A STABLE METHOD FOR SOLVING NONLINEAR VOLTERRA INTEGRAL EQUATIONS WITH TWO CONSTANT DELAYS

R. KATANI[1] AND S. SHAHMORAD[2]

ABSTRACT. The main purpose of this paper is to propose a block by block method for a class of the Volterra integral equations (VIEs) with double constant delays. The convergence analysis is established and the fifth order of convergence is obtained. Then the stability analysis of the presented method is carried out with respect to the basic test equation

$$y(t) = 1 + \lambda \int_{t-\tau_2}^{t-\tau_1} y(s)ds, \quad t > 0.$$

The analytical behavior of the solution of test equation is investigated and the properties of the numerical solution are derived. Numerical examples are presented to illustrate the capability and efficiency of the proposed method.

1. INTRODUCTION

Consider the Volterra integral equation

$$(1.1) \qquad y(t) = g(t) + \int_{t-\tau_2}^{t-\tau_1} k(t, s, y(s))ds, \quad t \in [0, T] =: I,$$

with the constant delays τ_1, τ_2 ($\tau_2 > \tau_1 > 0$) and $y(t) = \phi(t)$, $t \in [-\tau_2, 0]$, where $\phi(t)$ is a given function such that

$$(1.2) \qquad \phi(0) = g(0) + \int_{-\tau_2}^{-\tau_1} k(0, s, \phi(s))ds.$$

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A Starting Method for Solving Nonlinear Volterra Integral Equations J. T. Day,1966 A fifth order starting method is given for Volterra equations of the form y t f t the integral between the limits x sub 0 t of the quantity k t s y s ds Computational examples are given for the method as a starting method for the Gregory Newton method Author **Linear and Nonlinear Integral Equations** Abdul-Majid Wazwaz,2011-11-24 Linear and Nonlinear Integral Equations Methods and Applications is a self contained book divided into two parts Part I offers a comprehensive and systematic treatment of linear integral equations of the first and second kinds The text brings together newly developed methods to reinforce and complement the existing procedures for solving linear integral equations The Volterra integral and integro differential equations the Fredholm integral and integro differential equations the Volterra Fredholm integral equations singular and weakly singular integral equations and systems of these equations are handled in this part by using many different computational schemes Selected worked through examples and exercises will guide readers through the text Part II provides an extensive exposition on the nonlinear integral equations and their varied applications presenting in an accessible manner a systematic treatment of ill posed Fredholm problems bifurcation points and singular points Selected applications are also investigated by using the powerful Pad approximants This book is intended for scholars and researchers in the fields of physics applied mathematics and engineering It can also be used as a text for advanced undergraduate and graduate students in applied mathematics science and engineering and related fields Dr Abdul Majid Wazwaz is a Professor of Mathematics at Saint Xavier University in Chicago Illinois USA Nonlinear Volterra Integral Equations Richard K. Miller,1971 **Analytical and Numerical Methods for Volterra Equations** Peter Linz,1985-01-01 Presents an aspect of activity in integral equations methods for the solution of Volterra equations for those who need to solve real world problems Since there are few known analytical methods leading to closed form solutions the emphasis is on numerical techniques The major points of the analytical methods used to study the properties of the solution are presented in the first part of the book These techniques are important for gaining insight into the qualitative behavior of the solutions and for designing effective numerical methods The second part of the book is devoted entirely to numerical methods The author has chosen the simplest possible setting for the discussion the space of real functions of real variables The text is supplemented by examples and exercises *Novel Methods for Solving Linear and Nonlinear Integral Equations* Santanu Saha Ray,Prakash Kumar Sahu,2018-12-07 This book deals with the numerical solution of integral equations based on approximation of functions and the authors apply wavelet approximation to the unknown function of integral equations The book s goal is to categorize the selected methods and assess their accuracy and efficiency Nonlinear Integral Equations Philip M. Anselone,1964 **Haar Wavelets** Ülo Lepik,Helle Hein,2014-01-09 This is the first book to present a systematic review of applications of the Haar wavelet method for solving Calculus and Structural Mechanics problems Haar wavelet based solutions for a wide range of problems such as various

