

④  $y''(x) + y(x) = 0$  with initial conditions  $y'(0) = 0, y(0) = 0$

Given,  $y''(x) + y(x) = 0$

$$\Rightarrow y''(x) = -y(x)$$

Integrating from 0 to  $x$ ,

$$\int_0^x y''(t) dt = - \int_0^x y(t) dt$$

$$\Rightarrow [y'(t)]_0^x = - \int_0^x y(t) dt$$

$$\Rightarrow y'(x) - y'(0) = - \int_0^x y(t) dt$$

$$\Rightarrow y'(x) = - \int_0^x y(t) dt \quad [\because y'(0) = 0]$$

again integrating from 0 to  $x$ ,

$$\int_0^x y'(t) dt = - \int_0^x \int_0^t y(\epsilon) dt d\epsilon$$

$$\Rightarrow [y(t)]_0^x = - \int_0^x (x-t) y(t) dt$$

$$\Rightarrow y(x) - y(0) = - \int_0^x (x-t) y(t) dt$$

$$\Rightarrow y(x) = - \int_0^x (x-t) y(t) dt \quad [\because y(0) = 0]$$

Required Integral Equation

③  $y'' + y = \cos x$  with initial condition  $y(0) = 0, y'(0) = 1$

Given,  $y''(x) + y(x) = \cos x$

$$\Rightarrow y''(x) = \cos x - y(x)$$

Integrating from 0 to  $x$  we get,

$$\int_0^x y''(t) dt = \int_0^x (\cos t - y(t)) dt$$

$$\text{or, } [y'(t)]_0^x = \int_0^x (\cos t - y(t)) dt$$

$$\text{or, } y'(x) - y'(0) = \int_0^x [\cos t - y(t)] dt$$

$$\text{or, } y'(x) = 1 + \int_0^x (\cos t - y(t)) dt \quad [y'(0) = 1]$$

again integrating from 0 to  $x$ ,

$$\int_0^x y'(t) dt = \int_0^x dt + \int_0^x \int_0^{t_1} (\cos t - y(t)) dt dt$$

$$\Rightarrow [y(t)]_0^x = x + \int_0^x (x-t) \cos t dt - \int_0^x (x-t) y(t) dt$$

$$\Rightarrow y(x) - y(0) = x + \int_0^x (x-t) \cos t dt - \int_0^x (x-t) y(t) dt$$

$$\therefore y(t) = x + \int_0^x (x-t) \cos t dt - \int_0^x (x-t) y(t) dt$$

Required.

$$\Rightarrow y'(x) = 1 + [\sin t]_0^x - \int_0^x y(t) dt$$

$$\Rightarrow y'(x) = 1 + \sin x - \int_0^x y(t) dt$$

$$\Rightarrow \int_0^x y'(t) dt = \int_0^x (1 + \sin t) dt - \int_0^x \int_0^{t_1} y(t) dt dt$$

$$\Rightarrow y(x) - y(0) = [t - \cos t]_0^x - \int_0^x (x-t) y(t) dt$$

$$\Rightarrow y(x) = x - \cos x + 1 - \int_0^x (x-t) y(t) dt$$

Required.

$$\textcircled{1} \quad y'' - 5y' + 6y = 0, \quad y(0) = 0, \quad y'(0) = 1.$$

$$y''(x) = 5y'(x) - 6y(x)$$

$$\Rightarrow \int_0^x y''(t) dt = 5 \int_0^x y'(t) dt - 6 \int_0^x y(t) dt$$

$$\Rightarrow y'(x) - y'(0) = 5[y(x) - y(0)] - 6 \int_0^x y(t) dt$$

$$\Rightarrow y'(x) - 1 = 5y(x) - 6 \int_0^x y(t) dt$$

$$\Rightarrow \int_0^x y'(t) dt = \int_0^x 1 dt + \int_0^x 5y(t) dt - 6 \int_0^x \int_0^{t_1} y(t) dt dt_1$$

$$\Rightarrow y(x) - y(0) = x + \int_0^x 5y(t) dt - 6 \int_0^x (x-t) y(t) dt$$

$$\Rightarrow y(x) = x + \int_0^x [5 - 6(x-t)] y(t) dt$$

- Required.

$$\textcircled{2} \quad y'' + \lambda y = 0 \quad \text{with boundary condition } y(0) = 0, \\ y(1) = 0$$

$$y''(x) = -\lambda y(x)$$

Integrating from 0 to  $x$ ,

$$y'(x) - y'(0) = -\lambda \int_0^x y(t) dt$$

$$\Rightarrow y'(x) = c - \lambda \int_0^x y(t) dt \quad [c = y'(0)]$$

again, integrating from 0 to  $x$ ,

$$y(x) - y(0) = cx - \lambda \int_0^x \int_0^{t_1} y(t) dt dt_1$$

$$\Rightarrow y(x) = cx - \lambda \int_0^x (x-t) y(t) dt$$

Put  $x=1$ ,

$$y(1) = c - \lambda \int_0^1 (x-t) y(t) dt$$

□ Convert the Integral equation to Differential eqn,

$$\textcircled{1} \quad y(x) = 1 + \int_0^x (x+t) y(t) dt.$$

Diff. w.r.t.  $x$ ,

$$y'(x) = 0 + \frac{d}{dx} \int_0^x (x+t) y(t) dt$$

$$\Rightarrow y'(x) = \int_0^x \frac{d}{dx} (x+t) y(t) dt + (x+x) y(x) \cdot 1 \quad (\text{By Leibnitz Rule})$$

$$\Rightarrow y'(x) = \int_0^x y(t) dt + 2x y(x)$$

again diff. w.r.t.  $x$  we get,

$$y''(x) = \frac{d}{dx} \int_0^x y(t) dt + 2y(x) + 2x y'(x)$$

$$\Rightarrow y''(x) = \int_0^x 0 \cdot dt + y(x) \cdot 1 + 2y(x) + 2x y'(x)$$

$$\Rightarrow y''(x) - 2x y'(x) - 3y(x) = 0$$

$$\text{whereas, } y(0) = 1 + \int_0^0 (0+t) y(t) dt = 1$$

$$y'(0) = \int_0^0 y(t) dt + 2 \times 0 \cdot y(0) = 0$$

Thus,  $y'' - 2x y' - 3y = 0$  with the initial condition  
 $y(0) = 1, y'(0) = 0$

$$\textcircled{2} \quad y(x) = 1 - x - 4 \sin x + \int_0^x [3 - 2(x-t)] y(t) dt$$

Diff. w.r.t.  $x$ ,

$$y'(x) = -1 - 4 \cos x + \int_0^x -2 y(t) dt + 3y(x)$$

again Diff. w.r.t.  $x$ ,

$$y''(x) = 4 \sin x - \int_0^x 0 \cdot dt - 2y(x) + 3y'(x)$$

$$\Rightarrow y''(x) = 4 \sin x - 2y(x) + 3y'(x),$$

$$\Rightarrow y''(x) - 3y'(x) + 2y(x) = 4 \sin x$$

$$\text{whereas } y(0) = 1, y'(0) = -1 - \frac{4}{3} = -\frac{7}{3} = -2$$

Hence,  $y'' - 3y' + 2y = 4 \sin x$  with the initial conditions  $y(0) = 1, y'(0) = -2$

$$③ y(x) = x - \cos x + 1 - \int_0^x (x-t)y(t) dt$$

$$\text{Diff. w.r.t. } x, \quad y'(x) = 1 + \sin x - \int_0^x y(t) dt + 0.$$

$$\text{again, Diff. w.r.t. } x, \quad y''(x) = \cos x - \int_0^x 1 dt + y(x), 1$$

$$y''(x) = \cos x - \int_0^x 1 dt + y(x), 1$$

$$\Rightarrow y''(x) - y(x) = \cos x$$

$$\text{whereas, } y(0) = 0 - \cos 0 + 1 - 0 = -1 + 1 = 0$$

$$y'(0) = 1 + \sin 0 - 0 = 1$$

$$\text{with initial conditions } y(0) = 0, y'(0) = 1.$$

$$\text{Thus, } y'' - y = \cos x$$

$$④ y(x) = \lambda \int_0^1 K(x,t) y(t) dt, \quad K(x,t) = \begin{cases} (x-t)(x-1), & 0 < t < 1 \\ x(x-t), & x \leq t \leq 1 \end{cases}$$

$$\therefore y(x) = \lambda \left[ \int_0^x (x-t)(x-1) y(t) dt + \int_x^1 x(x-t) y(t) dt \right]$$

$$\text{Diff. w.r.t. } x, \quad y'(x) = \lambda \left[ \int_0^x (x-1+x-t) y(t) dt + 0 \right] + \int_x^1 (x-t+x) y(t) dt$$

$$y'(x) = \lambda \left[ \int_0^x (2x-1-t) y(t) dt + x(x-1) y(1) \cdot 0 + 0 \right]$$

$$y'(x) = \lambda \left[ \int_0^x (2x-1-t) y(t) dt + \int_x^1 (x-t) y(t) dt \right]$$

$$y''(x) = 2 \left[ \int_0^x 2y(t) dt + (x-1)y(x) + \int_0^1 2y(t) dt - x y(x) \right]$$

$$y''(x) = \left[ 2 \int_0^1 y(t) dt - y(x) \right]$$

(4)  $y(x) = x + \int_0^x [5 - 6(x-t)] y(t) dt.$

Diff. w.r.t.  $x$  we get,

$$y'(x) = 1 + \int_0^x -6y(t) dt + 5y(x)$$

again diff. w.r.t.  $x$  we get,

$$y''(x) = 0 + \int_0^x 0 \cdot dt - 6y(x) + 5y'(x)$$

$$\Rightarrow y''(x) - 5y'(x) + 6y(x) = 0$$

where,  $y(0) = 0$ ,  $y'(0) = 1$

Hence,  $y'' - 5y' + 6y = 0$  with initial cond<sup>n</sup>  $y(0) = 0$ ,  $y'(0) = 1$

