Exercise 7

Use the *Laplace transform method* to solve the Volterra integral equations:

$$u(x) = e^x - \cos x - 2\int_0^x e^{x-t}u(t)\,dt$$

Solution

The Laplace transform of a function $f(x)$ is defined as

$$\mathcal{L}\{f(x)\} = F(s) = \int_0^\infty e^{-sx}f(x)\,dx.$$

According to the convolution theorem, the product of two Laplace transforms can be expressed as a transformed convolution integral.

$$F(s)G(s) = \mathcal{L}\left\{\int_0^x f(x-t)g(t)\,dt\right\}$$

Take the Laplace transform of both sides of the integral equation.

$$\begin{aligned}
\mathcal{L}\{u(x)\} &= \mathcal{L}\left\{e^x - \cos x - 2\int_0^x e^{x-t}u(t)\,dt\right\} \\
U(s) &= \mathcal{L}\{e^x\} - \mathcal{L}\{\cos x\} - 2\mathcal{L}\left\{\int_0^x e^{x-t}u(t)\,dt\right\} \\
&= \mathcal{L}\{e^x\} - \mathcal{L}\{\cos x\} - 2\mathcal{L}\{e^x\}U(s) \\
&= \frac{1}{s-1} - \frac{s}{s^2+1} - 2\left(\frac{1}{s-1}\right)U(s)
\end{aligned}$$

Solve for $U(s)$.

$$\begin{aligned}
\left(1 + \frac{2}{s-1}\right)U(s) &= \frac{1}{s-1} - \frac{s}{s^2+1} \\
[(s-1)+2]U(s) &= 1 - \frac{s^2-s}{s^2+1} \\
(s+1)U(s) &= \frac{s+1}{s^2+1} \\
U(s) &= \frac{1}{s^2+1}
\end{aligned}$$

Take the inverse Laplace transform of $U(s)$ to get the desired solution.

$$\begin{aligned}
u(x) &= \mathcal{L}^{-1}\{U(s)\} \\
&= \mathcal{L}^{-1}\left\{\frac{1}{s^2+1}\right\} \\
&= \sin x
\end{aligned}$$