ERROR BOUNDS FOR AN APPROXIMATE SOLUTION TO THE VOLterra Integral Equation

John Hilzman
In 1945 Michal [2] obtained several results which he asserted were useful for approximating the solution to the Volterra integral equation. These results were concerned with certain equations in Fréchet differentials having as their unique solutions the resolvent kernel and the exact solution to the Volterra integral equation of the second kind. Michal treated the resolvent kernel $S[K \mid x, t]$ and the solution $y[K \mid x]$ as functions of the given kernel $K(x, t)$, the setting being the Banach spaces

$$ T = \{G(x, t) \mid G(x, t) \text{ is real and continuous on } a \leq t \leq x \leq b\} $$

and

$$ I = \{g(x) \mid g(x) \text{ is real and continuous on } a \leq x \leq b\} $$

with the norms

$$ \| G(x, t) \| = \max |G(x, t)| \quad (a \leq t \leq x \leq b), $$

$$ \| g(x) \| = \max |g(x)| \quad (a \leq x \leq b), $$

respectively. In another work [3, pp. 16-17] Michal showed that the solution $y[K \mid x]$ can be expressed by a Taylor-type expansion in Fréchet differentials of $y[K \mid x]$ about an arbitrary $K_0(x, t)$ from $T$. In this paper we shall use Michal’s results to obtain approximations to the solution of the Volterra integral equation with error bounds.

I wish to thank Professor A. T. Lonseth for suggesting this course of investigation and the Referee for recommendations which have improved this paper.

Consider the integral equation

$$ y(x) + \int_a^x K(x, t)y(t)dt = f(x) \quad (2) $$

where $K(x, t)$ is in $T$ and $f(x)$ is in $I$. It is known that the exact solution to (2) is given by

$$ y(x) = f(x) + \int_a^x S(x, t)f(t)dt \quad (3) $$

Received January 15, 1959, and in revised form March 30, 1959. This work was partially supported by the Office of Ordnance Research, U.S. Army, under contract with Oregon State College.

1 The symbols $S[K \mid x, t]$ and $y[K \mid x]$ were used to indicate the functional dependence of $S(x, t)$ and $y(x)$ on $K(x, t)$. 

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where the resolvent kernel $S(x, t)$ is in $T$. Let $K_0(x, t)$ from $T$ be another kernel such that $S_0(x, t)$, the resolvent of $K_0(x, t)$, is known and that $\|h(x, t)\| = \|K(x, t) - K_0(x, t)\|$ is small in the sense of (1). Then by (3) the solution to (2) with kernel $K_0(x, t)$ is

$$y_0(x) = f(x) + \int_a^x S_0(x, t)f(t)dt.$$  

Now treat $y(x)$ as a function of the kernel $K(x, t)$. The first Fréchet differential $dy(x)$ of $y(x)$ with increment $h(x, t)$ (applied to $K(x, t)$) is

$$dy(x) = -\int_a^x h(x, t) + \int_t^x S_0(x, z)h(z, t)dz \cdot y(t)dt$$

[2, p. 253]. In particular, the Fréchet differential of $y(x)$ evaluated at $K_0(x, t)$ with increment $h(x, t) = K(x, t) - K_0(x, t)$ will be

$$dy_0(x) = -\int_a^x h(x, t) + \int_t^x S_0(x, z)h(z, t)dz \cdot y_0(t)dt.$$  

Furthermore, by Theorem 2 of [2] the differential system

$$\begin{cases} dy_0(x) = -\int_a^x h(x, t) + \int_t^x S_0(x, z)h(z, t)dz \cdot y_0(t)dt \\ y_0(x) = f(x) \quad \text{for } K_0(x, t) = 0 \end{cases}$$

has a unique solution which is given by (4). Thus a first order approximation to the solution $y(x)$ of (2) will be

$$y(x) + dy_0(x).$$

The exact solution to (2) is given by the Taylor expansion [3; 1. p. 112]

$$y(x) = y_0(x) + \sum_{j=1}^{\infty} (j!)^{-1}d^j y_0(x)$$

where, in terms of composition powers\(^2\),

$$d^j y_0(x) = (-1)^j j! [h + S_0 h]^j * y_0.$$  

Thus knowledge of the higher order differentials will allow closer approximations to $y(x)$.

We now take up the problem of establishing error bounds for any order of approximation to $y(x)$ from (6). If $A_j (j = 1, 2, \cdots, n)$ is in $T$ and $g$ is in $I$, and

\(^2\) $VW = \int_t^x V(x, z)W(z, t)dz$, $W^2 = \int_t^x W(x, z)W(z, t)dz$, $\mathcal{W}^n = \int_t^x W(x, z)\mathcal{W}^{n-1}(z, t)dz$, and $\mathcal{W}^n * g = \int_a^x \mathcal{W}^n(x, t)g(t)dt$
\[
A = A_1A_2\cdots A_n = \int_x^{x_1} \cdots \int_x^{x_{n-2}} A_1(x, z_1)A_2(z_1, z_2)\cdots A_n(z_{n-1}, t)dz_{n-1}\cdots dz_1,
\]

it is seen that

\[
(8) \quad \|A\| \leq \frac{|b - a|^{n-1}}{(n - 1)!} \prod_{j=1}^{n} \|A_j\|
\]

and

\[
(9) \quad \|A \ast g\| \leq \frac{\|g\| |b - a|^{n}}{n!} \prod_{j=1}^{n} \|A_j\|.
\]

