

Theory of block-pulse functions in numerical solution of Fredholm integral equations of the second kind

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Received Date: 2014-11-01 Revised Date: 2015-09-03 Accepted Date: 2015-12-09

Abstract

Recently, the block-pulse functions (BPFs) are used in solving electromagnetic scattering problem, which are modeled as linear Fredholm integral equations (FIEs) of the second kind. But the theoretical aspect of this method has not fully investigated yet. In this article, in addition to presenting a new approach for solving FIE of the second kind, the theory of both methods is investigated as a main part. By providing a new method based on BPFs for solving FIEs of the second kind, the least squares and non-least squares solutions are defined for this problem. First, the convergence of the non-least squares solution is proved by the Nyström method. Then, considering the fact that the set of all invertible matrices is an open set, the convergence of the least squares solution is investigated. The convergence of Nyström method has the main role in proving the basic results. Because the presented convergence trend is independent of the orthogonality of the basis functions, the given method can be applied for any arbitrary method.

Keywords : Block-pulse functions; Fredholm integral equation; Least squares approximation.

1 Introduction

It is necessary to have an effective theoretical aspect for numerical methods. The block-pulse functions, because of their simple structure, are used in numerical solution of linear Fredholm integral equations and other related functional equations [2, 3, 4, 8, 14, 16]. Since in these approaches, finding an approximate solution is led to solve the corresponding linear system of equations, the following statements should be investigated:

- i) Existence and uniqueness of solution for the corresponding system.
- ii) Convergence of the approximate solution to the exact solution.

In [1, 7, 12], the above propositions are discussed for some numerical methods. Since one- and two-dimensional electromagnetic scattering problems can be modeled by second kind FIE [5, 6, 9, 10]. S. Hatamzadeh-V. and Z. Masouri solved this equation by BPFs [8]. The advantage of this method is the low cost of setting up the equations without applying any projection methods such as collocation or Galerkin. The main focus of this article is to present an effective theoretical aspect for the given method in [8]. Because of the orthogonality of block-pulse functions, the convergence of the presented approach in [8] can be investigated by Galerkin method [12], but a

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new approach has been used for investigating its convergence, that can be used for non-orthogonal and arbitrary basis.

In this article, beside presenting a new approach for second kind FIE based on BPFs (that coincides with Nyström method based on midpoint rule), the statements i and ii are investigated and then by elementary theorems, the proved lemmas are extended for the given method in [8]. The proofs of lemmas are mostly derived from the property of continuous functions. First of all, we describe briefly some characteristics of BPFs and the applications for solving a second kind FIE.

2 Solving Fredholm integral equations

2.1 Review of block-pulse functions

For each positive integer n , we define

$$h = \frac{1}{n}, \quad t_i = ih, \quad i = 0, \dots, n, \quad (2.1)$$

that is, $\{t_i\}_{i=0}^n$ are equidistant points in $[0, 1]$. With a little change an n -set of BPFs is defined over the interval $[0, 1]$ as follows [16]:

$$\varphi_i(t) = \begin{cases} 1, & t \in [t_i, t_{i+1}), \\ 0, & \text{otherwise,} \end{cases} \quad i = 0, \dots, n-2, \quad (2.2)$$

$$\varphi_{n-1}(t) = \begin{cases} 1, & t \in [t_{n-1}, t_n], \\ 0, & \text{otherwise,} \end{cases} \quad (i = n-1).$$

Lemma 2.1 *If $f \in C[0, 1]$ and*

$$f(t) \simeq \sum_{i=0}^{n-1} \bar{f}_i \varphi_i(t) =: L_n(t), \quad (2.3)$$

then L_n is a least squares approximation for f in the basis $\{\varphi_i\}_{i=0}^{n-1}$, if and only if,

$$\bar{f}_i = \frac{1}{h} \int_{t_i}^{t_{i+1}} f(t) dt, \quad i = 0, \dots, n-1. \quad (2.4)$$

Proof: See [16].

