

Collocation method for Fredholm-Volterra integral equations with weakly kernels

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Abstract. In this paper it is shown that the use of uniform meshes leads to optimal convergence rates provided that the analytical solutions of a particular class of Fredholm-Volterra integral equations (FVIEs) are smooth.

Keywords: Collocation, Integral equations, Weakly kernels, Generalized Gronwall-Type inequality.

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1. Introduction

The collocation method for Volterra integral equation was introduced and studied in [4–8]. Other concepts of integral equations are given and studied in, e.g. [1]. This leads us to the idea of developing a method for Fredholm-Volterra integral equations with weakly kernels. In this paper we consider the problem of Fredholm-Volterra-Fredholm integral equations with weakly kernels. The structure of this paper is as follows. In Section 2 we present the basic concepts of our work. In Section 3 we show the Gronwall inequality and convergence of collocation methods is shown in Section 4.

2. Basic Concept

This paper will be concerned with high-order collocation methods for the Fredholm-Volterra integral equations (FVIEs)

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$$y(t) = g(t) + \int_a^b p(t, s)k(t, s, y(s))ds + \int_0^t p'(t, s)k'(t, s, y(s))ds, \quad t \in [0, T] \quad (1)$$

where $y(t)$ is the unknown function whose value is to be determined in the interval $0 \leq t \leq T < \infty$, the kernels $k(t, s, y(s))$ and $k'(t, s, y(s))$ are Lipschitz continuous in their variable and $p(t, s)$ and $p'(t, s)$ are unbounded in the region of integration but integrable over $[0, T]$.

The following notation and methods were introduced in [2, 3] and will be used throughout this paper. The collocation methods generate, as approximation to the solution of (1) elements of the polynomial spline space

$$S_{m-1}^{(d)}(Z_N, T) := \{u \in C^{(d)}(I(T)) : u|_{\sigma_n} := u_n \in \pi_{m-1}, 0 \leq n \leq N-1\}, \quad (2)$$

associated with a given partition

$$\Pi_N : 0 = t_0 < t_1 < \dots < t_N = T, \quad N \geq 1 \quad (3)$$

of the interval $[0, T]$. Here, π_{m-1} is the set of real polynomials of degree not exceeding $m-1$ and we have set $\sigma_0 := [t_0, t_1]$ and $\sigma_n := (t_n, t_{n+1}]$, $n = 1, \dots, N-1$, $Z_N := \{t_n : 1 \leq n \leq N-1\}$ (the set of interior grid points). The quantity h , $h := \max\{h_n := t_{n+1} - t_n : 0 \leq n \leq N-1\}$, is often called the diameter of the grid Π_N . If $h_n \equiv h$ all $0 \leq n \leq N-1$, then the grid Π_N is called a uniform mesh.

The desired approximation to y is the element $u \in S_{m-1}^{(d)}(Z_N, T)$ satisfying

$$u(t) = g(t) + \int_a^b p(t, s)k(t, s, u(s))ds + \int_0^t p'(t, s)k'(t, s, u(s))ds, \quad t \in X(N) \quad (4)$$

where $X(N) := \bigcup_{n=0}^{N-1} X_n$ with

$$X_N := \{t_{nj} := t_n + c_j h_n : 0 \leq c_1 < \dots < c_m \leq 1\},$$

where $\{c_j\}_{j=1}^m$ are collocation parameters.

3. A generalized Gronwall-Type inequality

Throughout this paper, c_i where i is an integer, will denote constants which are independent of h .

Definition 3.1. Let $p_1(t, s) := p(t, s)$, $p'_1(t, s) := p'(t, s)$ and set

$$\begin{aligned} p_n(t, s) &:= \int_a^b p_1(t, \xi)p_{n-1}(\xi, s)d\xi \\ p'_n(t, s) &:= \int_0^t p'_1(t, \xi)p'_{n-1}(\xi, s)d\xi \quad (t, s) \in S, n \geq 2 \end{aligned} \quad (5)$$

where $S := \{(t, s), 0 \leq s < t \leq T\}$. The functions $\{p_n, p'_n, n = 1, 2, \dots\}$ are called the iterated kernels associated with the given kernels p and p' .