(5)  $y(x) = - \int_0^x (x-t) y(t) dt$

Diff. w.r.t.  $x$  we get,

$$y'(x) = - \int_0^x y(t) dt + 0$$

again diff. w.r.t.  $x$ ,

$$y''(x) = - \int_0^x 0 \cdot dt - y(x)$$

$$\Rightarrow y''(x) + y(x) = 0$$

when  $y(0) = 0$ ,  $y'(0) = 0$

Hence,  $y'' + y = 0$  with initial condition  $y(0) = y'(0) = 0$

$$\text{again, diff. w.r.t. } x$$

$$y''(x) = \lambda \left[ \int_0^x y(t) dt + (x-1)y(x) + \int_0^1 y(t) dt - y(x) \right]$$

$$\textcircled{4} \quad y(x) = x + \int_0^x [5 - 6(x-t)] y(t) dt.$$

Diff. w.r.t.  $x$  we get,

$$y'(x) = 1 + \int_0^x -6y(t) dt + 5y(x)$$

again diff. w.r.t.  $x$  we get,

$$y''(x) = 0 + \int_0^x 0 \cdot dt - 6y(x) + 5y'(x)$$

$$\Rightarrow y''(x) - 5y'(x) + 6y(x) = 0$$

$$\text{where, } y(0) = 0, y'(0) = 1$$

Hence,  $y'' - 5y' + 6y = 0$  with initial cond<sup>n</sup>  $y(0) = 0, y'(0) = 1$

$$y(x) = - \int_0^x (x-t) y(t) dt$$

Diff. w.r.t.  $x$  we get,

$$y'(x) = - \int_0^x y(t) dt + 0$$

again diff. w.r.t.  $x$ ,

$$y''(x) = - \int_0^x 0 \cdot dt - y(x)$$

$$\Rightarrow y''(x) + y(x) = 0$$

$$\text{where, } y(0) = 0, y'(0) = 0$$

Hence,  $y'' + y = 0$  with initial condition  $y(0) = y'(0) = 0$

$$g(s) = f(s) + \lambda \int_0^1 K(s,t) g(t) dt$$

$$(i) \quad K(s,t) = \pm 1$$

$$g(s) = f(s) + \lambda \int_0^1 (\pm 1) g(t) dt$$

$$= f(s) + \lambda q$$

$$\text{where, } q = \int_0^1 (\pm 1) g(t) dt = \int_0^1 (\pm 1) [f(t) + \lambda q] dt$$

$$= (\pm 1) \left[ \int_0^1 f(t) dt + \lambda \int_0^1 q dt \right]$$

$$q = (\pm 1) \int_0^1 f(t) dt \pm \lambda q \int_0^1 dt$$

$$q = (\pm 1) \int_0^1 f(t) dt \pm \lambda q [t]_0^1$$

$$\Rightarrow (1 \mp \lambda) q = (\pm 1) \int_0^1 f(t) dt$$

$$\text{so, clearly, } \delta(\lambda) = 1 \mp \lambda$$

$$(ii) \quad K(s,t) = st$$

$$\therefore g(s) = f(s) + \lambda \int_0^1 st g(t) dt$$

$$= f(s) + \lambda s \int_0^1 t g(t) dt$$

$$= f(s) + \lambda s q \quad \text{where, } q = \int_0^1 t g(t) dt$$

$$\text{Now, } q = \int_0^1 t [f(t) + \lambda t q] dt$$

$$\Rightarrow q = \int_0^1 t f(t) dt + \lambda q \int_0^1 t^2 dt$$

$$\Rightarrow q = \int_0^1 t f(t) dt + \lambda q \left[ \frac{t^3}{3} \right]_0^1$$

$$\Rightarrow q = \int_0^1 t f(t) dt + \frac{\lambda q}{3}$$

$$\Rightarrow \left(1 - \frac{\lambda}{3}\right) q = \int_0^1 t f(t) dt$$

$$\text{so, } DCA = 1 - \frac{\lambda}{3}$$

$$(ii) g(s+t) = s^2 + t^2$$

$$\begin{aligned} \therefore g(s) &= f(s) + \lambda \int_0^1 (s^2 + t^2) g(t) dt \\ &= f(s) + \lambda \left[ s^2 \int_0^1 g(t) dt + \int_0^1 t^2 g(t) dt \right] \\ &= f(s) + \lambda [q s^2 + c_2] \end{aligned}$$

$$\text{where, } q = \int_0^1 g(t) dt, \quad c_2 = \int_0^1 t^2 g(t) dt$$

$$\therefore q = \int_0^1 \left\{ f(t) + \lambda [q t^2 + c_2] \right\} dt$$

$$= \int_0^1 f(t) dt + \lambda q \cdot \frac{1}{3} + \lambda c_2$$

$$\Rightarrow \left(1 - \frac{\lambda}{3}\right) q - \lambda c_2 = \int_0^1 f(t) dt \quad \text{①}$$

$$\text{now, } c_2 = \int_0^1 t^2 g(t) dt$$

$$= \int_0^1 t^2 \left[ f(t) + \lambda (q t^2 + c_2) \right] dt$$

$$= \int_0^1 t^2 f(t) dt + \lambda q \cdot \frac{1}{5} + \lambda c_2 \cdot \frac{1}{3}$$

$$\therefore -\frac{\lambda}{5} q + \left(1 - \frac{\lambda}{3}\right) c_2 = \int_0^1 t^2 f(t) dt \quad \text{②}$$

From ① & ②,

$$DCA = \begin{vmatrix} 1 - \frac{\lambda}{3} & -\lambda \\ -\frac{\lambda}{5} & 1 - \frac{\lambda}{3} \end{vmatrix} = (1 - \frac{\lambda}{3})^2 - \frac{\lambda^2}{5}$$

$$= 1 - \frac{2\lambda}{3} - \frac{4\lambda^2}{45}$$

$$② \quad g(s) = f(s) + \lambda \int_0^{2\pi} \cos(s+t) g(t) dt$$

$$k(s,t) = \cos(s+t) = \cos s \cos t - \sin s \sin t$$

$$a_1(s) = \cos s$$

$$a_2(s) = -\sin s$$

$$g = \int_0^{2\pi} \cos t g(t) dt$$

$$b_1(t) = \cos t$$

$$b_2(t) = \sin t$$

$$c_2 = \int_0^{2\pi} \sin t g(t) dt$$

$$f_1 = \int_0^{2\pi} \cos t f(t) dt \quad a_{11} = \int_0^{2\pi} \cos^2 t dt = \pi$$

$$f_2 = \int_0^{2\pi} \sin t f(t) dt \quad a_{12} = \int_0^{2\pi} \cos t \sin t dt = 0$$

$$a_{21} = \int_0^{2\pi} -\sin t \cos t dt = 0, \quad a_{22} = \int_0^{2\pi} -\sin^2 t dt = -\pi$$

$$\therefore D(\lambda) = \begin{vmatrix} 1-\lambda a_{11} & -\lambda a_{12} \\ -\lambda a_{21} & 1-\lambda a_{22} \end{vmatrix} = \begin{vmatrix} 1-\lambda\pi & 0 \\ 0 & 1+\lambda\pi \end{vmatrix} = 1 - \lambda^2\pi^2$$

$$\text{Now, } \begin{bmatrix} 1-\lambda\pi & 0 \\ 0 & 1+\lambda\pi \end{bmatrix} \begin{bmatrix} g_1 \\ g_2 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix} \quad \text{--- (A)}$$

$$\text{for } \lambda = \frac{1}{\pi}, \quad \begin{bmatrix} 0 & 0 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} g_1 \\ g_2 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix}$$

$$\Rightarrow f_1 = 0$$

$$\text{for } \lambda = -\frac{1}{\pi}, \quad \begin{bmatrix} 2 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} g_1 \\ g_2 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix}$$

$$\Rightarrow f_2 = 0$$

$$\text{Given, } f(s) = \sin s$$

$$\therefore f_1 = \int_0^{2\pi} \cos t \sin t dt = 0, \quad f_2 = \int_0^{2\pi} \sin^2 t dt = \pi$$

