Exercise 6

For each of the following integro-differential equations, classify as Fredholm, Volterra, or Volterra-Fredholm integro-equation

$$u''(x) = 1 + \int_0^x tu(t) dt, \ u(0) = 0, \ u'(0) = 1$$

Solution

This is a Volterra integro-differential equation because one of the limits of integration is not constant.