi(x) = (\phi_0(x), \phi_1(x), \ldots) \) and we can define the norm in the Banach space \( \mathbb{E} \) by \( \| \phi \|_E = \max \| \phi \|_L_2([-1, 1]) \).

When the function \( \psi_1(x) \) has a unique representation, the SFIEs (4.1) has a unique solution in the space \( \mathbb{E} \).

5. Fredholm equation:

Consider the FIE, in the interval \([-1, 1]\), takes the form:

\[ \mu \psi(x) + \int_{a_1}^x \frac{\phi(x) - \phi(y)}{y - x} dy = f(x), \quad \lambda \text{ is a constant} , \quad (5.1) \]

The sign \( \int \) denotes integration with Cauchy principal value sense. For this aim, the singularity of the integral term of Eq. (5.1) will be weakened by the following methods:

5.1 Legendre polynomials method:

In this section, we will use the removing singularity method to rewrite the integral term of (5.1) and adapting it in the form:

\[ \mu \psi(x) + \int_{a_1}^x \frac{\phi(x) - \phi(y)}{y - x} dy = f(x), \quad \lambda \text{ is a constant} , \quad (5.2) \]

The integral term in the right hand side of (5.2) is regular and will be evaluated. So, assume that, the unknown function can be expanded in term of Legendre polynomials form, i.e.
\[ \phi(x) = \sum_{j=0}^{\infty} a_j B_j(x), \quad (5.3) \]

Here, \( a_j \) are constants and \( B_j(x) \) are the Legendre polynomials. Substituting from (5.3) in (5.2), we get

\[ f(x) = \left( -\mu \log \left( \frac{1 + x}{1 - x} \right) \right) \sum_{j=0}^{\infty} a_j B_j(x) + \lambda \sum_{j=0}^{\infty} \int_{-1}^{1} \frac{B_j(x) - B_j(x)}{y - x} \, dy, \quad (5.4) \]

The value of \( a_0 \) in (5.4) can be obtained. After using the following relation of the Legendre polynomial and the Rodriguez formula of the Legendre polynomial \( B_j(x) \) of degree \( j \),

\[ H_j(x) = \sum_{k=0}^{j} \frac{(-1)^k (2j - 2k)!!}{2^k k! (j - k)! (j - k)^2} \left( \frac{1}{2} \right)^k, \quad (5.5) \]

we have \( \gamma_j(x) = \frac{1}{j - 2k - 1} \), and

\[ a_0 = \frac{1}{2} \int_{-1}^{1} \phi(x) \, dx \text{ we obtain} \]

\[ \left( -\mu \log \left( \frac{1 + x}{1 - x} \right) \right) \sum_{j=0}^{\infty} a_j B_j(x) + \lambda \sum_{j=0}^{\infty} \int_{-1}^{1} \frac{B_j(x) - B_j(x)}{y - x} \, dy = f(x), \quad (5.6) \]

Multiply both sides of (5.6) by \( x^{l-2} \) for \( l = 1, 2, ..., N \) and then integrating the result over the interval \([-1, 1] \),

\[ \left( -\mu \log \left( \frac{1 + x}{1 - x} \right) \right) \sum_{j=0}^{\infty} a_j B_j(x) + \lambda \sum_{j=0}^{\infty} \int_{-1}^{1} \frac{B_j(x) - B_j(x)}{y - x} \, dy = f(x), \quad (5.6) \]

and using the formula, see [16]

\[ \int_{-1}^{1} x^l B_j(x) \, dx = \frac{2^j}{j!} \delta_{lj}, \quad (5.7) \]

The formula (5.6), after truncating the infinite series to the first \( N \) terms yields

\[ \sum_{j=0}^{N} D_{lj} a_j = c_l, \quad (1 \leq l \leq N) \quad (5.8) \]

where

\[ D_{lj} = \left\{ \begin{array}{ll} \frac{1}{l} & \text{if } l |j| = 1, \\ 0 & \text{otherwise} \end{array} \right. \]

and the solution of the formula (5.10) will be in the form

\[ \phi_{n}(x) = [\mu I - \lambda \mathcal{G}_{n-m}]^{-1} \psi(x), \quad (5.10) \]

where

\[ \mathcal{G}_{n-m} = A_{n-m} + B_{n-m}, \quad \psi(x) = \frac{1}{\pi} \int_{-1}^{1} \frac{1}{y - x} \, dy, \quad \psi_{n-h} = \frac{1}{\pi} \int_{-1}^{1} \frac{1}{y - x} \, dy, \quad (5.11) \]

the solution of the formula (5.10) will be in the form

\[ \phi(x) = [\mu I - \lambda \mathcal{G}_{n-m}]^{-1} \psi(x), \quad (5.12) \]

\[ I \] is the identity matrix, \( \mathcal{G} \) and the Toeplitz matrix, it's elements are given by

\[ C_{n-m} = (n - 1 - m) \ln(n - m - 1) - 2(n - m) \ln(n - m) \]

\[ + (n - 1 - m) \ln(n + m - 1) \quad (5.13) \]

The algebraic system in (5.12), has a unique solution in Banach space \( \mathcal{E}^\mathbb{R} \).