By using the mean value theorem for integrals in 2.4, for each $i \in \{0, \dots, n-1\}$, there exists $\xi_i \in (t_i, t_{i+1})$ such that

$$\frac{1}{h} \int_{t_i}^{t_{i+1}} f(t) dt = f(\xi_i), \quad (2.5)$$

since $t_i < \xi_i < t_{i+1}$, for sufficiently large n , we have

$$f(\xi_i) \simeq f(t_i), \quad (2.6)$$

from (2.4) - (2.6), we get

$$\bar{f}_i \simeq f(t_i). \quad (2.7)$$

Definition 2.1 *If f is defined on $[0, 1]$ and*

$$f_i := f(t_i), \quad i = 0, \dots, n-1,$$

then from (2.3) and (2.7) we have

$$f(t) \simeq \sum_{i=0}^{n-1} f_i \varphi_i(t) =: I_n(t),$$

and we define I_n as a non-least squares approximation for f in the basis $\{\varphi_i\}_{i=0}^{n-1}$.

Lemma 2.2 *Let $f \in C^1[0, 1]$. If L_n and I_n are respectively least squares and non-least squares approximations for f in the basis $\{\varphi_i\}_{i=0}^{n-1}$, then*

$$\|f - L_n\|_\infty \leq \frac{1}{n} \|f'\|_\infty,$$

and

$$\|f - I_n\|_\infty \leq \frac{1}{n} \|f'\|_\infty.$$

Proof: See [15].

Lemma 2.3 *Let L_n and I_n be respectively least squares and non-least squares approximations for f and $t \in [t_i, t_{i+1})$, then*

$$L_n(t) = \bar{f}_i$$

$$I_n(t) = f(t_i)$$

Proof: From the definition of block-pulse functions (2.2), the proof is trivial.

2.2 Review of expansion method for solving FIE based on BPFs

The following approach is recalled from [8]. Consider the second kind FIE

$$x(t) - \int_0^1 k(t, s)x(s) ds = f(t), \quad t \in [0, 1], \quad (2.8)$$

with $k \in C^p([0, 1] \times [0, 1])$ and $f \in C^q[0, 1]$, with $p, q \geq 1$. These provide us to write

$$x(t) \simeq \sum_{i=0}^{n-1} \bar{x}_i \varphi_i(t),$$

$$f(t) \simeq \sum_{i=0}^{n-1} \bar{f}_i \varphi_i(t),$$

$$k(t, s) \simeq \sum_{i=0}^{n-1} \sum_{j=0}^{n-1} \bar{k}_{ij} \varphi_i(t) \varphi_j(s),$$

where from lemma 2.4, for each $i, j \in \{0, \dots, n-1\}$, we have

$$\bar{f}_i = \frac{1}{h} \int_{t_i}^{t_{i+1}} f(t) dt,$$

$$\bar{x}_i = \frac{1}{h} \int_{t_i}^{t_{i+1}} x(t) dt, \tag{2.9}$$

$$\bar{k}_{ij} = \frac{1}{h^2} \int_{t_i}^{t_{i+1}} \int_{t_j}^{t_{j+1}} k(t, s) dt ds. \tag{2.10}$$

By taking

$$\bar{X} = [\bar{x}_0, \dots, \bar{x}_{n-1}]^T,$$

$$\bar{F} = [\bar{f}_0, \dots, \bar{f}_{n-1}]^T,$$

$$\bar{K} = [\bar{k}_{ij}], \quad i, j = 0, \dots, n-1,$$

Eq. (2.8) is discretized as:

$$(I - h\bar{K})\bar{X} = \bar{F}. \tag{2.11}$$

Definition 2.2 If $\bar{X} = [\bar{x}_0, \dots, \bar{x}_{n-1}]^T$ be a solution of (2.11), then

$$\bar{x}_n(t) := \sum_{i=0}^{n-1} \bar{x}_i \varphi_i(t), \tag{2.12}$$

will be called a least squares approximate solution of (2.8) in the basis $\{\varphi_i\}_{i=0}^{n-1}$.

Remark 2.1 For each $i, j \in \{0, \dots, n-1\}$ there exist constants ξ_i, η_j and α_i such that

$$\bar{x}_i = x(\alpha_i), \quad t_i < \alpha_i < t_{i+1},$$

$$\bar{k}_{ij} = k(\xi_i, \eta_j), \quad t_i < \xi_i < t_{i+1}, \quad t_j < \eta_j < t_{j+1}.$$

Proof: By applying the mean value theorem for integrals in equations (2.9) and (2.10) the proof is obvious.

