18.307: Integral Equations

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Solutions to Problem Set

$$(1) \quad D(\lambda) = \sum_{n=0}^{\infty} \frac{D^{(n)}(b)}{n!} \quad \lambda^n , \qquad D^{(n)}(b) = (-1)^n \int_a^b dx_1 \int_a^b dx_2 \dots \int_a^b dx_n \quad K\left(\frac{x_1}{x_1}, \frac{x_2 \dots x_n}{x_2 \dots x_n}\right),$$

where D(1) is the determinant corresponding to the Fredholm equation

$$u(x) = f(x) + \lambda \int_{a}^{b} dy K(x,y) u(y),$$

K(x,y) is the kernel, and

$$K\left(\begin{array}{cccc} X_1 & X_2 & \dots & X_N \\ Y_1 & Y_2 & \dots & Y_N \end{array}\right) = \begin{bmatrix} K(X_1, Y_1) & K(X_1, Y_2) & \dots & K(X_1, Y_N) \\ K(X_2, Y_1) & K(X_2, Y_2) & \dots & K(X_2, Y_N) \\ \vdots & \vdots & \ddots & \vdots \\ K(X_n, Y_n) & K(X_n, Y_2) & K(X_n, Y_n) \end{bmatrix}, D_{(0)}^{(0)} = 1.$$

(a)
$$K(x,y) = \pm 1$$
, $a=0$, $b=1$.

$$D^{(1)}(0) = -\int_{0}^{1} dx \quad K(\mathbf{x}, \mathbf{x}) = \mp 1,$$

$$\frac{1}{2}$$
: $D(0) = (-1)^n \int_0^1 dx_1 \int_0^1 dx_2 ... \int_0^1 dx_n$

$$D^{(1)}(0) = -\int dx \quad K(x,x) = \mp 1,$$

$$M \ge 2: D(0) = (-1)^n \int dx_1 \int dx_2 \dots \int dx_n \quad K(x_1,x_2) \dots K(x_1,x_2) \dots K(x_2,x_n)$$

$$K(x_1,x_1) \quad K(x_2,x_1) \quad K(x_2,x_2) \dots K(x_n,x_n)$$

$$K(x_n,x_1) \quad K(x_n,x_2) \dots K(x_n,x_n)$$

where
$$K\begin{pmatrix} x_1 & x_2 & \dots & x_n \\ x_1 & x_2 & \dots & x_n \end{pmatrix} = \begin{bmatrix} \pm 1 & \pm 1 & \dots & \pm 1 \\ \pm 1 & \pm 1 & \dots & \pm 1 \end{bmatrix} = 0$$
, because the

column vectors are linearly dependent. Hence,

$$D(\lambda) = 1 \mp \lambda$$
.

$$= \begin{vmatrix} x_{1}-x_{2} & x_{2}-x_{3} & \cdots & x_{1}+x_{n} \\ x_{1}-x_{2} & x_{2}-x_{3} & \cdots & x_{2}+x_{n} \\ \vdots & \vdots & & \vdots \\ x_{1}-x_{2} & x_{2}-x_{3} & \cdots & 2x_{n} \end{vmatrix} = (x_{1}-x_{2})(x_{2}-x_{3})\cdots(x_{n-1}-x_{n})$$

$$\begin{vmatrix} 1 & 1 & \cdots & x_{1}+x_{n} \\ \vdots & \vdots & & \vdots \\ 1 & 1 & \cdots & x_{2}+x_{n} \\ \vdots & \vdots & & \vdots \\ 1 & 1 & \cdots & 2x_{n} \end{vmatrix} = \begin{cases} (x_{1}-x_{2})(x_{2}-x_{3})\cdots(x_{n-1}-x_{n}) \\ \vdots & \vdots & \vdots \\ 1 & 2x_{2} \end{vmatrix} = -(x_{2}-x_{1})^{2}, n=2$$

