

Jerzy Grabowski

APPROXIMATE SOLUTION OF A NON-LINEAR INTEGRAL EQUATION IN A COMPLEX DOMAIN

Dedicated to Professor Janina Wolska-Bochenek

1. Introduction and assumptions

This article is a generalization of the paper [1] and deals with an approximation method for solution of integral equation. This method consists in replacing the examined equation by a system of numerical equations (see [3], [4]).

We apply this method to the equation

$$(1) \quad \varphi(t) = \int_L \frac{K[t, \tau, \varphi(\tau)]}{|\tau - t|^\alpha} d\tau + N[t, \varphi(t)] \quad (t \in L),$$

with respect to function φ . We prove the uniqueness of the solutions of (1) and the uniqueness of the corresponding numerical equation and give an error estimation of the approximate solution.

We admit the following assumptions:

I. Let

$$(2) \quad L = \bigcup_{k=1}^p L_k \subset Z,$$

where Z denotes an open complex plane and each of the set L_k , $k = 1, \dots, p$, is a given ordinary, smooth, open or closed directed arc (in the usual sense). The arc L_k ($k = 1, \dots, p$) is described by

$$(3) \quad L_k : z = z_k(s), \quad l_{k,1} \leq s \leq l_{k,2},$$

where $s - l_{k,1}$ denotes the length of the arc $z_k(l_{k,1}), z_k(s) \subset L_k$ with the beginning at $z_k(l_{k,1}) = x_k(l_{k,1}) + i \cdot y_k(l_{k,1})$ and the end at $z_k(s) = x_k(s) + i \cdot y_k(s)$.

We assume that the end points of the interval $\langle l_{k,1}, l_{k,2} \rangle$, $k = 1, \dots, p$, satisfy the condition

$$(4) \quad l_{1,1} \geq 0, \quad l_{j,1} < l_{j,2} < l_{j+1,1} < l_{j+1,2}$$

for $j = 1, \dots, p-1$. Assume that the function

$$(5) \quad z : \left(\bigcup_{k=1}^p \langle l_{k,1}, l_{k,2} \rangle \right) \rightarrow Z$$

defined by

$$(6) \quad z(s) = z_k(s)$$

for $s \in \langle l_{k,1}, l_{k,2} \rangle$, $k = 1, \dots, p$, is "one to one" in the set $\bigcup_{k=1}^p \langle l_{k,1}, l_{k,2} \rangle$.

II. α is a given real number satisfying the condition

$$(7) \quad 0 < \alpha < 1.$$

III.1. Functions $K = K(t, \tau, u) : L \times L \times Z \rightarrow Z$ and $N = N(t, u) : L \times Z \rightarrow Z$, satisfy Lipschitz condition with respect to variable u , i.e. there exist positive constants k_K and k_N such for arbitrary elements $t \in L$, $\tau \in L$, $u \in Z$ and $u' \in Z$ the following conditions are satisfied

$$(8) \quad |K(t, \tau, u) - K(t, \tau, u')| \leq k_K \cdot |u - u'|,$$

$$(9) \quad |N(t, u) - N(t, u')| \leq k_N \cdot |u - u'|.$$

These functions are continuous with respect to $t = z(s_t) \in L$, $\tau = z(s_\tau) \in L$, i.e. for every $u \in Z$ functions $K[z(s_t), z(s_\tau), u]$, $N[z(s_t), u]$ are continuous with respect to

$$(s_t, s_\tau) \in \left(\bigcup_{k=1}^p \langle l_{k,1}, l_{k,2} \rangle \right) \times \left(\bigcup_{k=1}^p \langle l_{k,1}, l_{k,2} \rangle \right), \quad s_t \in \bigcup_{k=1}^p \langle l_{k,1}, l_{k,2} \rangle.$$

III.2. The following inequality holds

$$(10) \quad 0 < \gamma < 1,$$

where

$$(11) \quad \gamma = k_K \cdot b + k_N,$$

$$(12) \quad b = \sup_{t \in L} \left(\sum_{k=1}^p \int_{l_{k,1}}^{l_{k,2}} \frac{ds}{|z_k(s) - t|^\alpha} \right).$$

III.3. For every $R > 0$ there exist positive constants $M(K, R)$ and $M(N, R)$ such that for arbitrary elements $t \in L$, $\tau \in L$, and $u \in \{u \in Z : |u| \leq R\}$ the following inequalities hold

$$(13) \quad |K(t, \tau, u)| \leq M(K, R),$$

$$(14) \quad |N(t, u)| \leq M(N, R).$$

From the assumptions III.1 and III.3 we infer that for every $R > 0$ and $\delta > 0$ we have

$$(15) \quad \omega(K, R, \delta) = \sup_{|u| \leq R} [\sup_{\tau \in L} (\sup_{|s-s'| \leq \delta} |K[z(s), \tau, u] - K[z(s'), \tau, u|)] < +\infty$$

and

$$(16) \quad \omega(N, R, \delta) = \sup_{|u| \leq R} (\sup_{|s-s'| \leq \delta} |N[z(s), u] - N[z(s'), u|) < +\infty$$