differential and integral equations fractional equations optimal control theory buckling bending and vibrations of elastic beams are considered Numerical examples demonstrating the efficiency and accuracy of the Haar method are provided for all solutions **A Bibliography On: "Methods for Solving Integral Equations": Subject listing** Ben Noble,Benjamin Noble,1971 **Mathematics and Computing** Debasis Giri,Ram N. Mohapatra,Heinrich Begehr,Mohammad S. Obaidat,2017-04-14 This book constitutes the proceedings of the Third International Conference on Mathematics and Computing ICMC 2017 held in Haldia India in January 2017 The 35 papers presented in this volume were carefully reviewed and selected from 129 submissions They were organized in topical sections named security and privacy computing applied mathematics and pure mathematics **Progress in Intelligent Decision Science** Tofigh Allahviranloo,Soheil Salahshour,Nafiz Arica,2021-01-29 This book contains the topics of artificial intelligence and deep learning that do have much application in real life problems The concept of uncertainty has long been used in applied science especially decision making and a logical decision must be made in the field of uncertainty or in the real life environment that is formed and combined with vague concepts and data The chapters of this book are connected to the new concepts and aspects of decision making with uncertainty Besides other chapters are involved with the concept of data mining and decision making under uncertain computations **The Journal of Integral Equations and Applications** ,2018 *The Numerical Solution of Volterra Equations* Hermann Brunner,Pieter Jacobus Houwen,1986 This monograph presents the theory and modern numerical analysis of Volterra integral and integro differential equations including equations with weakly singular kernels While the research worker will find an up to date account of recent developments of numerical methods for such equations including an extensive bibliography the authors have tried to make the book accessible to the non specialist possessing only a limited knowledge of numerical analysis After an introduction to the theory of Volterra equations and to numerical integration the book covers linear methods and Runge Kutta methods collocation methods based on polynomial spline functions stability of numerical methods and it surveys computer programs for Volterra integral and integro differential equations **Fractional Order Processes** Seshu Kumar Damarla,Madhusree Kundu,2018-09-03 The book presents efficient numerical methods for simulation and analysis of physical processes exhibiting fractional order FO dynamics The book introduces FO system identification method to estimate parameters of a mathematical model under consideration from experimental or simulated data A simple tuning technique which aims to produce a robust FO PID controller exhibiting iso damping property during re parameterization of a plant is devised in the book A new numerical method to find an equivalent finite dimensional integer order system for an infinite dimensional FO system is developed in the book The book also introduces a numerical method to solve FO optimal control problems Key features Proposes generalized triangular function operational matrices Shows significant applications of triangular orthogonal functions as well as triangular strip operational matrices in simulation identification and control of fractional order processes Provides numerical methods for simulation of

physical problems involving different types of weakly singular integral equations Abel s integral equation fractional order integro differential equations fractional order differential and differential algebraic equations and fractional order partial differential equations Suggests alternative way to do numerical computation of fractional order signals and systems and control Provides source codes developed in MATLAB for each chapter allowing the interested reader to take advantage of these codes for broadening and enhancing the scope of the book itself and developing new results **Modern Mathematical Methods and High Performance Computing in Science and Technology** Vinai K. Singh,H.M. Srivastava,Ezio Venturino,Michael Resch,Vijay Gupta,2016-08-06 The book discusses important results in modern mathematical models and high performance computing such as applied operations research simulation of operations statistical modeling and applications invisibility regions and regular meta materials unmanned vehicles modern radar techniques SAR imaging satellite remote sensing coding and robotic systems Furthermore it is valuable as a reference work and as a basis for further study and research All contributing authors are respected academicians scientists and researchers from around the globe All the papers were presented at the international conference on Modern Mathematical Methods and High Performance Computing in Science Technology M3HPCST 2015 held at Raj Kumar Goel Institute of Technology Ghaziabad India from 27 29 December 2015 and peer reviewed by international experts The conference provided an exceptional platform for leading researchers academicians developers engineers and technocrats from a broad range of disciplines to meet and discuss state of the art mathematical methods and high performance computing in science technology solutions This has brought new prospects for collaboration across disciplines and ideas that facilitate novel breakthroughs

Recent Advances in Mathematical Sciences Adem Kılıçman,Hari M. Srivastava,M. Mursaleen,Zanariah Abdul Majid,2016-02-26 This book features selected papers from The Seventh International Conference on Research and Education in Mathematics that was held in Kuala Lumpur Malaysia from 25 27th August 2015 With chapters devoted to the most recent discoveries in mathematics and statistics and serve as a platform for knowledge and information exchange between experts from academic and industrial sectors it covers a wide range of topics including numerical analysis fluid mechanics operation research optimization statistics and game theory It is a valuable resource for pure and applied mathematicians statisticians engineers and scientists and provides an excellent overview of the latest research in mathematical sciences *MRC Technical Summary Report* Mathematics Research Center (United States. Army),1979 *SIAM Journal on Numerical Analysis* Society for Industrial and Applied Mathematics,1979 Contains research articles on the development and analysis of numerical methods including their convergence stability and error analysis as well as related results in functional analysis and approximation theory Computational experiments and new types of numerical applications are also included **The Numerical Treatment of Integral Equations** Christopher T. H. Baker,1977 This book is concerned with the numerical analysis of integral equations We are not principally concerned with the abstract theory of integral equations nor with

applications of mathematics where integral equations arise but the first chapter is devoted to a review of the theory of integral equations The survey of certain aspects of numerical analysis in chapter 2 is intended to emphasize various topics which are of relevance in the study of numerical methods for integral equations   **Journal of Physics A** ,2002 Focuses on fundamental mathematical and computational methods underpinning physics Relevant to statistical physics chaotic and complex systems classical and quantum mechanics classical and quantum integrable systems and classical and quantum field theory   **Mathematical Reviews** ,2001

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