It follows that

$$D_{(0)}^{(2)} = \int_{0}^{1} dx, \int_{0}^{1} dx_{2} \left[-(x_{2}-x_{1})^{2}\right] = 1 - \frac{7}{6} = -\frac{1}{6},$$

$$D_{(0)}^{(0)} = 0.$$

$$D(\lambda) = 1 - \lambda - \frac{1}{2!} \frac{1}{6} \lambda^2 = 1 - \lambda - \frac{1}{12} \lambda^2.$$

(d)
$$K(x,y) = x^2 + y^2$$
, $a=0$, $b=1$.

$$D''(0) = -\int_{0}^{1} dx \quad 2x^{2} = -2\frac{1}{3}$$

$$K\begin{pmatrix} x_1 & x_2 & \dots & x_n \\ x_1 & x_2 & \dots & x_n \end{pmatrix} = \begin{pmatrix} x_1^2 + x_1^2 & x_1^2 + x_2^2 & \dots & x_1^2 + x_n^2 \\ x_2^2 + x_1^2 & x_2^2 + x_2^2 & \dots & x_n^2 + x_n^2 \\ \dots & \dots & \dots & \dots \\ x_n^2 + x_1^2 & x_n^2 + x_2^2 & \dots & x_n^2 + x_n^2 \end{pmatrix}$$

$$\begin{vmatrix} \chi_{N}^{2} + \chi_{1}^{2} & \chi_{N}^{2} + \chi_{2}^{2} & \dots & \chi_{N}^{2} + \chi_{N}^{2} \\ \chi_{1}^{2} - \chi_{2}^{2} & (\chi_{2}^{2} - \chi_{3}^{2}) & \dots & \chi_{1}^{2} + \chi_{N}^{2} \\ \chi_{1}^{2} - \chi_{2}^{2} & \chi_{2}^{2} - \chi_{3}^{2} & \dots & \chi_{2}^{2} + \chi_{N}^{2} \\ \vdots & \vdots & \ddots & \vdots \\ \chi_{1}^{2} - \chi_{2}^{2} & (\chi_{2}^{2} - \chi_{3}^{2}) & \dots & \chi_{N}^{2} + \chi_{N}^{2} \\ \vdots & \vdots & \ddots & \ddots \\ \chi_{1}^{2} - \chi_{2}^{2} & (\chi_{2}^{2} - \chi_{3}^{2}) & \dots & \chi_{N}^{2} + \chi_{N}^{2} \\ \vdots & \vdots & \ddots & \ddots \\ \vdots & \vdots &$$

$$= \chi_{1}\chi_{2}...\chi_{n-1}\chi_{n}^{2} (\chi_{1}-\chi_{2}) (\chi_{2}-\chi_{3})...(\chi_{n-1}-\chi_{n}) \begin{vmatrix} \chi_{1}+\chi_{2}+\chi_{1} & \chi_{2}+\chi_{3}+\chi_{1} & ... & \chi_{1}+\chi_{n} \\ \chi_{1}+\chi_{2}+\chi_{2} & \chi_{2}+\chi_{3}+\chi_{2} & ... & \chi_{2}+\chi_{n} \\ & \ddots & & \ddots & \\ \chi_{1}+\chi_{2}+\chi_{n} & \chi_{2}+\chi_{3}+\chi_{n} & 2\chi_{n} \end{vmatrix}$$

$$= \chi_{1}\chi_{2} \dots \chi_{n-1} \chi_{n}^{2} \quad (\chi_{1}-\chi_{2}) \quad (\chi_{2}-\chi_{3}) \dots (\chi_{n-1}-\chi_{n}) \quad \begin{array}{c} \chi_{1}-\chi_{3} & \chi_{2}-\chi_{4} & \dots & \chi_{n-1} & \chi_{1}+\chi_{n} \\ \chi_{1}-\chi_{3} & \chi_{2}-\chi_{4} & \dots & \chi_{n-1} & \chi_{2}+\chi_{n} \\ \dots & \dots & \dots & \dots \\ \chi_{1}-\chi_{3} & \chi_{2}-\chi_{4} & \dots & \chi_{n-1} & 2\chi_{n} \end{array}$$