Now, for  $\lambda \neq \pm 1/\pi$  system (1) has unique soln

which is,

$$(1 - \lambda\pi)q_1 = f_1 \Rightarrow q_1 = \frac{f_1}{1 - \lambda\pi}$$

$$(1 + \lambda\pi)q_2 = f_2 \Rightarrow q_2 = \frac{f_2}{1 + \lambda\pi}$$

Now, for  $f_1 = 0$  &  $f_2 = \pi$

$$q_1 = 0, q_2 = \frac{\pi}{1 + \lambda\pi}$$

$$\therefore g(s) = \sin s - \frac{\lambda\pi}{1 + \lambda\pi} \sin s = \frac{1}{1 + \lambda\pi} \sin s$$

$$\begin{aligned} (3) \quad g(s) &= 1 + \lambda \int_0^{\pi} (\sin s \sin 2t) g(t) dt \\ &= 1 + \lambda \sin s \int_0^{\pi} \sin 2t g(t) dt \\ &= 1 + q (\lambda \sin s) \end{aligned}$$

$$\text{whereas, } q = \int_0^{\pi} \sin 2t g(t) dt$$

$$q = \int_0^{\pi} \sin 2t (1 + q \lambda \sin t) dt$$

$$\Rightarrow q = \int_0^{\pi} \sin 2t dt + \lambda q \int_0^{\pi} \sin t \sin 2t dt$$

$$\Rightarrow q = \left[ -\frac{\cos 2t}{2} \right]_0^{\pi} + \frac{\lambda q}{2} \int_0^{\pi} (\cos t - \cos 3t) dt$$

$$= \left[ -\frac{\cos 2t}{2} \right]_0^{\pi} + \frac{\lambda q}{2} \left[ \sin t - \frac{\sin 3t}{3} \right]_0^{\pi}$$

$$= 0$$

$$\therefore D(\lambda) = 1 - \cancel{\lambda \sin s} \neq 0 \quad \therefore D \text{ has no eigen value.}$$

$$\begin{aligned}
 ④ q(s) &= 1 + \lambda \int_{-\pi}^{\pi} e^{is(\omega-t)} q(t) dt \\
 &\equiv 1 + \lambda \int_{-\pi}^{\pi} e^{iws} \bar{e}^{-i\omega t} q(t) dt = 1 + \lambda e^{iws} q \\
 \therefore a_1(s) &= e^{iws} \\
 b_1(t) &= \bar{e}^{i\omega t} \quad q = \int_{-\pi}^{\pi} \bar{e}^{i\omega t} q(t) dt \\
 a_1 &= \int_{-\pi}^{\pi} e^{iws} \cdot \bar{e}^{i\omega t} dt = 2\pi \\
 f_1 &= \int_{-\pi}^{\pi} \bar{e}^{i\omega t} \cdot 1 \cdot dt = \left[ \frac{\bar{e}^{i\omega t}}{-i\omega} \right]_{-\pi}^{\pi} = \frac{i}{\omega} \left[ \bar{e}^{i\omega\pi} - e^{i\omega\pi} \right] \\
 &= \frac{i}{\omega} \cdot -2i \sin w\pi \\
 &\equiv \frac{2}{w} \sin w\pi
 \end{aligned}$$

$$\begin{aligned}
 \therefore D(\lambda) &= 1 - \lambda a_{11} = 1 - \lambda \cdot 2\pi \\
 &= 1 - 2\pi\lambda
 \end{aligned}$$

$$\text{Now, } [1 - \lambda a_{11}] [q_1] = [f_1]$$

$$\therefore q_1 = \frac{f_1}{1 - \lambda a_{11}} \quad \text{for } \lambda \neq \frac{1}{2}\pi$$

$$\therefore q_1 = \frac{\frac{2}{w} \sin w\pi}{1 - 2\pi\lambda}$$

$$\begin{aligned}
 \therefore q(s) &= 1 + \lambda q_1 e^{iws} \\
 &= 1 + \frac{2\lambda}{w(1 - 2\pi\lambda)} e^{iws} \quad \text{for } \lambda \neq \frac{1}{2}\pi
 \end{aligned}$$

If  $\lambda = \frac{1}{2}\pi$  then,  $f_1 = 0 \Rightarrow \sin w\pi = 0$ , otherwise no solution.

$$\textcircled{6} \quad g(s) = e^s + \int_0^s \sin(st) g(t) dt$$

$$\text{Given: } \sin st = st - \frac{(st)^3}{L^3} +$$

$$q(s) = s^2 + \frac{1}{L^3} \int_0^L s t q(t) dt - \frac{1}{L^3} \int_0^L s^3 t^3 q(t) dt$$

$$= s^2 + \left[ s q + C_2 \frac{(s^3)}{L^3} \right] \text{ at } t=L$$

where,

$$q = \int_0^t (t^2 + qt - \frac{t^3}{6} c_2) dt$$

$$= \frac{1}{4} + \frac{9}{3} = \frac{c_2}{30}$$

$$\Rightarrow \frac{2}{3}q + \frac{c_2}{30} = \frac{1}{4} \quad \text{--- (A)}$$

$$Q_2 = \int_0^1 t^3 \left( t^2 + q t - \frac{c_2 t^3}{6} \right) dt$$

$$\Rightarrow C_3 = \frac{1}{6} + \frac{9}{5} - \frac{C_2}{42}$$

$$\Rightarrow -\frac{9}{5} + \frac{43}{42} c_2 = \frac{1}{6} \quad \text{B3}$$

$$\therefore D(12) = \begin{vmatrix} \frac{1}{3} & \frac{1}{30} \\ -\frac{1}{5} & \frac{43}{42} \end{vmatrix} = \frac{43}{63} + \frac{1}{150} \neq 0$$

$$\therefore \frac{1}{3}q + \frac{c_2}{30} = \frac{1}{4}$$

$$-\frac{9}{5} \quad \frac{43c_2}{42} = -\frac{4}{6}$$

This system has unique sol<sup>n</sup>

$$q_1 = \frac{3155}{24342}, \quad q_2 = \frac{1015}{4342}$$

$$f(s) = s^2 + \frac{3155}{8684} s - \frac{1015}{26052} s^3$$

$$\textcircled{1} \quad q(s) = s + \lambda \int_0^s (st^2 + s^2t) q(t) dt \\ = s + \lambda [sq + s^2 c_2]$$

where,  $q = \int_0^s t^2 q(t) dt$ ,  $c_2 = \int_0^s t q(t) dt$

$$\therefore q = \int_0^s t^2 [t + \lambda t q + \lambda t^2 c_2] dt$$

$$\Rightarrow q = \frac{1}{3} + \frac{\lambda q}{3} + \frac{\lambda c_2}{5} \Rightarrow (1 - \frac{\lambda}{4})q - \frac{\lambda}{5}c_2 = \frac{1}{4} \quad \text{--- A}$$

$$\Rightarrow -\frac{1}{3}q + (1 - \frac{\lambda}{4})q = \frac{1}{3} \quad \text{--- A}$$

$$c_2 = \int_0^s t [t + \lambda t q + \lambda t^2 c_2] dt$$

$$\Rightarrow c_2 = \frac{1}{3} + \frac{\lambda q}{3} + \frac{\lambda c_2}{4}$$

$$\Rightarrow -\frac{1}{3}q + (1 - \frac{\lambda}{4})c_2 = \frac{1}{3} \quad \text{--- B}$$

$$D(\lambda) = \begin{vmatrix} 1 - \frac{\lambda}{4} & -\frac{1}{5} \\ -\frac{1}{3} & 1 - \frac{\lambda}{4} \end{vmatrix} = 1 - \frac{\lambda}{2} + \frac{\lambda^2}{16} - \frac{\lambda^2}{15}$$

$$D(\lambda) = 0 \Rightarrow \lambda = \frac{-120 \pm \sqrt{(120)^2 + 4 \times 240}}{2} \quad \text{and e.v.}$$

For  $D(\lambda) \neq 0$ , we get unique soln. of the following system

$$(1 - \frac{\lambda}{4})q - \frac{1}{5}c_2 = \frac{1}{4}$$

$$-\frac{1}{3}q + (1 - \frac{\lambda}{4})c_2 = \frac{1}{3}$$

$$A_1 = \begin{vmatrix} 1 - \frac{\lambda}{4} & \frac{1}{5} \\ -\frac{1}{3} & 1 - \frac{\lambda}{4} \end{vmatrix} = \frac{60 + \lambda}{240}, \quad A_2 = \begin{vmatrix} 1 - \frac{\lambda}{4} & \frac{1}{4} \\ -\frac{1}{3} & \frac{1}{3} \end{vmatrix} = \frac{1}{3}$$

$$\therefore q = \frac{q_1}{s} = \frac{60+\lambda}{-\lambda^2 - 120\lambda + 240}$$

$$c_2 = \frac{q_2}{s} = \frac{80}{240 - 120\lambda - \lambda^2}$$

$$\therefore q(s) = s + \lambda s q + \lambda s^2 c_2$$

$$q(s) = s + \frac{\lambda s(60+\lambda)}{(-\lambda^2 - 120\lambda + 240)} + \frac{\lambda s^2 80}{240 - 120\lambda - \lambda^2}$$

$$\textcircled{2} \quad q(s) = \lambda \int_1^s \left[ st + \frac{1}{st} \right] q(t) dt$$

$$= \lambda \left[ s q + \frac{1}{s} c_2 \right]$$

where,  $q = \int_1^s t q(t) dt$  &  $c_2 = \int_1^s \frac{1}{t} q(t) dt$

$$\therefore q = \int_1^s t \lambda \left( t q + \frac{1}{t} c_2 \right) dt$$

$$= \lambda q \left[ \frac{t^3}{3} \right]_1^s + \lambda c_2 \left[ \frac{t}{2} \right]_1^s$$

$$= \lambda q \left( \frac{s^3}{3} \right) + \lambda c_2$$

$$\Rightarrow \left( 1 - \frac{7}{3}\lambda \right) q - \lambda c_2 = 0 \quad \text{--- A}$$

Now,

$$c_2 = \int_1^s \frac{1}{t} \lambda \left( t q + \frac{1}{t} c_2 \right) dt$$

$$= \lambda q \left[ t \right]_1^s + \lambda c_2 \left[ \frac{-t^{-2H}}{-2H} \right]_1^s$$

$$c_2 = \lambda q + \frac{\lambda c_2}{2}$$

$$\Rightarrow -\lambda q + \left( 1 - \frac{1}{2} \right) c_2 = 0 \quad \text{--- B}$$