5.2. The Toeplitz matrix method

Consider the system of Fredholm integral equations (4.1), which can be reduced by using the Toeplitz matrix method (see Abdou, et al., [17,18]), to a system of linear algebraic equations:

\[ \mu \phi(x) + \lambda \sum_{n=-N}^{N} C_{n-m} \phi(x) = \psi(x), \quad (5.10) \]

where

\[ C_{n-m} = A_{n-m} + B_{n-m}, \quad \psi(x) = \frac{1}{\pi} \int_{-1}^{1} \frac{1}{y - x} \, dy, \quad (5.11) \]

the solution of the formula (5.10) will be in the form

\[ \phi(x) = [\mu I - \lambda \mathcal{G}_{n-m}]^{-1} \psi(x), \quad (5.12) \]

\[ I \] is the identity matrix, \( \mathcal{G} \) and the Toeplitz matrix, it's elements are given by

\[ C_{n-m} = (n - 1 - m) \ln(n - m - 1) - 2(n - m) \ln(n - m) \]

\[ + (n - 1 - m) \ln(n + m - 1) \quad (5.13) \]

The algebraic system in (5.12), has a unique solution in Banach space \( \mathcal{E}^\mathbb{R} \).

5.3. The product Nyström method:

The integral equation (4.1) can be reduced by the product Nyström method (see 19-20) to a system of linear algebraic equations:

\[ \mu \phi(x) + \lambda \sum_{n=-N}^{N} w_{l-n} \phi(x) = \psi(x), \quad (5.14) \]

where

\[ w_{l-n} = \frac{h l^2 \chi_1(x) - \frac{3}{2} \chi_1(x) + \chi_1(x)}{[l^2 - (l-n)^2] \ln(z - 1 + (x - 1)(z - 1))}, \quad z = 1 \]
The exact solution is $\varphi(x, t) = t^2$.

The algebraic system in (5.21), has a unique solution in Banach space $F$.

2. When $F(t, x) = t^2$

Case 2-1: $\lambda = 0.7857$, $T = 0.001$

<table>
<thead>
<tr>
<th>$x$</th>
<th>Exact</th>
<th>Error Top.</th>
<th>Er. Nys.</th>
<th>Error Leg.</th>
</tr>
</thead>
<tbody>
<tr>
<td>-0.6</td>
<td>3.6E-07</td>
<td>4.0734E-09</td>
<td>7.0E-16</td>
<td>3.0903E-08</td>
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<td>4.7030E-10</td>
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<td>2.8388E-09</td>
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<td>4.0734E-09</td>
<td>7.0E-16</td>
<td>3.0903E-08</td>
</tr>
<tr>
<td>1.0E-06</td>
<td>3.7613E-08</td>
<td>6.7E-15</td>
<td>7.2284E-08</td>
<td></td>
</tr>
</tbody>
</table>

Case 2-2: $\lambda = 3.5045$, $T = 0.001$

<table>
<thead>
<tr>
<th>$x$</th>
<th>Exact</th>
<th>Error Top.</th>
<th>Er. Nys.</th>
<th>Error Leg.</th>
</tr>
</thead>
<tbody>
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<td>4.1843E-09</td>
<td>1.6285E-08</td>
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</tr>
<tr>
<td>-0.2</td>
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<td>2.9128E-09</td>
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<tr>
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<td>3.6E-07</td>
<td>4.1843E-09</td>
<td>1.6285E-08</td>
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</tr>
<tr>
<td>1.0E-06</td>
<td>3.7613E-08</td>
<td>6.7E-15</td>
<td>7.2284E-08</td>
<td></td>
</tr>
</tbody>
</table>

Case 2-3: $\lambda = 0.7857$, $T = 0.9$

<table>
<thead>
<tr>
<th>$x$</th>
<th>Exact</th>
<th>Error Top.</th>
<th>Er. Nys.</th>
<th>Error Leg.</th>
</tr>
</thead>
<tbody>
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<td>4.1843E-09</td>
<td>1.6285E-08</td>
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</tr>
<tr>
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<td>6.7E-15</td>
<td>7.2284E-08</td>
<td></td>
</tr>
</tbody>
</table>

Case 2-4: $\lambda = 3.5045$, $T = 0.9$

<table>
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<tr>
<th>$x$</th>
<th>Exact</th>
<th>Error Top.</th>
<th>Er. Nys.</th>
<th>Error Leg.</th>
</tr>
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<tbody>
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<td>-0.6</td>
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<tr>
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<td>3.7613E-08</td>
<td>6.7E-15</td>
<td>7.2284E-08</td>
<td></td>
</tr>
</tbody>
</table>

In the previous tables, we used shorthand words, Error Leg. (the error when we find an approximate solution by using Legendre polynomials), Er. Nys. (the error when we used Product Nystrom method), Error Top. (the error when we used Toeplitz matrix method).

7. Conclusion:
1. The solution $\varphi(x, t)$ is symmetric with respect to $x$. 

Life Science Journal 2014;11(8)  http://www.lifesciencesite.com

293
2- The error takes maximum values at the ends when \( x = -1,1 \), while it is minimum at the middle when \( x = 0 \).

3- The approximation function has the best values by using Product Nystrom method, then by Toeplitz matrix, and then by Legendre method.

4- For \( \lambda = 0.7857 \), the error is smaller than the error when \( \lambda = 3.5045 \).

5- The error is increasing by increasing the time.

6- By Legendre polynomials method, the maximum value of the error is 0.05465367, when \( \lambda = 0.7857, \ T = 0.9, \ F(t, \varphi) = t^2+\varphi^2 \).

7- By Toeplitz matrix method, the maximum value of the error is 0.03093284, when \( \lambda = 3.5045, \ T = 0.9, \ F(t, \varphi) = t^2+\varphi^2 \).

8- By product Nystrom method, the maximum value of the error is 1.0458E-03, when \( \lambda = 3.5045, \ T = 0.9, \ F(t, \varphi) = t^2+\varphi^2 \).

References


5/2/2014