2.3 New approach based on BPFs for numerical solution of FIE

Consider the second kind FIE in (2.8). For each $t \in [0, 1]$, let $I_{n,t}(\cdot)$ be a non-least squares approximation of $k(t, \cdot)x(\cdot)$ in the basis $\{\varphi_j\}_{j=0}^{n-1}$, i.e.,

$$k(t, s)x(s) \simeq I_{n,t}(s), \quad t \in [0, 1]. \tag{2.13}$$

Then by definition 2.1, we have

$$I_{n,t}(s) = \sum_{j=0}^{n-1} k(t, t_j)x(t_j)\varphi_j(s), \quad t \in [0, 1]. \tag{2.14}$$

From (2.13) the approximate equation of (2.8) is concluded as follows:

$$x(t) - \int_0^1 I_{n,t}(s) ds \simeq f(t), \quad t \in [0, 1].$$

Since $\int_0^1 \varphi_j(s) ds = h, 0 \leq j \leq n-1$, we have

$$\int_0^1 I_{n,t}(s) ds = h \sum_{j=0}^{n-1} k(t, t_j)x(t_j), \quad t \in [0, 1], \tag{2.15}$$

thus

$$x(t) - h \sum_{j=0}^{n-1} k(t, t_j)x(t_j) \simeq f(t), \quad t \in [0, 1]. \tag{2.16}$$

Replacing t by t_i in (2.16) (for $i = 0, \dots, n-1$), yields

$$x(t_i) - h \sum_{j=0}^{n-1} k(t_i, t_j)x(t_j) = f(t_i), \tag{2.17}$$

which can be written as

$$(I - hK)X = F, \tag{2.18}$$

where

$$X = [x_0, \dots, x_{n-1}]^T, \quad F = [f_0, \dots, f_{n-1}]^T,$$

$$K = [k_{ij}], \quad x_i = x(t_i), \quad f_i = f(t_i),$$

$$k_{ij} = k(t_i, t_j), \quad i, j = 0, \dots, n-1,$$

Definition 2.3 If the system (2.18) is solvable, then

$$x_n(t) := f(t) + h \sum_{j=0}^{n-1} k(t, t_j)x(t_j), \tag{2.19}$$

and

$$\tilde{x}_n(t) := \sum_{j=0}^{n-1} x(t_j)\varphi_j(t), \quad (2.20)$$

are approximate solutions of (2.8). We define \tilde{x}_n as a non-least squares approximate solution of second kind FIE in the basis $\{\varphi_j\}_{j=0}^{n-1}$.

About the approximate solution $x_n(t)$ defined by (2.19), the proof of the following lemma is obvious.

Lemma 2.4 Let $\hat{x}_n(t)$ be approximate solution of (2.8) by Nyström method with the left-side quadrature rule. Then

$$x_n(t) \equiv \hat{x}_n(t).$$

Since the convergence of Nyström method is investigated in [12], the following theorem is concluded from [12].

Theorem 2.1 Let $x_n(t)$ and $x(t)$ be approximate (by (2.19)) and exact solutions of (2.8) respectively. Then

$$x_n(t) \longrightarrow x(t).$$

Moreover, for sufficiently large n the linear system (2.18) has a unique solution, i.e., $(I - hK)$ is a nonsingular matrix.

3 Convergence

In this section, the approximate operator of the integral operator is defined and some preliminary lemmas are proved.

Lemma 3.1 Let $k \in C^p([0, 1] \times [0, 1])$, $f \in C^q[0, 1]$ and Eq. (2.8) has the unique solution x , then $x \in C^r[0, 1]$, with $r = \min(p, q)$.

Proof: See [7].

Note: We also denote the non-least squares approximation of $k(t_i, \cdot)x(\cdot)$ in the basis $\{\varphi_j\}_{j=0}^{n-1}$ by $I_{n,i}(\cdot)$ for each $0 \leq i \leq n - 1$, i.e.,

$$k(t_i, s)x(s) \simeq I_{n,i}(s), \quad (3.21)$$

and from definition 2.1, we get (for $i = 0, \dots, n - 1$)

$$I_{n,i}(s) = \sum_{j=0}^{n-1} k(t_i, t_j)x(t_j)\varphi_j(s). \quad (3.22)$$

Since $\int_0^1 \varphi_i(s)ds = h$, for each $0 \leq i \leq n - 1$, we have (for $i = 0, \dots, n - 1$)

$$\int_0^1 I_{n,i}(s)ds = h \sum_{j=0}^{n-1} k(t_i, t_j)x(t_j). \quad (3.23)$$

Lemma 3.2 If $t \in [t_i, t_{i+1})$, then for each $\varepsilon > 0$ and sufficiently large n , we have

$$\left| \int_0^1 I_{n,t}(s)ds - \int_0^1 I_{n,i}(s)ds \right| < \varepsilon. \quad (3.24)$$