Definition 3.2. If the functions p and p' satisfies

$$(i)p(t, s) \geq 0, \quad p'(t, s) \geq 0, (t, s) \in S \quad (6)$$

$$(ii) \int_a^b p(t, s) dt \leq c_1, \quad \int_0^t p'(t, s) dt \leq c'_1 \quad (7)$$

$$(iii) p_v(t, s) \leq c_2, \quad p'_v(t, s) \leq c'_2, (t, s) \in S \quad (8)$$

where v is a certain integer, then p and p' are said to satisfy conditions C .

Theorem 3.1. Let $A \geq 0$ be a constant, and Let the function x satisfy to condition C . The function $x(t)$ is defined as

$$x(t) = \kappa_n, \quad t \in [t_n, t_{n+1}], \quad 0 \leq n \leq N - 1 \quad (9)$$

where the t_n is given by (3) and $\kappa_n \geq 0$, if the function x satisfies the integral inequality

$$x(t) \leq \int_a^b p(t, s)x(s)ds + \int_0^t p'(t, s)x(s)ds + A \quad t \in [0, T] \quad (10)$$

then it can be bounded by

$$x(t) \leq c_2 \int_a^b x(s)ds + c'_2 \int_0^t x(s)ds + c_3 A \quad t \in [0, T], \quad (11)$$

Furthermore, if $h := \max\{h_n := t_{n+1} - t_n, 0 \leq n \leq N - 1\} \leq c_4/N$, then

$$\kappa := \max\{\kappa_n, 0 \leq n \leq N - 1\} \leq c_5 A \quad (12)$$

Proof

Consider

$$x(s) \leq \int_a^b p(s, \lambda)x(\lambda)d\lambda + A_1 \quad (13)$$

$$x'(s) \leq \int_a^b p'(s, \lambda)x(\lambda)d\lambda + A_2 \quad (14)$$

where $A_1, A_2 \geq 0$ and $A_1 + A_2 = A$.

Multiplying (13) by $p(t, s)$ and integrate from a to b and multiplying (14) by $p'(t, s)$ and integrate from 0 to t , so we have

$$\int_a^b p(t, s)x(s)ds \leq \int_a^b \int_a^b p(t, s)p(s, \lambda)x(\lambda)d\lambda ds + c_1 A_1$$

$$\int_0^t p'(t, s)x(s)ds \leq \int_0^t \int_0^s p'(t, s)p'(s, \lambda)x(\lambda)d\lambda ds + c'_1 A_2$$

or

$$\int_a^b p(t, s)x(s)ds \leq \int_a^b p_2(t, s)x(s)ds + c_1 A_1 \quad (15)$$

$$\int_0^t p'(t, s)x(s)ds \leq \int_0^t p'_2(t, s)x(s)ds + c'_1 A_2 \quad (16)$$

By adding (15) and (16) we obtain

$$\int_a^b p(t, s)x(s)ds + \int_0^t p'(t, s)x(s)ds \leq \int_a^b p_2(t, s)x(s)ds + \int_0^t p'_2(t, s)x(s)ds + c_1 A_1 + c'_1 A_2$$

From (10) we have

$$x(t) \leq \int_a^b p_2(t, s)x(s)ds + \int_0^t p'_2(t, s)x(s)ds + [(1 + c_1)A_1 + (1 + c'_1)A_2]$$

Repeating the above procedure, we have

$$x(t) \leq \int_a^b p_\nu(t, s)x(s)ds + \int_0^t p'_\nu(t, s)x(s)ds + \sum_{j=0}^{\nu-1} [(1 + c_1)A_1 + (1 + c'_1)A_2]^j$$

From (8) we have

$$x(t) \leq c_2 \int_a^b x(s)ds + c'_2 \int_0^t x(s)ds + c_3 \quad (17)$$

where $c_3 = \sum_{j=0}^{\nu-1} [(1 + c_1)A_1 + (1 + c'_1)A_2]^j$, nothing that $h \leq \frac{c_4}{N}$ from (9) and (17)

we obtain

$$\kappa_n \leq c'_2 c_4 \sum_{i=0}^{n-1} \kappa'_i \frac{1}{N} + D$$

where $D = c_2 c_4 \sum_{i=a}^b \kappa_i \frac{1}{N} + c_3, 0 \leq n \leq N - 1$. The above inequality is the standard discrete Gronwall inequality which yields (12). ■

4. Convergence of collection methods

Throughout this paper, we write $E = \varepsilon(h)$ as shorthand for the inequality $|E| \leq ch^\delta$ that c and δ are positive constants.