∴ from ④ ⑤

$$(1 - \frac{2}{3}\lambda)q - \lambda c_2 = 0$$

$$-\lambda q + (1 - \frac{\lambda}{2})c_2 = 0$$

$$\begin{aligned} D(\lambda) &= \begin{vmatrix} 1 - \frac{2}{3}\lambda & -\lambda \\ -\lambda & 1 - \frac{\lambda}{2} \end{vmatrix} = 1 - \frac{7}{3}\lambda - \frac{1}{2}\lambda^2 + \frac{7\lambda^2}{6} \\ &= 1 - \frac{17\lambda}{6} + \frac{7\lambda^2}{6} \end{aligned}$$

$$D(\lambda) = 0 \Rightarrow 1 - \frac{17\lambda}{6} + \frac{\lambda^2}{6} = 0$$

$$\Rightarrow \lambda = \frac{17 \pm \sqrt{17^2 - 24}}{2} = 16.64, 0.36$$

for  $\lambda = 16.64$ ,  $c_2 = \frac{1 - \frac{7}{3}\lambda}{\lambda} q = -2.27 q$

$$g(s) = 16.64 q \left[ s - \frac{2.27}{s} \right] \quad \text{--- ①}$$

for  $\lambda = 0.36$ ,

$$c_2' \simeq 0.44 q'$$

$$\therefore g(s) = 0.36 q' \left[ s + \frac{0.44}{s} \right] \quad \text{--- ②}$$

① & ② are eigen function corresponding to eigen values 16.64 & 0.36

$$③ g(s) = e^{-s} - \int_0^s s(e^{st} - 1) g(t) dt$$

$$\text{Reduce, } s(e^{st} - 1) = s^2 t + \frac{1}{2} s^3 t^2 + \frac{1}{6} s^4 t^3$$

$$g(s) = e^{-s} - \int_0^s \left( s^2 t + \frac{1}{2} s^3 t^2 + \frac{1}{6} s^4 t^3 \right) g(t) dt$$

$$= e^{-s} - \left[ s^2 q + \frac{s^3}{2} c_2 + \frac{s^4}{6} c_3 \right]$$

$$\begin{aligned}
 g &= \int_0^1 t^2 q(t) dt \\
 &= \int_0^1 t^2 [e^t - t - q(t)^2 - \frac{c_2}{2} t^3 - \frac{c_3}{6} t^4] dt \\
 &= \int_0^1 t^2 e^t dt - \frac{1}{3} + \frac{g}{4} + \frac{c_2}{10} - \frac{c_3}{36} \\
 &= [te^t - e^t]_0^1 - \frac{1}{3} + \frac{g}{4} + \frac{c_2}{10} - \frac{c_3}{36} \\
 &= \frac{g}{4} + \frac{g}{4} + \frac{c_2}{10} - \frac{c_3}{36}
 \end{aligned}$$

$$\Rightarrow \frac{g}{4} + \frac{g}{10} + \frac{c_2}{36} = \frac{g}{3} \quad \text{--- (A)}$$

$$\begin{aligned}
 g_2 &= \int_0^1 t^3 q(t) dt \\
 &= \int_0^1 t^3 [e^t - t - q(t)^2 - \frac{c_2}{2} t^3 - \frac{c_3}{6} t^4] dt \\
 &= \int_0^1 t^3 e^t dt - \frac{1}{4} - \frac{g}{5} - \frac{c_2}{12} - \frac{c_3}{42} \\
 &= [t^2 e^t - \int 2t e^t dt]_0^1 - \frac{1}{4} - \frac{g}{5} - \frac{c_2}{12} - \frac{c_3}{42} \\
 &= [t^2 e^t - 2\{te^t - e^t\}]_0^1 - \frac{1}{4} - \frac{g}{5} - \frac{c_2}{12} - \frac{c_3}{42} \\
 &= [e - 2e + 2 - 0 + 0] - \frac{1}{4} - \frac{g}{5} - \frac{c_2}{12} - \frac{c_3}{42} \\
 &= e - \frac{9}{4} - \frac{g}{5} - \frac{c_2}{12} - \frac{c_3}{42}
 \end{aligned}$$

$$\Rightarrow \frac{13g}{12} + \frac{g}{5} + \frac{c_2}{42} = e - \frac{9}{4} \quad \text{--- (B)}$$

$$\begin{aligned}
 c_3 &= \int_0^1 t^3 q(t) dt \\
 &= \int_0^1 t^3 [e^t - t - q(t)^2 - \frac{c_2}{2} t^3 - \frac{c_3}{6} t^4] dt \\
 &= \int_0^1 t^3 e^t dt - \frac{1}{5} - \frac{g}{6} - \frac{c_2}{14} - \frac{c_3}{48}
 \end{aligned}$$

$$\begin{aligned}
 c_3 &= \left[ t^3 e^t - \int t^2 e^t dt \right]_0^1 = \frac{1}{5} - \frac{c_1}{6} - \frac{c_2}{14} - \frac{c_3}{48} \\
 &= e - 3 \left[ t^2 e^t - 2t e^t + e^t \right]_0^1 = \frac{1}{5} - \frac{c_1}{6} - \frac{c_2}{14} - \frac{c_3}{48} \\
 &= e - 3 [e - 2e + e] = \frac{1}{5} - \frac{c_1}{6} - \frac{c_2}{14} - \frac{c_3}{48} \\
 &= -2e + \frac{29}{5} - \frac{c_1}{6} - \frac{c_2}{14} - \frac{c_3}{48} \\
 \Rightarrow \frac{c_1}{6} + \frac{c_2}{14} + \frac{49 c_3}{48} &= -2e + \frac{29}{5} \quad \text{--- } \textcircled{3}
 \end{aligned}$$

$$D(\lambda) = \begin{vmatrix} \frac{6}{4} & \frac{1}{10} & \frac{1}{36} \\ \frac{1}{5} & \frac{13}{12} & \frac{1}{42} \\ \frac{1}{6} & \frac{1}{14} & \frac{49}{48} \end{vmatrix}$$

## Method of Successive Approximation :-

① Solve the integral equation,

$$g(s) = f(s) + \lambda \int_0^1 e^{s-t} g(t) dt. \quad ①$$

Sol:

$$\text{Here, } K(s,t) = e^{s-t}$$

$$\therefore k_1(s,t) = K(s,t) = e^{s-t}$$

$$k_2(s,t) = \int_0^1 k_1(s,x) K(x,t) dx = \int_0^1 e^{s-x} e^{x-t} dx = e^{s-t}$$

$$\text{Thus, } k_m(s,t) = k_1(s,t) = e^{s-t} \quad \forall m \in \mathbb{N}$$

$$\text{Now, } g_0(s) = f(s)$$

$$g_1(s) = f(s) + \lambda \int_0^1 e^{s-t} g_0(t) dt$$

$$\vdots$$

$$g_n(s) = f(s) + \lambda \int_0^1 e^{s-t} g_{n-1}(t) dt$$

On simplification we get,

$$g_n(s) = f(s) + \sum_{m=1}^n \lambda^m \int_0^1 K_m(s,t) f(t) dt$$

$$\text{and, } g(s) = \lim_{n \rightarrow \infty} g_n(s) = f(s) + \sum_{m=1}^{\infty} \lambda^m \int_0^1 K_m(s,t) f(t) dt \quad ②$$

$$\text{whereas, } K_m(s,t) = \int_0^1 K_{m-1}(s,x) K(x,t) dx$$

Now, Eqn ② can be written as,

$$g(s) = f(s) + \lambda \int_0^1 \sum_{m=1}^{\infty} \lambda^{m-1} K_m(s,t) f(t) dt$$

$$\text{take, } r(s,t; \lambda) = \sum_{m=1}^{\infty} \lambda^{m-1} K_m(s,t)$$

$$= \sum_{m=1}^{\infty} \lambda^{m-1} e^{s-t} = \frac{e^{s-t}}{1-\lambda}, \text{ for } \lambda \neq 1$$

The series  $\sum_{m=1}^{\infty} \lambda^{m-1}$  converges only for  $|1-\lambda| < 1$ .

Hence, the soln of equ<sup>n</sup> @ is,

$$g(s) = f(s) - \frac{\lambda}{(\lambda-1)} \int_0^1 e^{\lambda t} f(t) dt.$$

② Solve the Fredholm Integral equation,

$$g(s) = 1 + \lambda \int_0^1 (1-3st) g(t) dt$$

and evaluate the resultant Kernel.

Sol<sup>n</sup>:  $\Rightarrow g_0(s) = f(s) = 1, K(s,t) = K(s,t) = 1-3st$

$$\begin{aligned} g_1(s) &= f(s) + \lambda \int_0^1 K(s,t) g_0(t) dt \\ &= 1 + \lambda \int_0^1 (1-3st) dt = 1 + \lambda \left(1 - \frac{3s}{2}\right) \end{aligned}$$

$$\begin{aligned} g_2(s) &= 1 + \lambda \int_0^1 (1-3st) \left[ 1 + \lambda \left(1 - \frac{3t}{2}\right) \right] dt \\ &= 1 + \lambda \left(1 - \frac{3s}{2}\right) + \lambda^2 \left[1 - \frac{3}{4}\right] \\ &= 1 + \lambda \left(1 - \frac{3s}{2}\right) + \frac{\lambda^2}{4} \end{aligned}$$

continuing this,

$$g(s) = 1 + \lambda \left(1 - \frac{3s}{2}\right) + \frac{\lambda^2}{4} + \frac{\lambda^3}{4} \left(1 - \frac{3s}{2}\right) + \frac{\lambda^4}{16} + \frac{\lambda^5}{16} \left(1 - \frac{3s}{2}\right) + \dots$$

$$= \left(1 + \frac{\lambda^3}{4} + \frac{\lambda^4}{16} + \dots\right) \left[1 + \lambda \left(1 - \frac{3s}{2}\right)\right]$$

$$= \sum_{n=0}^{\infty} \left(\frac{\lambda}{2}\right)^{2n} \left[1 + \lambda \left(1 - \frac{3s}{2}\right)\right]$$