Proof: Let $\varepsilon > 0$ be arbitrary, from (2.15) and (3.23), one gets

$$\left| \int_0^1 I_{n,t}(s)ds - \int_0^1 I_{n,i}(s)ds \right| \leq h \sum_{j=0}^{n-1} |k(t, t_j) - k(t_i, t_j)| |x(t_j)|,$$

since $\{t_i\}_{i=0}^n$ are equidistant points in $[0, 1]$ and k is a continuous function, for sufficiently large n , we conclude

$$|k(t, t_j) - k(t_i, t_j)| < \frac{\varepsilon}{\|x\|+1}.$$

Finally, boundedness of x , and $h = \frac{1}{n}$ complete the proof.

Lemma 3.3 Let x_n and \tilde{x}_n be approximate solutions of (2.8) defined in definition 2.3. Then for arbitrary $\varepsilon > 0$ and sufficiently large n , we have

$$|x_n(t) - \tilde{x}_n(t)| < \varepsilon, \quad \forall t \in [0, 1].$$

Proof: Let $t \in [t_i, t_{i+1})$. Then by lemma 2.3 we have

$$\tilde{x}_n(t) = x(t_i),$$

by combining this equation with (2.17), one gets

$$\tilde{x}_n(t) = f(t_i) + h \sum_{j=0}^{n-1} k(t_i, t_j)x(t_j), \quad (3.25)$$

this equation with (3.23) imply

$$\tilde{x}_n(t) = f(t_i) + \int_0^1 I_{n,i}(s)ds.$$

Also from (2.15) and (2.19) we have

$$x_n(t) = f(t) + \int_0^1 I_{n,t}(s)ds,$$

thus

$$|x_n(t) - \tilde{x}_n(t)| \leq |f(t) - f(t_i)| + \left| \int_0^1 I_{n,t}(s)ds - \int_0^1 I_{n,i}(s)ds \right|.$$

Since f is a continuous function, for sufficiently large n we have

$$|f(t) - f(t_i)| < \frac{\varepsilon}{2},$$

also for sufficiently large n , by lemma 3.2,

$$\left| \int_0^1 I_{n,t}(s)ds - \int_0^1 I_{n,i}(s)ds \right| < \frac{\varepsilon}{2}.$$

Hence, the proof is completed.

Lemma 3.4 Let \tilde{x}_n and \bar{x}_n be respectively approximate solutions defined by (2.20) and (2.12), then for $\varepsilon > 0$ arbitrary and sufficiently large n , we have

$$|\tilde{x}_n(t) - \bar{x}_n(t)| < \varepsilon, \quad \forall t \in [0, 1].$$

Proof: Let $t \in [t_i, t_{i+1})$. Then by lemma 2.3 we get

$$\tilde{x}_n(t) = x(t_i), \quad \bar{x}_n(t) = \bar{x}_i,$$

and the remark 2.1 suggests existing an $\alpha_i \in (t_i, t_{i+1})$ such that

$$\bar{x}_i = x(\alpha_i).$$

Since $x(t)$ is a continuous function (lemma 3.1), for sufficiently large n , we have

$$|\tilde{x}_n(t) - \bar{x}_n(t)| = |x(t_i) - x(\alpha_i)| < \varepsilon,$$

and this completes the proof.

Corollary 3.1 The non-least squares approximate solution $\tilde{x}_n(t)$, defined by (2.20), converges to the exact solution of Eq. (2.8).

Proof: Let x be the exact solution of Eq. (2.8). Then

$$\|\tilde{x}_n - x\| \leq \|\tilde{x}_n - x_n\| + \|x_n - x\|,$$

for sufficiently large n and arbitrary $\varepsilon > 0$, from lemmas 3.3 and theorem 2.1, one gets

$$\|\tilde{x}_n - x_n\| < \frac{\varepsilon}{2}, \quad \|x_n - x\| < \frac{\varepsilon}{2},$$

which complete the proof.

Finally, we are going to establish the statements i and ii from Introduction for the given method in [8] (section 2.2).