Definition 4.1. If the functions p and p' satisfies condition C and

$$(i) \int_{t_n}^{t_{n+1}} p(t_{nj}, s) ds = \varepsilon(h), \int_{t_n}^{t_{nj}} p'(t_{nj}, s) ds = \varepsilon'(h) \quad (18)$$

$$(ii) \int_0^{t_n} |p(t_{nj}, s) - p(t, s)| ds = \varepsilon(h), \int_0^{t_n} |p'(t_{nj}, s) - p'(t, s)| ds = \varepsilon'(h) \quad (19)$$

$$t \in [t_n, t_{n+1})$$

where $t_{nj} \in X_n$, $0 \leq n \leq N - 1$, then p and p' are said to condition D .

Definition 4.1. Let the function p and p' in (1) satisfy condition D , and $H(t, s, z) := k_z(t, s, z)$, $H'(t, s, z) := k'_z(t, s, z)$ satisfy

$$|H(t, s, z)| \leq c_6, \quad |H'(t, s, z)| \leq c'_6, \quad (t, s) \in S, \quad -\infty < z < \infty. \quad (20)$$

Theorem 4.1. If the solution y of (1) belongs to $C^m(I(T))$ with $m \geq 1$, then for a uniform mesh sequence and for any choice of the collocation parameters $\{c_j\}$ with $0 \leq c_1 < \dots < c_m \leq 1$, the error $e(t) := y(t) - u(t)$ satisfies

$$\|e\|_\infty := \max\{|e(t)|, \quad t \in I(T)\} = O(h^m), \quad h \leq 1, \quad (21)$$

where u is the solution of the collocation equation (4) and h is the step size of the uniform mesh sequence.

Proof

Set $t = t_{nj}$ in (1) and subtract the collocation equation (4). Denoting by $e_n := y - u_n$ the restriction of the collocation method error to subinterval σ_n , we obtain

$$\begin{aligned}
e_n &= y - u_n \\
&= g(t) + \int_a^b p(t, s)k(t, s, y(s))ds + \int_0^{t_{nj}} p'(t, s)k'(t, s, y(s))ds \\
&\quad - g(t) - \int_a^b p(t, s)k(t, s, u(s))ds - \int_0^{t_{nj}} p'(t, s)k'(t, s, u(s))ds \\
e_n(t_{nj}) &= \sum_{i=0}^n h \int_0^1 p(t_{nj}, t_i + \nu h)[k(t_{nj}, t_i + \nu h, y(t_i + \nu h)) - k(t_{nj}, t_i + \nu h, u(t_i + \nu h))]d\nu \\
&\quad + h \int_0^{c_j} p'(t_{nj}, t_n + \nu h)[k'(t_{nj}, t_n + \nu h, y(t_n + \nu h)) - k'(t_{nj}, t_n + \nu h, u(t_n + \nu h))]d\nu \\
&\quad + \sum_{i=0}^{n-1} h \int_0^1 p'(t_{nj}, t_i + \nu h)[k'(t_{nj}, t_i + \nu h, y(t_i + \nu h)) - k'(t_{nj}, t_i + \nu h, u(t_i + \nu h))]d\nu \\
&= \sum_{i=0}^n h \int_0^1 p(t_{nj}, t_i + \nu h)[y(t_i + \nu h) - u(t_i + \nu h)]k_z(t_{nj}, t_i + \nu h, \xi_i)d\nu \\
&\quad + h \int_0^{c_j} p'(t_{nj}, t_n + \nu h)[y(t_n + \nu h) - u(t_n + \nu h)]k'_z(t_{nj}, t_i + \nu h, \xi_i)d\nu \\
&\quad + \sum_{i=0}^{n-1} h \int_0^1 p'(t_{nj}, t_i + \nu h)[y(t_i + \nu h) - u(t_i + \nu h)]k'_z(t_{nj}, t_i + \nu h, \xi_i)d\nu \\
&= \sum_{i=0}^n h \int_0^1 p(t_{nj}, t_i + \nu h)H(t_{nj}, t_i + \nu h, \xi_i)e_i(t_i + \nu h)d\nu \\
&\quad + h \int_0^{c_j} p'(t_{nj}, t_n + \nu h)H'(t_{nj}, t_n + \nu h, \xi_n)e_n(t_n + \nu h)d\nu \\
&\quad + \sum_{i=0}^{n-1} h \int_0^1 p'(t_{nj}, t_i + \nu h)H'(t_{nj}, t_i + \nu h, \xi_i)e_i(t_i + \nu h)d\nu \\
&= \sum_{i=0}^{n-1} h \int_0^1 [p(t_{nj}, t_i + \nu h)H(t_{nj}, t_i + \nu h, \xi_i) + p'(t_{nj}, t_i + \nu h)H'(t_{nj}, t_i + \nu h, \xi_i)] \\
&\quad e_i(t_i + \nu h)d\nu + h \int_0^{c_j} p'(t_{nj}, t_n + \nu h)H'(t_{nj}, t_n + \nu h, \xi_n)e_n(t_n + \nu h)d\nu \\
&\quad + h \int_0^1 p(t_{nj}, t_n + \nu h)H(t_{nj}, t_n + \nu h, \xi_n)e_n(t_n + \nu h)d\nu
\end{aligned} \tag{22}$$