$$= \frac{1 + \lambda \left(1 - \frac{3s}{2}\right)}{1 - \frac{\lambda^2}{4}}$$

The series  $\sum_{n=0}^{\infty} \left(\frac{\lambda}{2}\right)^{2n}$  is  
convergent for  $|\lambda| < 2$

$$= \frac{4 + 2\lambda(2 - 3s)}{4 - \lambda^2}$$

③ Solve the integral eqn,

$$g(s) = 1 + \lambda \int_0^{\pi} \sin(s+t) g(t) dt$$

Sol: -  $K(s,t) = \sin(s+t)$ ,  $f(s) = 1$

$$K_1(s,t) = K(s,t) = \sin(s+t)$$

$$K_2(s,t) = \int_0^{\pi} K(s,x) K(x,t) dx$$

$$= \int_0^{\pi} \sin(s+x) \sin(x+t) dx$$

$$= \int_0^{\pi} (\sin s \cos x + \cos s \sin x) (\sin x \cos t + \cos x \sin t) dx$$

$$= \int_0^{\pi} \left[ \frac{\sin s \cos t}{2} \sin 2x + \frac{\cos s \cos t}{2} (1 - \cos 2x) + \frac{\cos s \sin t}{2} \sin 2x + \frac{\sin s \sin t}{2} (1 + \cos 2x) \right] dx$$

$$= \int_0^{\pi} \left[ \frac{\sin(s+t)}{2} \sin 2x + \frac{\cos(s-t)}{2} - \frac{\cos(s-t)}{2} \cos 2x \right] dx$$

$$= \frac{\sin(s+t)}{2} \times 0 + \frac{\pi}{2} \cos(s-t) - \frac{\cos(s-t)}{2} \times 0$$

$$= \frac{\pi}{2} \cos(s-t)$$

$$K_3(s,t) = \int_0^{\pi} K_2(s,x) K(x,t) dx$$

$$= \int_0^{\pi} \frac{\pi}{2} \cos(s-x) \sin(x+t) dx$$

$$= \frac{\pi}{2} \int_0^{\pi} (\cos s \cos x + \sin s \sin x) (\sin x \cos t + \cos x \sin t) dx$$

$$= \frac{\pi}{2} \int_0^{\pi} \left[ \frac{\cos s \cos t}{2} \sin 2x + \frac{\sin s \cos t}{2} (1 - \cos 2x) + \frac{\cos s \sin t}{2} (1 + \cos 2x) + \frac{\sin s \sin t}{2} \sin 2x \right] dx$$

$$K_3(s, t) = \frac{\pi}{2} \int_0^{\pi} \left[ \frac{\cos(s+1)}{2} \sin 2x + \frac{\sin(s-t)}{2} \right] \cos 2x dx$$

$$= \frac{\pi}{2} \left[ \frac{\cos(s+1)}{2} \times 0 + \frac{\pi}{2} \sin(s+t) - \frac{\sin(s+1)}{2} \times 0 \right]$$

$$= \left(\frac{\pi}{2}\right)^3 \sin(s+t)$$

$$K_4(s, t) = \int_0^{\pi} K_3(s, x) K(x, t) dx = \left(\frac{\pi}{2}\right)^3 \int_0^{\pi} \sin(s+x) \sin(x+t) dx$$

$$= \left(\frac{\pi}{2}\right)^3 \cos(s-t)$$

$$\text{Now, } K_5(s, t) = \left(\frac{\pi}{2}\right)^4 \sin(s+t); \quad K_6(s, t) = \left(\frac{\pi}{2}\right)^5 \cos(s-t)$$

this gives,  $K_{2n} = \left(\frac{\pi}{2}\right)^{2n-2} K_2, \quad K_{2n+1} = \left(\frac{\pi}{2}\right)^{2n} K_4$

$$\text{Now, } g(s) = f(s) + \lambda \int_0^{\pi} \sum_{m=1}^{\infty} \lambda^{m-1} K_m(s, t) dt$$

$$= 1 + \lambda \int_0^{\pi} [K_1(s, t) + \lambda K_2(s, t) + \lambda^3 K_3(s, t) + \dots] dt$$

$$= 1 + \int_0^{\pi} \lambda \left[ K_1 + \lambda K_2 + \lambda^3 K_3 + \dots \right] dt + (\lambda K_4 + \lambda^3 K_5 + \dots)$$

$$= 1 + \int_0^{\pi} (\lambda^2 K_2 + \lambda^4 K_4 + \lambda^6 K_6 + \dots) dt$$

$$= \left[ 1 + \left[ \lambda^3 + \lambda^4 \cdot \left(\frac{\pi}{2}\right)^2 + \lambda^6 \cdot \left(\frac{\pi}{2}\right)^4 + \dots \right] \frac{\pi}{2} \cos(s-t) \right] \sin(s-t) dt$$

$$+ \left[ \lambda + \lambda^3 \cdot \left(\frac{\pi}{2}\right)^2 + \lambda^5 \cdot \left(\frac{\pi}{2}\right)^4 + \dots \right] \sin(s-t) dt$$

$$= \left[ 1 + \left( \lambda^2 \right) \frac{\pi}{2} \cos(s-t) + \lambda^3 \cdot \left(\frac{\pi}{2}\right) \cos(s-t) \left[ \left(\frac{\pi}{2}\right)^3 + \left(\frac{\pi}{2}\right)^4 + \dots \right] \right] \sin(s-t) dt$$

$$+ \lambda \left[ 1 + \left(\frac{\pi}{2}\lambda\right)^2 + \left(\frac{\pi}{2}\lambda\right)^4 + \dots \right] \sin(s-t) dt$$

$$= \left[ 1 + \left(\frac{\pi}{2}\lambda\right)^2 + \left(\frac{\pi}{2}\lambda\right)^4 + \dots \right] \left[ \frac{\pi}{2} \cos(s-t) + \lambda \sin(s-t) \right] dt$$

$$= 1 + \int_0^{\pi} \frac{\frac{\pi \lambda^2}{2} \cos(s-t) + \lambda \sin(s+t)}{\left(1 - \frac{\pi^2 \lambda^2}{4}\right)} dt \quad \text{for } 1 < s$$

$$= 1 + \frac{1}{1 - \frac{\pi^2 \lambda^2}{4}} \left[ \frac{\pi \lambda^2}{2} \frac{\sin(s-t)}{-1} + \lambda \frac{\cos(s+t)}{-1} \right]_0^{\pi}$$

$$= 1 + \frac{1}{\left(1 - \frac{\pi^2 \lambda^2}{4}\right)} \left[ \frac{\pi \lambda^2}{2} \sin s + \lambda \cos s + \frac{\pi \lambda^2}{2} \sin s + \lambda \cos s \right]$$

$$= 1 + \left[ (2\lambda \cos s + \lambda^2 \frac{\pi}{2} \sin s) / \left(1 - \frac{\lambda^2 \pi^2}{4}\right) \right]$$

$$\stackrel{\text{Ex}}{\equiv} \textcircled{1} \text{ (i)} \quad g(s) = e^s - \frac{1}{2}e + \frac{1}{2} + \frac{1}{2} \int_0^s g(t) dt.$$

$$\text{Ansatz: } f(s) = e^s + \frac{(1-e)}{2}, \quad K(s,t) = 1, \quad \lambda = \frac{1}{2}$$

$$k_1(s,t) = K(s,t) = 1$$

$$k_2(s,t) = \int_0^t k_1(s,x) K(x,t) dx = 1$$

$$\therefore k_m(s,t) = 1, \quad \forall m \in \mathbb{N}$$

$$\text{Now, } g(s) = f(s) + \lambda \sum_{m=1}^{\infty} \lambda^{m-1} k_m(s,t)$$

$$= f(s) + \lambda \sum_{m=1}^{\infty} \lambda^{m-1} \cdot 1 = f(s) + \frac{\lambda}{\lambda-1}, \quad \lambda < 1.$$

$$\therefore g(s) = e^s + \frac{(1-e)}{2} + \frac{\lambda}{\lambda-1} = e^s + \frac{(1-e)}{2} + \frac{1/2}{-1/2} \underset{\text{Required.}}{=} e^s - \frac{(e-1)}{2}$$

$$\text{Hence } g_0(s) = f(s) = e^s + \frac{(1-e)}{2}$$

$$g_1(s) = f(s) + \frac{1}{2} \int_0^1 e^t + \frac{(1-e)}{2} dt$$

$$= f(s) + \frac{1}{2} \left[ \frac{(1-e)}{2} + \frac{1}{2}(e-1) \right] \Rightarrow f(s) = e^s + \frac{(1-e)}{2}$$

$$\therefore g_1(s) = e^s + \frac{1}{4}(1-e)$$

$$\therefore g_1(s) = f(s) - \frac{1}{4}(1-e) = e^s + \frac{1}{4}$$

$$g_2(s) = f(s) + \frac{1}{2} \int_0^1 \left( f(t) - \frac{1}{4}(1-e) \right) dt$$

$$= f(s) + \frac{1}{2} \int_0^1 e^t + \frac{3}{4}(1-e) dt$$

$$= f(s) + \frac{1}{4}(e-1) + \frac{3}{4}(1-e)$$

$$= f(s) + \frac{1}{4}(1-e)$$

$$g_2(s) = e^s + \frac{1}{8}(1-e)$$

$$g(s) = g_1(s) + g_2(s) + \dots$$

=

$$(1) \quad g(s) = \sin s - \frac{s}{4} + \frac{1}{4} \int_0^{\pi/2} st g(t) dt$$