$$= \chi_{1}\chi_{2} \dots \chi_{n-1}^{2} \chi_{n}^{2} \quad (\chi_{1}-\chi_{2}) \quad (\chi_{1}-\chi_{3}) \quad (\chi_{2}-\chi_{3}) \quad (\chi_{2}-\chi_{4}) \dots \quad (\chi_{n-1}-\chi_{n}) \quad \begin{array}{c} 1 & 1 & \dots & 1 & \chi_{1}+\chi_{n} \\ 1 & 1 & \dots & 1 & \chi_{2}+\chi_{n} \\ \dots & \dots & \dots & \dots & \dots \\ \chi_{1}-\chi_{3} & \chi_{2}^{2} \quad (\chi_{1}-\chi_{2}) \quad \chi_{1}+\chi_{n} \end{array}$$

$$= \begin{cases} -\chi_{1}^{2}\chi_{2}^{2} \quad (\chi_{1}-\chi_{2})^{2}, & \eta=2 \\ 0 & \chi_{1}^{2}\chi_{2}^{2} \quad (\chi_{1}-\chi_{2})^{2}, & \eta=2 \\ 0 & \chi_{1}^{2}\chi_{2}^{2} \quad (\chi_{1}-\chi_{2})^{2} = -\left(2\cdot\frac{1}{5}\cdot\frac{1}{3}-2\cdot\frac{1}{4}\cdot\frac{1}{4}\right) = -2\left(\frac{1}{15}-\frac{1}{16}\right) = -\frac{1}{120}, \\ D^{(2)}(0) = 0. & \text{Hence}, & D(\lambda) = 1-\frac{\lambda}{2}-\frac{\lambda^{2}}{240}. \end{cases}$$

(2).
$$u(x) = f(x) + \lambda \int_{0}^{+\infty} dx' \quad K(x,x') \quad u(x'), \qquad 0 \leq \chi.$$

Without loss of generality, I took a=0.

(a) Let
$$t = \frac{x}{1+x}$$
, $t' = \frac{x'}{1+x'}$, $u(x) = \phi(t')$, $u(x) = \phi(t)$.
 $\Rightarrow x' = \frac{t'}{1+t'} \Rightarrow dx' = \frac{dt'}{(1+t')^2}$. For $x' = 0 \Rightarrow t' = 0$.

The function $\frac{x}{1+x}$ is monotonically increasing; for $x'\to +\infty$, $t'\to 1$.

Suppose f(x) = F(t). The original equation becomes

$$\phi(t) = F(t) + \lambda \int_{0}^{1} dt' \frac{1}{(1-t')^{2}} K[x(t), x'(t')] \phi(t'), \qquad 0 \leq t \leq 1.$$

Let K(x,x') = (1-t)(1-t') K(t,t'). Then,

$$\phi(t) = F(t) + \lambda \int_{0}^{1} dt' \frac{1-t}{1-t'} \kappa(t,t') \phi(t'), \qquad 0 \le t \le 1.$$

(b) To symmetrize the given equation "as much as possible," we multiply both sides of the last equation by
$$\frac{1}{1-t}$$
:
$$\frac{\phi(t)}{1-t} = \frac{F(t)}{1-t} + \lambda \int dt' \quad \kappa(t,t') \quad \left[\begin{array}{c} \frac{\phi(t')}{1-t'} \end{array} \right].$$