where $\xi_i \in (\min(y, u_i), \max(y, u_i))$. Here we have made use of the mean value theorem applied to the third variable of the function κ . For $\nu \in (0, 1]$ we follow Brunner [1] and write

$$e_n(t_n + \nu h) = \sum_{l=1}^m \beta_{nl} \nu^{l-1} + h^m R_n(\nu), \quad 0 \leq n \leq N-1, \tag{23}$$

where β_{nl} are constants, and

$$R_n(\nu) = \frac{y^{(m)}(t_n + \theta_n \nu h) \nu^m}{m!} \quad (0 < \theta_n < 1).$$

Combining (22) and (23)

$$\begin{aligned} \sum_{l=1}^m \beta_{nl} \{c_j^{l-1} + h^m R_n(\nu)\} &= \sum_{i=0}^{n-1} h \int_0^1 [p(t_{nj}, t_i + \nu h) H(t_{nj}, t_i + \nu h, \xi_i) \\ &+ p'(t_{nj}, t_i + \nu h) H'(t_{nj}, t_i + \nu h, \xi_i)] (\sum_{l=1}^m \beta_{nl} \nu^{l-1} + h^m R_n(\nu)) d\nu \\ &+ h \int_0^1 p(t_{nj}, t_n + \nu h) H(t_{nj}, t_n + \nu h, \xi_n) (\sum_{l=1}^m \beta_{nl} \nu^{l-1} + h^m R_n(\nu)) d\nu \\ &+ h \int_0^{c_j} p'(t_{nj}, t_n + \nu h) H'(t_{nj}, t_n + \nu h, \xi_n) (\sum_{l=1}^m \beta_{nl} \nu^{l-1} + h^m R_n(\nu)) d\nu \\ &\Rightarrow \sum_{l=1}^m \beta_{nl} [c_j^{l-1} - h \int_0^1 p(t_{nj}, t_n + \nu h) H(t_{nj}, t_n + \nu h, \xi_n) \nu^{l-1} d\nu \\ &\quad - h \int_0^{c_j} p'(t_{nj}, t_n + \nu h) H'(t_{nj}, t_n + \nu h, \xi_n) \nu^{l-1} d\nu] \\ &= \sum_{i=0}^{n-1} h \sum_{l=1}^m \beta_{il} [\int_0^1 (p(t_{nj}, t_i + \nu h) H(t_{nj}, t_i + \nu h, \xi_i) \\ &\quad + p'(t_{nj}, t_i + \nu h) H'(t_{nj}, t_i + \nu h, \xi_i)) \nu^{l-1}] + q_{nj} \end{aligned} \tag{24}$$

where

$$\begin{aligned} q_{nj} &= -h^m R_n(c_j) + h \int_0^1 p(t_{nj}, t_n + \nu h) H(t_{nj}, t_n + \nu h, \xi_n) (h^m R_n(\nu)) d\nu \\ &\quad + h \int_0^{c_j} p'(t_{nj}, t_n + \nu h) H'(t_{nj}, t_n + \nu h, \xi_n) (h^m R_n(\nu)) d\nu \\ &\quad + \sum_{i=0}^{n-1} h \int_0^1 (p(t_{nj}, t_i + \nu h) H(t_{nj}, t_i + \nu h, \xi_n) \\ &\quad + p'(t_{nj}, t_i + \nu h) H'(t_{nj}, t_i + \nu h, \xi_i)) (h^m R_i(\nu)) d\nu \end{aligned} \tag{25}$$