$$f(s) = \sin s - \frac{s}{4}, \quad \lambda = 1/4$$

$$K(s, t) = st = k_1(s, t)$$

$$\begin{aligned} k_2(s, t) &= \int_0^{\pi/2} k_1(s, x) K(x, t) dx \\ &= \int_0^{\pi/2} sx \cdot xt dx = \frac{st}{3} \left(\frac{\pi}{2}\right)^3 \end{aligned}$$

$$\begin{aligned} k_3(s, t) &= \int_0^{\pi/2} k_2(s, x) K(x, t) dx \\ &= \int_0^{\pi/2} \left(\frac{\pi}{2}\right)^3 \frac{sx}{3} \cdot xt dx \\ &= \left(\left(\frac{\pi}{2}\right)^3 \cdot \frac{1}{3}\right)^2 st. \end{aligned}$$

$$\therefore k_m(s, t) = \left(\frac{\pi^3}{24}\right)^{m-1} st$$

Now,

$$\begin{aligned} g(s) &= f(s) + \lambda \sum_{m=1}^{\infty} \lambda^{m-1} k_m(s, t) \\ &= f(s) + \frac{1}{4} \sum_{m=1}^{\infty} \left(\frac{1}{4} \cdot \frac{\pi^3}{24}\right)^{m-1} st \\ &= f(s) + \frac{st}{4} \cdot \frac{1}{1 - \frac{\pi^3}{96}} \quad \because \frac{\pi^3}{96} < 1 \\ &= f(s) + \frac{st}{4} \cdot \frac{96^{24}}{96 - \pi^3} \end{aligned}$$

$$g(s) = \sin s - \frac{s}{4} + \frac{24st}{96 - \pi^3}$$

Required.

$$g(s) = 1 + \lambda \int_0^1 st g(t) dt$$

④ make use of the relation  $|\lambda| < \bar{B}^{-1}$  to show that the iterative procedure is valid for  $|\lambda| < 3$

$$K(s,t) = st$$

$$\begin{aligned} B^2 &= \int_0^1 \int_0^1 |K(x,t)|^2 dx dt = \int_0^1 \int_0^1 s^2 t^2 dx dt \\ &= \int_0^1 t^2 \frac{1}{3} dt = \frac{1}{3} \cdot \frac{1}{3} = \frac{1}{9} \end{aligned}$$

$$B^2 = \frac{1}{9} \Rightarrow B = \frac{1}{3}$$

The series converges for  $|\lambda| < \bar{B}^{-1}$  i.e.  $|\lambda| < 3$

⑤ show that the iterative procedure leads formally to the solution,

$$g(s) = 1 + s \left[ \frac{1}{2} + \left( \frac{\lambda^3}{6} \right) + \left( \frac{\lambda^6}{6} \right) + \dots \right]$$

$$g_0(s) = f(s) = 1, \quad K(s,t) = st$$

$$g_1(s) = f(s) + \lambda \int_0^1 st \cdot dt = f(s) + \lambda \frac{s}{2} = 1 + \frac{s\lambda}{2}$$

$$g_2(s) = f(s) + \lambda \int_0^1 st \left( 1 + \frac{\lambda}{2} + \right) dt = 1 + \frac{\lambda s}{2} + \frac{\lambda^2 s}{6}$$

$$g_n(s) = 1 + \frac{\lambda s}{2} + \frac{\lambda^2 s}{6} + \frac{\lambda^3 s}{18} + \dots + \frac{\lambda^n s}{2 \times 3^{n-1}}$$

$$\therefore g(s) = 1 + s \left( \frac{1}{2} + \frac{\lambda^3}{6} + \frac{\lambda^6}{18} + \dots \right)$$

Required.

② use the method of the previous chapter to obtain the exact solution,  $g(s) = 1 + \left[ \frac{3\lambda s}{2(3-\lambda)} \right] , \lambda \neq 3$

$$\text{soln: } g(s) = 1 + \lambda \int_0^1 st g(t) dt$$

$$\Rightarrow g(s) = 1 + \lambda s \int_0^1 t g(t) dt = 1 + \lambda s c_1, \quad g = \int_0^1 t g(t) dt$$

$$\therefore g(s) = 1 + \lambda s c_1$$

$$\Rightarrow c_1 = \int_0^1 t g(t) dt$$

$$\Rightarrow c_1 = \int_0^1 t \left[ 1 + \lambda s c_1 \right] dt$$

$$\Rightarrow c_1 = \frac{1}{2} + \lambda c_1 \cdot \frac{1}{3}$$

$$\Rightarrow c_1 \left( 1 - \frac{\lambda}{3} \right) = \frac{1}{2} \quad (2)$$

$$\Rightarrow c_1 = \frac{1}{2} \cdot \left( 1 - \frac{\lambda}{3} \right)^{-1} = \frac{3}{2} \cdot \frac{1}{(3-\lambda)} \quad (2)$$

$$\text{Hence, } g(s) = 1 + \lambda s c_1 = 1 + \frac{3\lambda s}{2(3-\lambda)} \quad (2)$$

Required.

$$(3) \quad g(s) = 1 + \lambda \int_0^1 (s+t) g(t) dt \quad \begin{array}{l} \text{solve by method} \\ \text{of successive app.} \end{array}$$

show that the estimate afforded by the relation  $|\lambda| < \bar{B}^{-1}$  is conservative in this case.

$$\text{soln: } k_1(s,t) = s+t = k_1(s,t)$$

$$\begin{aligned} k_2(s,t) &= \int_0^1 k_1(s,x) k_1(x,t) dx = \int_0^1 (s+x)(x+t) dx \\ &= \int_0^1 (x(s+t) + x^2 + st) dx \\ &= \frac{(s+t)}{2} + \frac{1}{3} + st \end{aligned}$$

$$g_0(s) = 1 = f(s)$$

$$g_1(s) = 1 + \lambda \int_0^1 (s+t) dt = 1 + \lambda (s + \frac{1}{2})$$

$$\begin{aligned} g_2(s) &= 1 + \lambda \int_0^1 (s+t) [1 + \lambda (t + \frac{1}{2})] dt \\ &= 1 + \lambda (s + \frac{1}{2}) + \lambda^2 \int_0^1 (t(s + \frac{1}{2}) + t^2 + \frac{5}{2}) dt \\ &= 1 + \lambda (s + \frac{1}{2}) + \lambda^2 \left[ (s + \frac{1}{2}) \cdot \frac{1}{2} + \frac{1}{3} + \frac{5}{2} \right] \\ &= 1 + \lambda (s + \frac{1}{2}) + \lambda^2 \left[ s + \frac{7}{12} \right] \end{aligned}$$

$$\begin{aligned} g_3(s) &= 1 + \lambda \int_0^1 (s+t) [1 + \lambda (t + \frac{1}{2}) + \lambda^2 (t + \frac{7}{12})] dt \\ &= 1 + \lambda (s + \frac{1}{2}) + \lambda^2 (s + \frac{7}{12}) + \lambda^3 \int_0^1 (s + \frac{7}{12}) t + t^2 + \frac{75}{12} dt \end{aligned}$$

$$\begin{aligned} g_3(s) &= 1 + \lambda (s + \frac{1}{2}) + \lambda^2 (s + \frac{7}{12}) + \lambda^3 \left[ (s + \frac{7}{12}) \frac{1}{2} + \frac{1}{3} + \frac{75}{12} \right] \\ &= 1 + \lambda (s + \frac{1}{2}) + \lambda^2 (s + \frac{7}{12}) + \lambda^3 (s + \frac{7}{12}) \end{aligned}$$

$$g_2(s) = 1 + \lambda (s + \frac{1}{2}) + \lambda^2 (s + \frac{7}{12})$$

$$g_3(s) = 1 + \lambda \int_0^1 (s+t) [1 + \lambda (t + \frac{1}{2}) + \lambda^2 (t + \frac{7}{12})] dt$$

$$g_3(s) = 1 + \lambda (s + \frac{1}{2}) + \lambda^2 (s + \frac{7}{12}) + \lambda^3 \int_0^1 [(s + \frac{7}{12}) t + t^2 + \frac{75}{12}] dt$$

$$g_3(s) = 1 + \lambda (s + \frac{1}{2}) + \lambda^2 (s + \frac{7}{12}) + \lambda^3 \left[ (s + \frac{7}{12}) \frac{1}{2} + \frac{1}{3} + \frac{75}{12} \right]$$

$$= 1 + \lambda (s + \frac{1}{2}) + \lambda^2 (s + \frac{7}{12}) + \lambda^3 \left[ \frac{13s}{12} + \frac{7}{24} + \frac{8}{24} \right]$$

$$= 1 + \lambda (s + \frac{1}{2}) + \lambda^2 (s + \frac{7}{12}) + \lambda^3 \left[ \frac{26s}{24} + \frac{15}{24} \right]$$

$$= 1 + \lambda (s + \frac{1}{2}) + \lambda^2 (s + \frac{7}{12}) + \lambda^3 \left( \frac{26s + 15}{24} \right)$$

