Exercise 3

In Exercises 1–4, show that the given function u(x) is a solution of the corresponding Fredholm integral equation:

$$u(x) = x + \int_{-1}^{1} (x^4 - t^4)u(t) dt, -1 \le x \le 1, \ u(x) = x$$

Solution

Substitute the function in question on both sides of the integral equation.

$$x \stackrel{?}{=} x + \int_{-1}^{1} (x^4 - t^4)t \, dt$$

Subtract x from both sides.

$$0 \stackrel{?}{=} \int_{-1}^{1} (x^4 - t^4) t \, dt$$

$$\stackrel{?}{=} \int_{-1}^{1} (x^4 t - t^5) \, dt$$

$$\stackrel{?}{=} \int_{-1}^{1} x^4 t \, dt - \int_{-1}^{1} t^5 \, dt$$

 x^4 doesn't depend on t, so it can be brought in front of the integral.

$$\stackrel{?}{=} x^4 \int_{-1}^1 t \, dt - \int_{-1}^1 t^5 \, dt$$

$$\stackrel{?}{=} x^4 \cdot \frac{t^2}{2} \Big|_{-1}^1 - \frac{t^6}{6} \Big|_{-1}^1$$

$$\stackrel{?}{=} x^4 \left(\frac{1}{2} - \frac{1}{2}\right) - \left(\frac{1}{6} - \frac{1}{6}\right)$$

$$= 0$$

Therefore,

$$u(x) = x$$

is a solution to the Fredholm integral equation.