Define

$$g(t) = \frac{F(t)}{1-t} = \frac{f(x)}{\frac{1}{1+x}} = (1+x)f(x), \quad \mathcal{J}(t) = \frac{q(t)}{1-t} = (1+x)u(x).$$

$$\mathcal{J}(t) = g(t) + \lambda \int_{0}^{1} dt' \quad \kappa(t,t') \quad \chi(t').$$

$$||\kappa||^{2} = \int_{0}^{1} dt \int_{0}^{1} dt' \quad |\kappa(t,t')|^{2} = \int_{0}^{1} dt \int_{0}^{1} dt' \quad \frac{|\kappa(x,x')|^{2}}{(1-t)^{2}} (1-t')^{2}$$

$$= \int_{0}^{1} \frac{dt}{dx} \int_{0}^{1} \frac{dt'}{dx'} \quad |\kappa(x,x')|^{2} = \int_{0}^{1} dx \int_{0}^{1} \frac{dx'}{dx'} \quad |\kappa(x,x')|^{2} = ||\kappa||^{2}.$$

$$||g||^{2} = \int_{0}^{1} dt \quad |g(t)|^{2} = \int_{0}^{1} dt \quad \frac{|F(t)|^{2}}{(1-t)^{2}} = \int_{0}^{1} \frac{dt}{(1-t)^{2}} \quad |F(t)|^{2} = \int_{0}^{1} dx \quad |f(x)|^{2} = ||f||^{2}.$$

(What happens if $a=-\infty$ and $b=+\infty$, where (a,b) is the original range of integration?).

$$\mathfrak{B} \qquad \psi(x) = e^{ikx} + \int_{-\infty}^{\infty} dy \qquad \frac{e^{ik|x-y|}}{2ik} \qquad \mathcal{V}(y) \; \psi(y) \; , \quad -\infty < x < \infty.$$

Multiply both sides by $V(x)^7$, assuming V(x)>0:

$$\phi(x) = e^{ikx} \sqrt{V(x)} + \lambda \int_{-\infty}^{\infty} dy \quad K(x,y) \quad \phi(y) ,$$

where $\phi(x) \equiv \psi(x) \sqrt{V(x)}'$, $\lambda \equiv \frac{1}{R}$, $K(x,y) \equiv \frac{e^{iR[x-y]}}{2} \sqrt{V(x)V(y)}$: symmetric.

For $k \to +\infty$, $\lambda \to 0^+$, and the function D(1) can be

approximated as

$$D(\lambda) \sim 1 + D'(0) \cdot \lambda = 1 + \frac{1}{k} D'(0),$$

where
$$D'(0) = -\int dx \ K(x,x) = -\int dx \ \frac{|V(x)|}{2i} = -\frac{1}{2i} \int dx \cdot |V(x)|$$
. We further assume that $\int_{-\infty}^{\infty} dx \cdot |V(x)| < \infty$. The function $N(x,y;\lambda)$ is approximated as

$$N(x,y;\lambda) \sim K(x,y) - \frac{\lambda}{1!} N_1(x,y) = K(x,y) - \lambda \int_{-\infty}^{\infty} dx_1 K\left(\frac{x}{y}, \frac{x_1}{x_1}\right)$$

$$= K(x,y) - \frac{\lambda}{k} \int_{-\infty}^{\infty} dx_1 K(x,y) K(x,x_1)$$

$$= K(x,y) - \frac{\lambda}{k} \int_{-\infty}^{\infty} dx_1 K(x,y) K(x_1,x_1)$$

$$= \frac{e^{ik|x-y|}}{2i} \sqrt{V(x)V(y)} - \frac{1}{k} \int_{-\infty}^{\infty} dx, \qquad \frac{e^{ik|x-y|}}{2i} \sqrt{V(x)V(y)} \frac{e^{ik|x-x_1|}}{2i} \sqrt{V(x_1)V(y)}$$

$$= \frac{e^{ik|x-y|}}{2i} \sqrt{V(x_1)V(y)} \frac{e^{ik|x-x_1|}}{2i} \sqrt{V(x_1)V(y)}$$