4. Find the resultant kernel associated with the following kernels: (i)  $k(s,t) = |s-t|$  in the interval  $(0,1)$

$$(i) \quad k(s,t) = |s-t| = k_1(s,t)$$

$$(ii) \quad k(s,t) = \exp(-|s-t|) \quad \text{in } (0,1)$$

$$\begin{aligned} K_2(s,t) &= \int_0^1 k_1(s,x) k(x,t) dx \\ &= \int_0^1 |s-x| |x-t| dx \end{aligned}$$

$$(iii) \quad k(s,t) = \cos(s+t) = k_1(s,t)$$

$$K_2(s,t) = \int_0^{2\pi} k_1(s,x) k(x,t) dx$$

$$= \int_0^{2\pi} \cos(s+x) \cos(x+t) dx$$

$$= \int_0^{2\pi} (\cos s \cos x - \sin s \sin x) (\cos x \cos t - \sin x \sin t) dx$$

$$= \int_0^{2\pi} \left[ \frac{\cos s \cos t}{2} (1 + \cos 2x) - \frac{\sin s \cos t}{2} \sin 2x \right. \\ \left. - \frac{\cos s \sin t}{2} \sin 2x + \frac{\sin s \sin t}{2} (1 - \cos 2x) \right] dx$$

$$= \int_0^{2\pi} \left[ \frac{1}{2} \cos(s-t) + \frac{1}{2} \cos(s+t) \cos 2x - \frac{1}{2} \sin(s+t) \sin 2x \right] dx \\ \pi \cos(s-t)$$

$$k_3(s,t) = \int_0^{2\pi} k_2(s,x) k(x,t) dx$$

$$= \int_0^{2\pi} \pi \cos(s-x) \cos(x+t) dx$$

$$= \pi \int_0^{2\pi} (\cos s \cos x + \sin s \sin x) (\cos x \cos t - \sin x \sin t) dx$$

$$\pi \int_0^{2\pi} \left[ \frac{\cos s \cos t}{2} (1 + \cos 2x) + \frac{\sin s \cos t}{2} \sin 2x - \frac{\cos s \sin t}{2} \sin 2x - \frac{\sin s \sin t}{2} (1 - \cos 2x) \right] dx$$

$$= \pi \int_{-\frac{\pi}{2}}^{\frac{2\pi}{2}} \left[ \frac{1}{2} \cos(s+t) + \frac{1}{2} \cos(s-t) \cos 2x + \frac{1}{2} \sin(s-t) \sin 2x \right] dx$$

$$= \pi \cdot \pi \cos(s+t)$$

$$= \pi^2 \cos(s+t).$$

$\therefore k_1(s,t) = \cos(s+t)$

$k_2(s,t) = \pi \cos(s-t)$

$k_3(s,t) = \pi^2 \cos(s+t)$

$\therefore k_4(s,t) = \pi^3 \cos(s-t)$

hence,  $k_n(s,t) = \begin{cases} \pi^{n-1} \cos(s+t), & n = \text{odd} \\ \pi^{n-1} \cos(s-t), & n = \text{even} \end{cases}$

i.e.  $k_n(s,t) = \begin{cases} \pi^{n-1} k_1, & n = \text{odd} \\ \pi^{n-2} k_2, & n = \text{even} \end{cases}$

Now,  $r(s,t; \lambda) = \sum_{m=1}^{\infty} \lambda^{m-1} k_m(s,t)$

$$\begin{aligned} r(s,t; \lambda) &= k_1 + \lambda k_2 + \lambda^2 k_3 + \dots + (\lambda k_2 + \lambda^3 k_4 + \lambda^5 k_6 + \dots) \\ &= (k_1 + \lambda^2 k_3 + \lambda^4 k_5 + \dots) + \lambda k_2 (1 + \lambda^2 \pi^2 + \lambda^4 \pi^4 + \dots) \\ &= k_1 (1 + \lambda^2 \pi^2 + \lambda^4 \pi^4 + \dots) (k_1 + \lambda k_2) \\ &= (1 + \lambda^2 \pi^2 + \lambda^4 \pi^4 + \dots) [ \cos(s+t) + \lambda \pi \cos(s-t) ], \quad |\lambda \pi| < 1 \end{aligned}$$

① find the Neumann series for the sol<sup>n</sup> of the T.L

$$g(s) = (s+s) + \lambda \int_0^s (s-t) g(t) dt$$

$$k_1(s,t) = s-t$$

$$\begin{aligned} k_2(s,t) &= \int_t^s (s-x)(x-t) dx = \int_t^s [sx(s+t) - x^2 - st] dx \\ &= (s+t) \left( \frac{s^2 - t^2}{2} \right) - \frac{1}{3} (s^3 - t^3) \\ &= \frac{3(s^3 - st^2 + s^2t - t^3) - 2(s^3 + t^3)}{6(s^2t - st^2)} \\ &= \frac{(s-t)^3}{L^3} \end{aligned}$$

$$k_3(s,t) = \int_t^s (s-x) \frac{(x-t)^3}{L^3} dx$$

$$= \int_t^s s \frac{(x-t)^3}{L^3} dx - \int_t^s (x-t+t) \frac{(x-t)^3}{L^3} dx$$

$$= \int_t^s (s-t) \frac{(x-t)^3}{L^3} dx - \int_t^s \frac{(x-t)^4}{L^3} dx$$

$$= (s-t) \left[ \frac{(x-t)^4}{L^4} \right]_t^s - \left[ \frac{(x-t)^5}{5L^3} \right]_t^s$$

$$= \frac{(s-t)^5}{L^4} - \frac{1}{5} \frac{(s-t)^5}{L^3} = \frac{5(s-t)^5}{L^5} - \frac{4(s-t)^5}{L^5}$$

$$= \frac{(s-t)^5}{L^5}$$

Now,

$$g(s) = f(s) + \lambda \int_0^s \sum_{m=1}^{\infty} \lambda^{m-1} k_m(s,t) (1+t) dt$$

$$\therefore g(s) = f(s) + \lambda \int_0^s \sum_{m=1}^{\infty} \lambda^{m-1} k_m(s,t) (1+s) dt$$

$$\therefore g(s) = 1+s + \lambda \left[ \int_0^s k_1(1+t) dt + \int_0^s \lambda K_2(1+t) dt + 1 \right].$$

$$\text{Now, } \int_0^s k_1(1+t) dt = \int_0^s (s-t)(1+t) dt = \left[ \frac{(s-t)^2}{-2} + \frac{s+t^2}{2} \right]_0^s = 0 + \frac{s^3}{2} - \frac{s^3}{3} + \frac{s^3}{6} = \frac{s^3}{2} + \frac{s^3}{6} = \frac{2s^3}{3}$$

$$\begin{aligned} \int_0^s k_2(1+t) dt &= \int_0^s \frac{(s-t)^3}{L^3} (1+t) dt \\ &= \frac{1}{L^3} \left[ \frac{(s-t)^4}{4} \right]_0^s - \frac{1}{L^3} \int_0^s (t-s+s) (t-s)^3 dt \\ &= \frac{1}{L^4} (s^4) + \frac{ss^5}{5L^3} - \frac{s}{L^3} \left( -\frac{s^4}{4} \right) \\ &= \frac{s^4}{L^4} + \frac{4s^5}{L^5} + \frac{5s^5}{L^5} \end{aligned}$$

$$\begin{aligned} &= \int_0^s \frac{(s-t)^3}{L^3} \left[ (t-s+s) \frac{(t-s)^3}{L^3} \right] dt \\ &= \int_0^s \frac{(s-t)^3}{L^3} \left[ \frac{(t-s)^4}{L^3} - s \frac{(t-s)^3}{L^3} \right] dt \\ &= \left[ \frac{(s-t)^4}{-L^4} - \frac{(t-s)^5}{5L^3} \right] \left[ s \frac{(t-s)^4}{L^4} \right]_0^s \\ &= \left[ 0 - 0 - 0 + \frac{s^1}{L^4} - \frac{-ss^5}{5L^3} + \frac{s^5}{L^4} \right] \end{aligned}$$

$$\begin{aligned} &\text{Add} \\ &= \int_0^s \left( \frac{(s-t)^3}{L^3} - (s-t-s) \frac{(s-t)^3}{L^3} \right) dt \\ &= \int_0^s \frac{(s-t)^3}{L^3} - \frac{(s-t)^4}{L^3} + s \frac{(s-t)^3}{L^3} dt \end{aligned}$$

$$\begin{aligned}
 \int_0^s k_2(1+t) dt &= \int_0^s \frac{(s-t)^3}{L^3} (1+t) dt \\
 &= \int_0^s \left[ \frac{(s-t)^3}{L^3} + t \cdot \frac{(s-t)^3}{L^3} \right] dt \\
 &= \int_0^s \left[ \frac{(s-t)^3}{L^3} - (s-t-s) \cdot \frac{(s-t)^3}{L^3} \right] dt \\
 &= \int_0^s \left[ \frac{(s-t)^3}{L^3} - \frac{(s-t)^4}{L^3} + s \cdot \frac{(s-t)^3}{L^3} \right] dt \\
 &= \left[ \frac{(s-t)^4}{4} + \frac{(s-t)^5}{5L^3} - \frac{s(s-t)^4}{4} \right]_0^s \\
 &= \frac{s^4}{4} - \frac{4s^5}{5} + \frac{s5}{4} = \frac{s^4}{4} - \frac{4s^5}{5} + \frac{5s^5}{5} \\
 &= \frac{s^4}{4} + \frac{s^5}{5}
 \end{aligned}$$

Thus,

$$q(s) = 1 + s + \lambda \left( \frac{s^2}{L^2} + \frac{s^3}{L^3} \right) + \lambda^2 \left( \frac{s^4}{4} + \frac{s^5}{5} \right) + \dots$$

For,  $\lambda = 1$ .