Define

$$\begin{aligned} D_{ni} &:= h \int_0^1 (p(t_{nj}, t_i + \nu h) H(t_{nj}, t_i + \nu h, \xi_i) \\ &\quad + p'(t_{nj}, t_i + \nu h) H'(t_{nj}, t_i + \nu h, \xi_n)) \nu^{l-1} \\ &\quad 0 \leq i \leq n-1 \quad 1 \leq j, l \leq m \end{aligned}$$

and

$$D_{nm} := h \int_0^1 p(t_{nj}, t_n + \nu h) H(t_{nj}, t_n + \nu h, \xi_n) \nu^{l-1} d\nu \\ + h \int_0^{c_j} p'(t_{nj}, t_n + \nu h) H'(t_{nj}, t_n + \nu h, \xi_n) \nu^{l-1} d\nu$$

Let $V := (c_j^{l-1})$ denote the vandermonde matrix of order m associated with the collocation parameters $\{c_j\}$. The recurrence relation (24) can thus be written as

$$(V - D_{nm})\beta_n = \sum_{i=0}^{n-1} D_{ni}\beta_i + q_n, \quad 0 \leq n \leq N-1, \quad (26)$$

where $q_n := (q_{n1}, \dots, q_{nm})^T$ is the vector whose components are defined by (25). Since p and p' satisfies (18) and H and H' satisfies (20) we have

$$\begin{aligned} & \left| h \int_0^1 p(t_{nj}, t_n + \nu h) H(t_{nj}, t_n + \nu h, \xi_n) \nu^{l-1} d\nu + h \int_0^{c_j} p'(t_{nj}, t_n + \nu h) H'(t_{nj}, t_n + \nu h, \xi_n) \nu^{l-1} d\nu \right| \\ & \leq \left| h \int_0^1 p(t_{nj}, t_n + \nu h) H(t_{nj}, t_n + \nu h, \xi_n) \nu^{l-1} d\nu \right| + \left| h \int_0^{c_j} p'(t_{nj}, t_n + \nu h) H'(t_{nj}, t_n + \nu h, \xi_n) \nu^{l-1} d\nu \right| \\ & \leq hc_6 \int_0^1 p(t_{nj}, t_n + \nu h) d\nu + hc'_6 \int_0^{c_j} p'(t_{nj}, t_n + \nu h) d\nu \\ & = c_6 \int_{t_n}^{t_{n+1}} p(t_{nj}, s) ds + c'_6 \int_{t_n}^{t_{nj}} p'(t_{nj}, s) ds \\ & \leq c_6 \varepsilon(h) + c'_6 \varepsilon'(h) \end{aligned}$$

Let $\varepsilon''(h) = \max\{\varepsilon(h), \varepsilon'(h)\}$, since $h < 1$ and $c_j, c'_j < 1$ we have

$$\left| h \int_0^1 p(t_{nj}, t_n + \nu h) H(t_{nj}, t_n + \nu h, \xi_n) \nu^{l-1} d\nu \right. \\ \left. + h \int_0^{c_j} p'(t_{nj}, t_n + \nu h) H'(t_{nj}, t_n + \nu h, \xi_n) \nu^{l-1} d\nu \right| \leq \varepsilon''(h)$$