$$= \frac{e^{ik|x-y|}}{2i} \sqrt{V(x)V(y)} + \frac{1}{4k} \left[e^{ik|x-y|} \sqrt{V(x)V(y)} \int_{-\infty}^{\infty} dx_i |V(x_i)| \right]$$

$$- \sqrt{V(x)}\sqrt{(y)} \int_{-\infty}^{\infty} dx, \quad e^{ik|x-x, |y+ik|x_1-y|} |V(x_1)|$$

$$= \sqrt{V(x)}\sqrt{(y)} \left\{ \frac{e^{ik|x-y|}}{2i} + \frac{1}{4k} \left[e^{ik|x-y|} \int_{-\infty}^{\infty} dx, \cdot |V(x_1)| - \int_{-\infty}^{\infty} dx, \quad e^{ik|x-x_1|+ik|x_1-y|} |V(x_1)| \right] \right\}$$

$$= \sqrt{V(x)}\sqrt{(y)} \cdot \frac{e^{ik|x-y|}}{2i} \left\{ 1 - \frac{1}{2ik} \int_{-\infty}^{\infty} dx, \quad \left[1 - e^{ik(|x-x_1|+|x_1-y|-|x-y|)} \right] \cdot |V(x_1)| \right\} ,$$
while
$$D(\lambda) \sim 1 - \frac{1}{2ik} \int_{-\infty}^{\infty} dx, \cdot |V(x_1)|$$

One can thus calculate approximately the resolvent termed $H(x,y;\lambda)$ as $H(x,y;\lambda) = \frac{N(x,y;\lambda)}{D(\lambda)} \sim \frac{V(x)V(y)}{2i} \frac{e^{ik(x-y)}}{2i} \frac{1-\frac{1}{2ik}\int_{-\infty}^{\infty} dx, \left[1-e^{ik(1x-x_11+|x_1-y|-1x-y|)}\right]V(x_i)}{1-\frac{1}{2ik}\int_{-\infty}^{\infty} dx, \left[V(x_i)\right]}$

Then the solution to the integral equation is given by

$$\phi(x) = e^{ikx} \sqrt{V(x)'} + \frac{1}{k} \int_{-\infty}^{\infty} dy \ H(x,y; \frac{1}{k}) \ e^{iky} \sqrt{V(y)'}$$

 $\psi(x) \sim e^{ikx} + \int_{-\infty}^{\infty} \frac{dy}{2ik} \frac{e^{ik|x-y|}}{|-\frac{1}{2ik}|} \frac{\left[-\frac{1}{2ik}\int_{-\infty}^{\infty} dx, \left[1-e^{ik\left(|x-x_1|+|x_1-y|-|x-y|\right)}\right] \cdot |V(x_1)|}{|-\frac{1}{2ik}|\int_{-\infty}^{\infty} dx_1 \cdot |V(x_1)|} V(y) e^{iky}$

which is the "improved" scattering amplitude for k++0.

$$j(\varphi) = e^{ikasin\varphi} - \alpha \int_{0}^{2\eta} \frac{d\varphi'}{2\pi} J_{0}(2ka \sin \frac{\varphi - \varphi'}{2}) \cdot j(\varphi'), \quad 0 \leq \varphi \leq 2\pi.$$

(a) The kernel of this equation is translationally invariant and periodic. Hence, the eigenfunctions of the homogeneous equation

$$j(\phi) = -\alpha \int_{0}^{2\pi} \frac{d\phi'}{2\pi} J_{o}(2ka \sin \frac{\phi - \phi'}{2}) \cdot j(\phi') ,$$

are $e^{in\phi}$, where n: integer $(n=-\infty,...,-1,0,1,...,+\infty)$.

The corresponding eigenvalues -an are equal to $-\alpha_n = \frac{1}{k_n}$ where k_n are the coefficients of the Fourier series of the kernel:

$$J_0(2ka\sin\frac{\phi}{2}) = \sum_{n=-\infty}^{\infty} k_n e^{in\phi}$$
.