Let \(P_{n-1, i} [h(S_j h)]\) denote the sum of terms obtained from the composition \(h^{n-i}(S_j h)^i\) by a permutation on the \(n\) places occupied by

\[
\frac{h h \cdots h(S_j h)(S_j h) \cdots (S_j h)}{n-i} = h^{n-i}(S_j h)^i.
\]

For example, by setting

\[
P_{2,1}[h(S_j h)] = h^2(S_j h) + h(S_j h)h + (S_j h)h^2
\]

and

\[
P_{1,1}[h(S_j h)] = h(S_j h)^2 + (S_j h)h(S_j h) + (S_j h)^2
\]

we can write with brevity

\[
[h + S_j h]^3 = h_3 + P_{2,1}[h(S_j h)] + P_{1,1}[h(S_j h)] + (S_j h)^3.
\]

Now let

\[
c = \|h(x, t)\|, m = \|y_0(x)\|, B = \|S_0(x, t)\|, \text{ and } u = |b - a|.
\]

Then from (7), (8), (9), and the mechanics of composition we obtain

\[
\| (n!)^{-1} d^n y_0(x) \| = \| (-1)^n [h + S_j h]^n \ast y_0 \|
\]

\[
\leq \| h^n \ast y_0 + P_{n-1, i} [h(S_j h)] \ast y_0 + \cdots + P_{1, n-1} [h(S_j h)] \ast y_0 + (S_j h)^n \ast y_0 \|
\]

\[
\leq \| h^n \ast y_0 \| + \| P_{n-1, i} [h(S_j h)] \ast y_0 \| + \cdots + \| (S_j h)^n \ast y_0 \|
\]

\[
(10) \leq \frac{mc^n u^n}{n!} + \left( \begin{array}{c} n \\ 1 \end{array} \right) \frac{mc^n u^{n+1} B}{(n + 1)!} + \cdots + \left( \begin{array}{c} n \\ n \end{array} \right) \frac{mc^n u^n B^n}{(2n)!}
\]

\[
\leq mc^n u^n \sum_{j=0}^{n} \binom{n}{j} \frac{(uB)^j}{(n + j)!}
\]

\[
\leq m[cu(1 + uB)]^n.
\]
Thus transposing the desired $n$th order approximation to $y(x)$ from the right side of (6) to the left side and applying (10) we get

$$\|y(x) - y_0(x) - \sum_{j=1}^{\infty} \frac{1}{j!} d^j y_0(x)\| \leq \sum_{j=n+1}^{\infty} m(j!)^{-1} \theta^j$$

$$\leq m \left[ e^\theta - \sum_{j=0}^{n} (j!)^{-1} \theta^j \right]$$

where $\theta = cu[1 + uB]$. For small values of $\theta$ we readily discern the asymptotic relation

$$\|y(x) - y_0(x) - \sum_{j=1}^{n-1} \frac{1}{j!} d^j y_0(x)\| = o(\theta^n).$$

A simple numerical example will be given next.

Consider the Volterra equation

$$y(x) + \frac{1}{3} \int_0^x xt[3 + x^3 - t^3]y(t)dt = x \exp [1/3x^3]$$

where $K(x, t) = 1/3 xt[3 + x^3 - t^3]$ is in $T$, $f(x) = x \exp [1/3x^3]$ is in $I$ and $a = 0, b = 1$. Take $K_0(x, t) = xt \exp [1/3(x^3 - t^3)]$. The resolvent kernel for $K_0(x, t)$ is $S_0(x, t) = -xt$. By (4) the solution to (13) with kernel $K_0(x, t)$ is

$$y_0(x) = x \exp [1/3x^3] + \int_0^x -xt^2 \exp [1/3t^3]dt = x.$$

By virtue of (5), the Fréchet differential of $y(x)$ evaluated at $K_0(x, t)$ with increment

$$h(x, t) = K(x, t) - K_0(x, t) = \frac{1}{3} xt[3 + x^3 - t^3] - xt \exp [1/3(x^3 - t^3)]$$

is

$$dy_0(x) = -x \left\{ \frac{1}{3} xt(3 + x^3 - t^3 - 3) \exp [1/3(x^3 - t^3)] \right\} + \int_t^x -xz \left( \frac{1}{3} xt(3 + z^3 - t^3 - 3) \exp [1/3(z^3 - t^3)] \right)dz dt$$

$$= \frac{x^{10}}{162}.$$

Thus a first order approximation to $y(x)$ will be
(16) \[ y(x) \approx x + \frac{x^{10}}{162}. \]

It is easily established that
\[ || h(x, t) || < 0.04, \quad || S_0(x, t) || = 1, \quad || y_0(x) || = 1. \]

Hence, with \( \theta = 0.08 \), it follows from (11) that
\[ \quad || y(x) - y_0(x) - dy_0(x) || < 0.0033. \]

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HARPUR COLLEGE
Pacific Journal of Mathematics
Vol. 10, No. 1 September, 1960

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