Hence the matrix $V - D_{nm}$ possesses a uniformly bounded inverse for sufficiently small h . Thus exists a finite constant c_7 independent of h and N such that

$$\| (V - D_{nm})^{-1} \|_1 \leq c_7, \quad 0 \leq n \leq N-1. \quad (27)$$

Also

$$\begin{aligned}
 \| D_{ni} \|_1 &\leq \sum_{j=1}^m hc_6 \int_0^1 (p(t_{nj}, t_i + \nu h)) d\nu + \sum_{j=1}^m hc'_6 \int_0^1 (p'(t_{nj}, t_i + \nu h)) d\nu \\
 &= \sum_{j=1}^m hc_6 \int_0^1 (p(t_{nj}, t_i + \nu h)c_6 + p'(t_{nj}, t_i + \nu h)c'_6) d\nu \\
 &= \sum_{j=1}^m \int_{t_i}^{t_{i+1}} (p(t_{nj}, s)c_6 + p'(t_{nj}, s)c'_6) ds
 \end{aligned} \tag{28}$$

From (26), (27) and (28) we have

$$\begin{aligned}
 \| \beta_{ni} \|_1 &\leq c_8 \sum_{i=0}^{n-1} \sum_{j=1}^m \int_{t_i}^{t_{i+1}} p(t_{nj}, s) ds \| \beta_i \|_1 \\
 &\quad + c'_8 \sum_{i=0}^{n-1} \sum_{j=1}^m \int_{t_i}^{t_{i+1}} p'(t_{nj}, s) ds \| \beta_i \|_1 + c_7 \| q_n \|_1
 \end{aligned} \tag{29}$$

where $c_8 = c_6c_7$, $c'_8 = c'_6c_7$. Let $x(t) = \| \beta_{ni} \|_1$, so, we have

$$\begin{aligned}
 x(t) &\leq c_8 \sum_{i=0}^{n-1} \sum_{j=1}^m \int_{t_i}^{t_{i+1}} p(t_{nj}, s)x(s) ds + c'_8 \sum_{i=0}^{n-1} \sum_{j=1}^m \int_{t_i}^{t_{i+1}} p'(t_{nj}, s)x(s) ds + c_7 \| q_n \|_1 \\
 &= c_8 \sum_{j=1}^m \int_0^1 p(t, s)x(s) ds + c'_8 \sum_{j=1}^m \int_0^1 p'(t, s)x(s) ds + c_7 \| q_n \|_1 \\
 &\quad + c_8 \sum_{j=1}^m \int_0^1 [p(t_{nj}, s) - p(t, s)]x(s) ds + c'_8 \sum_{j=1}^m \int_0^1 [p'(t_{nj}, s) - p'(t, s)]x(s) ds \\
 &\leq mc_8 \int_0^1 p(t, s)x(s) ds + mc'_8 \int_0^1 p'(t, s)x(s) ds + c_7 \| q_n \|_1 \\
 &\quad + c_8\beta \sum_{j=1}^m \int_0^1 |p(t_{nj}, s) - p(t, s)| ds + c'_8\beta \sum_{j=1}^m \int_0^1 |p'(t_{nj}, s) - p'(t, s)| ds \\
 &\leq mc_8 \int_0^1 p(t, s)x(s) ds + mc'_8 \int_0^1 p'(t, s)x(s) ds + c_7 \| q_n \|_1 \\
 &\quad + mc_8\beta\varepsilon(h) + mc'_8\beta\varepsilon'(h) \\
 &= mc_8 \int_0^1 p(t, s)x(s) ds + mc'_8 \int_0^1 p'(t, s)x(s) ds + c_7 \| q_n \|_1 \\
 &\quad + m\beta(c_8\varepsilon(h) + c'_8\varepsilon'(h))
 \end{aligned} \tag{30}$$

where $\beta := \max\{\|\beta_n\|_1, 0 \leq n \leq N-1\}$ and $\varepsilon''(h) := \max\{\varepsilon(h), \varepsilon'(h)\}$.
 Since $t \geq t_n$ we obtain

$$x(t) \leq mc_8 \int_0^1 p(t, s)x(s)ds + mc'_8 \int_0^1 p'(t, s)x(s)ds + c_7 \|q_n\|_1 + m\beta\varepsilon''(h) \quad (31)$$

Since $y \in C^m(I(T))$, we have shown the relation (21). ■

By Theorem 4.1, we have proved that the analytical solutions of this class of Fredholm-Volterra integral equations (FVIEs) are smooth.

5. Conclusion

In this work we showed that the use of uniform meshes leads to optimal convergence rates provided that the analytical solutions of a particular class of Fredholm-Volterra integral equations (FVIEs) are smooth.

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