So, it suffices to determine the numbers kn.

From the given formula for $J_n(x)$, it follows that $(n=0, x= 2ka\sin\frac{\phi}{2})$

$$J_{o}(2ka\sin\frac{\phi}{2}) = \frac{1}{2\pi} \int_{0}^{2\pi} d\xi e^{i2ka\sin\frac{\phi}{2}\sin\xi} = \frac{1}{2\pi} \int_{0}^{2\pi} d\xi e^{i2ka\sin\frac{\phi}{2}\cos\xi}$$

$$= \frac{1}{2\pi} \int_{0}^{2\pi} d\xi e^{i2ka\sin\frac{\phi}{2}\cos\xi} = \frac{1}{2\pi} \int_{0}^{2\pi} d\xi e^{i2ka\sin\frac{\phi}{2}\cos\xi}$$

$$= \frac{1}{2\pi} \int_{0}^{2\pi} d\xi e^{i2ka\sin\frac{\phi}{2}\cos\xi} = \frac{1}{2\pi} \int_{0}^{2\pi} d\xi e^{i2ka\sin\frac{\phi}{2}\cos\xi} = \frac{1}{2\pi} \int_{0}^{2\pi} d\xi e^{i2ka\sin\frac{\phi}{2}\cos\xi}$$

by taking $\Xi \rightarrow \Xi - \frac{9}{2}$ and keeping the range of integration intact

since the integrand is periodic in 3 with period 2π ., Furthermore,

$$2\sin\frac{\phi}{2}\cdot\cos\left(\frac{\phi}{2}-\xi\right)=\sin\left(\phi-\xi\right)+\sin\xi$$
.

Hence,

$$J_o(2kasin\frac{\phi}{2}) = \int \frac{d\xi}{2\pi} e^{ikasin(\phi-\xi)} e^{ikasin\xi}$$

i.e. $J_o(2kasin\frac{\Phi}{2})$ is the <u>autoconvolution</u> (i.e., convolution with itself) of the function $e^{ikasin\Phi}$. From the given integral,

$$J_{n}(x) = \int_{0}^{2\pi} \frac{d\varphi'}{2\pi} e^{ix\sin\varphi'} e^{-in\varphi'},$$

it follows that eixsing is expanded in Fourier series with coefficients

$$J_n(x)$$
:
$$e^{ix\sin\phi} = \sum_{n=-\infty}^{\infty} J_n(x) e^{in\phi} \Rightarrow e^{ika\sin\phi} = \sum_{n=-\infty}^{\infty} J_n(ka) e^{in\phi}.$$

Therefore, the Fourier series of $J_o(2kasin\frac{\phi}{2})$ has coefficients equal to (coefficients of $e^{ikasin\phi}$) = $J_o(ka)^2$:

$$J_o(2kasin\phi_2) = \sum_{N=-\infty}^{\infty} J_n(ka)^2 e^{in\phi}$$

It follows that the homogeneous equation has eigenvalues $-\alpha_n = \frac{1}{J_n(ka)^2} = k_n$.

(b) It suffices to expand eikasino in Fourier series. From (a) above, we get $e^{ikasin\phi} = \sum_{n=-\infty}^{\infty} J_n(k_a) e^{in\phi} = \sum_{n=-\infty}^{\infty} f_n e^{in\phi}, f_n = J_n(k_a).$ By taking $j(\phi) = \sum_{n=-\infty}^{\infty} j_n e^{in\phi}$, one is led to the equation

$$J_n = f_n - \alpha \, k_n J_n \quad \rightarrow \int_n = \frac{f_n}{1 + \alpha \, k_n} = \frac{J_n(ka)}{1 + \alpha \, J_n(ka)^2}$$
This solution is unique since $\alpha > 0$: $\alpha \neq \text{eigenvalues}$. $J_n(ka) = \frac{J_n(ka)}{1 + \alpha \, J_n(ka)^2}$

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