A DISCRETE REGULARIZATION FOR FREDHOLM INTEGRAL EQUATIONS OF THE FIRST KIND

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ABSTRACT. Consider the problem of solving the integral equation of the first kind

$$\int_{\Omega} k(s,t)x(t)dt = y(t), \quad s \in \Omega,$$
(*)

where $\Omega := [a, b], k(\cdot, \cdot) \in L^2(\Omega \times \Omega)$ and $y \in L^2(\Omega)$. It is well known that, the above problem is ill-posed, in the sence that, even if (*) has a unique solution, the solution x does not depend continuously data y. So, in order to obtain stable approximations for the solution or least square solution of (*), some regularization method has to be employed.

In this talk, we shall discuss one such regularization method when the kernel $k(\cdot, \cdot)$ and the data y are continuous, and when y is known only at some points τ_1, \ldots, τ_n in Ω . For obtaining an error estimate and to establish the convergence, we shall assume that the points τ_1, \ldots, τ_n in Ω are the nodes for a convergent quadrature rule.

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