Theorem 3.1 The set of all invertible matrices is an open set.

Proof: See [11].

Lemma 3.5 For sufficiently large n , the linear system (2.11) is nonsingular i.e., for sufficiently large n , $I - h\bar{K}$ is an invertible matrix.

Proof: By definition of infinity norm of matrices, we have

$$\begin{aligned} \|(I - hK) - (I - h\bar{K})\|_\infty &= h\|\bar{K} - K\|_\infty = \\ &= \frac{1}{n} \max_{0 \leq i \leq n-1} \sum_{j=0}^{n-1} |\bar{k}_{ij} - k_{ij}|, \end{aligned}$$

also by remark (2.1), we have

$$|\bar{k}_{ij} - k_{ij}| = |k(\xi_i, \eta_j) - k(t_i, t_j)|,$$

thus

$$\|(I - hK) - (I - h\bar{K})\|_\infty = \tag{3.26}$$

$$\frac{1}{n} \max_{0 \leq i \leq n-1} \sum_{j=0}^{n-1} |k(\xi_i, \eta_j) - k(t_i, t_j)|.$$

For sufficiently large n , it follows from the uniform continuity of k that

$$|k(\xi_i, \eta_j) - k(t_i, t_j)| < \varepsilon, \quad j = 0, \dots, n-1. \tag{3.27}$$

From (3.26) and (3.27), we conclude

$$\|(I - hK) - (I - h\bar{K})\|_\infty < \varepsilon. \tag{3.28}$$

Since $I - hK$ is an invertible matrix, for sufficiently large n , the proof is completed by theorem 3.1.

Corollary 3.2 The least squares approximate solution $\bar{x}_n(t)$, defined by (2.12), converges to the exact solution of Eq. (2.8).

Proof: Let x be the exact solution of Eq. (3.27). Then

$$\|x - \bar{x}_n\| \leq \|x - \tilde{x}_n\| + \|\tilde{x}_n - \bar{x}_n\|,$$

and for sufficiently large n , and arbitrary $\varepsilon > 0$, from corollary 3.1 and lemma 3.4, one gets

$$\|x - \tilde{x}_n\| < \frac{\varepsilon}{2}, \quad \|\tilde{x}_n - \bar{x}_n\| < \frac{\varepsilon}{2},$$

which complete the proof.

4 Conclusion

The advantage of the presented method is that it is necessary to evaluate $n^2 + n$ integrals for setting up the system (2.11), while the elements of the matrices $(I - hK)$ and F in (2.18) are obtained by simple replacements, that is, without computing the related integrals, and so the computational cost of the new approach is less than the presented method in [8].

It should be mentioned that the theory of the new method is the means by which the theoretical aspect of the given method in [8] is established. In this process, the open set of invertible matrices has an important role. The method of this article can be applied for other types of basis functions, and we will extend it for wavelet bases in our future works.

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Theory of block-pulse functions in numerical solution of Fredholm integral equations of the second kind

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نظریه توابع بلوک-پالس برای حل عددی معادلات انتگرال فردهلم نوع دوم

چکیده:

اخیراً، توابع بلوک-پالس برای حل مساله پراکندگی الکترومغناطیسی (مدل بندی شده با معادله انتگرال فردهلم نوع دوم) بکار رفته است. چون جنبه نظری این مساله به طور کامل بررسی نشده است، در این مقاله علاوه بر ارائه یک روش عددی جدید برای حل عددی معادلات فردهلم نوع دوم مبتنی بر بلوک-پالس ها، جنبه نظری این روش به طور دقیق مورد بررسی قرار می گیرد. با ارائه روش جدید جوابهای کمترین مربعات و ناکمترین مربعات برای معادلات فردهلم نوع دوم مبتنی بر بلوک-پالس ها تعریف خواهد شد. ابتدا همگرایی روش ناکمترین مربعات به کمک روش نیشروم بررسی شده سپس با فرض اینکه مجموعه تمام ماتریس های معکوس پذیر مجموعه بازی هستند، همگرایی جواب کمترین مربعات مورد بررسی قرار می گیرد. باید توجه داشت که همگرایی روش نیشروم نقش اساسی در اثبات همگرایی های ارائه شده دارد. چون همگرایی ارائه شده در این مقاله از مقاله [\[1\]](#) مستقل است لذا روش ارائه شده می تواند برای بسیاری از روش های عددی تعمیم داده شود.