$$\begin{aligned}
 q(s) &= 1 + s + \frac{s^2}{L^2} + \frac{s^3}{L^3} + \dots \\
 &= e^s.
 \end{aligned}$$

$$\text{Ex: } \textcircled{6} \quad \textcircled{1} \quad g(s) = 1 + \int_0^s (s-t) f(t) dt.$$

$$\begin{aligned}
k_1(s, t) &= (s-t) = k_1(s, t) \\
k_2(s, t) &= \int_t^s k(s, x) k_1(x, t) dx = \int_t^s (s-x)(x-t) dx \\
&= \int_t^s [x(s+t) - x^2 - st] dx \\
&= \left[ \frac{(s+t)x^2}{2} - \frac{1}{3}x^3 - stx \right]_t^s \\
&= \frac{(s+t)(s-t)^2}{2} - \frac{1}{3}(s-t)^3 - st(s-t) \\
&= \frac{3s^3 + 3s^2t - 3st^2 - 3t^3 - 2s^3 + 2t^3 - 6s^2t + 6st^2}{6} \\
&= \frac{s^3 + 3st^2 - 3s^2t - t^3}{6} = \frac{(s-t)^3}{L^3}
\end{aligned}$$

$$\begin{aligned}
k_3(s, t) &= \int_t^s k(s, x) k_2(x, t) dx \\
&= \int_t^s (s-x) \frac{(x-t)^3}{L^3} dx \\
&= \frac{1}{L^3} \int_s^t s(x-t)^3 - (x-t+t)(x-t)^3 dx \\
&= \frac{1}{L^3} \int_t^s [(s-t)(x-t)^3 - (x-t)^4] dx \\
&= \frac{1}{L^3} \left[ (s-t) \frac{(x-t)^4}{4} - \frac{(x-t)^5}{5} \right]_t^s \\
&= \frac{1}{L^3} \left[ \frac{(s-t)^5}{4} - \frac{(s-t)^5}{5} \right] = \frac{(s-t)^5}{L^5}
\end{aligned}$$

$$\text{Thus, } k_m(s, t) = \frac{(s-t)^{2m-1}}{L^{2m-1}}$$

$$k(s, t; \lambda) = \sum_{m=1}^{\infty} \lambda^{m-1} k_m(s, t)$$
$$= \sum_{m=1}^{\infty} \lambda^{m-1} \frac{(s-t)^{m-1}}{(m-1)!}$$

b. find an approximate solution of the DE

$$g(s) = \sinh s + \int_s^{\infty} e^{t-s} g(t) dt. \text{ by method of iteration}$$

$$\text{here, } f(s) = \sinh s = \frac{e^s - e^{-s}}{2} = s + \frac{s^3}{1!} + \frac{s^5}{5!} + \dots$$

$$g_0(s) = f(s)$$
$$g_1(s) = \sinh s + \int_0^s e^{t-s} \left( \frac{e^t - e^{-t}}{2} \right) dt$$

$$= \sinh s + \int_0^s \frac{e^{2t-s} - 1}{2} dt$$

$$= \sinh s + \frac{1}{2} \left[ \frac{e^{2t-s}}{2} - e^{-s} t \right]_0^s$$

$$= \frac{e^s + e^{-s}}{2} + \frac{1}{2} \left[ \frac{e^s}{2} - s e^{-s} - \frac{e^{-s}}{2} \right]$$

$$= \sinh s + \frac{1}{2} \left[ \sinh s - s e^{-s} \right]$$

$$= \frac{3}{2} \sinh s - \frac{s}{2} e^{-s} = \frac{3}{2} \left( \frac{e^s - e^{-s}}{2} \right) - \frac{s}{2} e^{-s}$$

$$g_2(s) = \sinh s + \int_0^s e^{t-s} \left[ \frac{3}{2} \left( \frac{e^t - e^{-t}}{2} \right) - \frac{t}{2} e^{-t} \right] dt$$

$$= \sinh s + \frac{3}{2} \left[ \frac{1}{2} \sinh s - \frac{s}{2} e^{-s} \right] - \frac{1}{2} \int_0^s e^{-t} + dt$$

$$= \sinh s + \frac{3}{4} \sinh s - \frac{3}{4} s e^{-s} - \frac{e^{-s}}{4} s^2$$

$$= \sinh s + \frac{30}{4} \sinh s - \frac{3}{4} s e^{-s} - \frac{e^{-s} s^2}{4}$$

$$g_3(s) = \sinh s + \int_0^s e^{t-s} \left[ \frac{70}{4} \left( \frac{e^t - e^{-t}}{2} \right) - \frac{3}{4} t e^{-t} - \frac{t^2 e^{-t}}{4} \right] dt$$

$$= \sinh s + \frac{71}{4} \left[ \frac{1}{2} \sinh s - s e^{-s} \right] - \frac{3}{4} e^{-s} \frac{s^3}{2} - \frac{1}{4} e^{-s} \cdot \frac{s^3}{3}$$

$$= \sinh s + \frac{7}{8} \sinh s - \frac{7}{4} s e^{-s} - \frac{3}{8} s^2 e^{-s} - \frac{1}{12} s^3 e^{-s}$$

$$\underline{\underline{E \leftarrow 2}} \quad g(s) = 1 + \lambda \int_0^{\pi} \sin(s+t) g(t) dt.$$

$$G(s,t; \lambda) = \frac{g(s+t; \lambda)}{g(\lambda)}, \quad g(s,t; \lambda) = \sum_{n=0}^{\infty} \frac{(-1)^n}{\lambda^n} \lambda^n B_n(s,t)$$

$$g(\lambda) = \sum_{n=0}^{\infty} \frac{(-1)^n}{\lambda^n} c_n \lambda^n$$

$$B_0(s,t) = K(s,t)$$

$$= \sin(s+t)$$

$$c_0 = 1, \quad c_n = \int_0^{\pi} B_{n-1}(s,s) ds$$

$$B_n(s,t) = c_n K(s,t) - n \int_0^{\pi} K(s,x) B_{n-1}(x,t) dx = \left[ -\frac{\cos 2s}{2} \right]_0^{\pi}$$

$$c_1 = \int_0^{\pi} B_0(s,s) ds = \int_0^{\pi} \sin 2s ds = \frac{1}{2} - \frac{1}{2} = 0$$

$$B_1(s,t) = - \int_0^{\pi} \sin(s+x) \sin(x+t) dx$$

$$= - \int_0^{\pi} (\sin s \cos x + \cos s \sin x) (\sin x \cos t + \cos x \sin t) dx$$

$$= - \int_0^{\pi} \left[ \frac{\sin s \cos t}{2} \sin 2x + \frac{\cos s \cos t}{2} (1 - \cos 2x) + \frac{\sin s \sin t}{2} (1 + \cos 2x) + \frac{\cos s \sin t}{2} \sin 2x \right] dx$$

$$= - \int_0^{\pi} \left[ \frac{\sin(s+t)}{2} \sin 2x + \frac{\cos(s-t)}{2} - \frac{\cos(s+t)}{2} \cos 2x \right] dx$$

$$= - \frac{\cos(s-t)}{2} \Big|_0^{\pi} = - \frac{\pi}{2} \cos(s-t)$$

$$c_2 = \int_0^{\pi} -\frac{\pi}{2} ds = -\frac{\pi^2}{2}$$

$$\begin{aligned}
 \sum_{n=0}^{\infty} \frac{(-1)^n}{L^n} \lambda^n B_n(s, t) &= -\frac{\pi^2}{2} \sin(s+t) \rightarrow 2 \int_0^\pi \sin(s+x) \left( -\frac{\pi}{2} \cos(s-t) \right) dx \\
 &= -\frac{\pi^2}{2} \sin(s+t) + \pi \int_0^\pi \sin(s+x) \cos(s-t) dx \\
 &= -\frac{\pi^2}{2} \sin(s+t) + \pi \int_0^\pi (\sin s \cos x + \cos s \sin x) \\
 &\quad (\cos s \cos t + \sin s \sin t) dx \\
 &= -\frac{\pi^2}{2} \sin(s+t) + \pi \int_0^\pi \left[ \frac{\sin s \cos t}{2} (1 + \cos 2x) + \frac{\cos s \cos t}{2} \sin 2x \right. \\
 &\quad \left. + \frac{\sin s \sin t}{2} \sin 2x + \frac{\cos s \sin t}{2} (1 - \cos 2x) \right] dx
 \end{aligned}$$

$$\frac{1}{2} = 0$$

$$\begin{aligned}
 &= -\frac{\pi^2}{2} \sin(s+t) + \pi \int_0^\pi \left[ \frac{\cos(s-t)}{2} \sin 2x + \frac{\sin(s+t)}{2} \right. \\
 &\quad \left. + \frac{\sin(s-t)}{2} \cos 2x \right] dx
 \end{aligned}$$

$$\begin{aligned}
 &+ \frac{\cos 2(s \sin t)}{2} dx \\
 &= -\frac{\pi^2}{2} \sin(s+t) + \pi \left[ \frac{\cos(s-t)}{2} - \frac{\cos 2x}{2} + \frac{\sin(s+t)}{2} x \right. \\
 &\quad \left. + \frac{\sin(s-t)}{2} \frac{\sin 2x}{2} \right]_0^\pi
 \end{aligned}$$

$$\begin{aligned}
 &+ \frac{\sin 2x}{2} dx \\
 &= -\frac{\pi^2}{2} \sin(s+t) + \pi \cdot \frac{\pi}{2} \sin(s+t) = 0
 \end{aligned}$$

$$\therefore C_n = 0 \quad \forall n \geq 3$$

$$B_n = 0 \quad \forall n \geq 2$$

$$\therefore \delta(s, t; \lambda) = \sin(s+t) + \frac{\lambda \pi}{2} \cos(s-t) \oplus$$

$$\delta(\lambda) = 1 + \frac{\lambda^2}{2} \cdot \left( -\frac{\pi^2}{2} \right) = 1 \oplus \frac{\lambda^2 \pi^2}{4}$$

c. Resolvent kernel,

$$\Gamma(s, t; \lambda) = \frac{\sin(s+t) + \frac{\pi}{2} \lambda \cos(s-t)}{1 \oplus \frac{\lambda^2 \pi^2}{4}}$$