satisfying the conditions

$$(17) \quad \lim_{\delta \rightarrow 0+} \omega(K, R, \delta) = 0,$$

$$(18) \quad \lim_{\delta \rightarrow 0+} \omega(N, R, \delta) = 0.$$

2. Existence and uniqueness of the solution of the equation (1)

Let $C(L)$ denote a set of functions $\varphi : L \rightarrow Z$ defined as follows: $\varphi \in C(L)$ iff the function $\varphi \circ z$, being a superposition of the functions φ and z , is continuous at each point of the set $\bigcup_{k=1}^p \langle l_{k,1}; l_{k,2} \rangle$. The set $C(L)$ is a linear space with the usual addition and multiplication by a complex number. Denote the norm of $\varphi \in C(L)$ by

$$(19) \quad \|\varphi\| = \sup_{t \in L} |\varphi(t)|$$

and let $\|\varphi - g\|$ be the distance between $g, \varphi \in C(L)$. So the set $C(L)$ is a Banach space.

For an arbitrary function $\varphi \in C(L)$ let

$$(20) \quad (A\varphi)(t) = \int_L \frac{K[t, \tau, \varphi(\tau)]}{|\tau - t|^\alpha} d\tau + N[t, \varphi(t)] \quad (t \in L).$$

Note that if $\varphi \in C(L)$, and $g \in C(L)$ and the assumptions I, II and III.1 are satisfied, then $A\varphi \in C(L)$, $Ag \in C(L)$ and

$$\|A\varphi - Ag\| \leq \gamma \cdot \|\varphi - g\|,$$

where γ is given by (11).

Basing on the Banach-Cacciopoli theorem (see [2], p. 197-199), we have the following

THEOREM 1. *If the assumptions I, II, III.1 and III.2 are satisfied, then the equation (1) has in $C(L)$ exactly one solution φ . This solution can be obtained by taking limit of the sequence of successive approximations*

$$(21) \quad \varphi_0, \varphi_1, \varphi_2, \dots, \varphi_m, \dots$$

uniformly convergent on the set L , where

$$(22) \quad \varphi_{m+1}(t) = \int_L \frac{K[t, \tau, \varphi_m(\tau)]}{|\tau - t|^\alpha} d\tau + N[t, \varphi_m(t)] \quad (t \in L)$$

for $m = 0, 1, 2, \dots$, and $\varphi_0 \in C(L)$ is arbitrary but fixed.

3. Approximate equation and its solution

Let $n_1, \dots, n_p$ be fixed positive integers. Consider a partition of the set $\bigcup_{k=1}^p \langle l_{k,1}; l_{k,2} \rangle$ into intervals $p_{k,1} = \langle s_{k,0}; s_{k,1} \rangle$, $p_{k,i} = \langle s_{k,i-1}; s_{k,i} \rangle$, $i = 2, 3, \dots, n_k$, $k = 1, \dots, p$, having no common points, defined by the conditions

$$l_{k,1} = s_{k,0} < s_{k,1} < s_{k,2} < \dots < s_{k,n_k-1} < s_{k,n_k} = l_{k,2}, \quad k = 1, \dots, p.$$

Denote

$$\mathcal{L} = \bigcup_{k=1}^p \langle l_{k,1}; l_{k,2} \rangle = \bigcup_{k=1}^p \bigcup_{i=1}^{n_k} p_{k,i},$$

$$n = n_1 + n_2 + \dots + n_p,$$

$$\delta_n = \max_{k \in \{1, \dots, p\}} \left[\max_{i \in \{1, \dots, n_k\}} (s_{k,i} - s_{k,i-1}) \right].$$

Let $C_n(\mathcal{L})$ denote the set of all functions $\psi_n : \mathcal{L} \rightarrow Z$ defined by

$$(24) \quad \psi_n(s) = \sum_{k=1}^p \sum_{i=1}^{n_k} \chi_{k,i}(s) \cdot \left(\frac{s_{k,i} - s}{s_{k,i} - s_{k,i-1}} \cdot z_{k,i-1} + \frac{s - s_{k,i-1}}{s_{k,i} - s_{k,i-1}} \cdot z_{k,i} \right),$$

where $z_{k,j} \in Z$ for $j = 0, 1, \dots, n_k$, $k = 1, \dots, p$ and

$$\chi_{k,i}(s) = \begin{cases} 1, & \text{if } s \in p_{k,i} \\ 0, & \text{if } s \in \mathcal{L} - p_{k,i} \end{cases}$$

($i = 1, \dots, n_k$, $k = 1, \dots, p$).

The set $C_n(\mathcal{L})$ is a complex Banach space with the norm

$$\|\psi_n\|_n = \sup_{s \in \mathcal{L}} |\psi_n(s)|$$

and usual operations.

As the approximate equation of (1) we take the equation

$$(25) \quad \psi_n(s) = \sum_{k=1}^p \sum_{i=1}^{n_k} \chi_{k,i}(s) \left\{ \frac{s_{k,i} - s}{s_{k,i} - s_{k,i-1}} \cdot \right. \\ \left. \cdot \left\{ \sum_{j=1}^p \int_{l_{j,1}}^{l_{j,2}} \frac{K[z(s_{k,i-1}), z(s_\tau), \psi_n(s_\tau)] \cdot z'(s_\tau)}{|z(s_\tau) - z(s_{k,i-1})|^\alpha} ds_\tau + \right. \right.$$

$$\begin{aligned}
& + N[z(s_{k,i-1}), \psi_n(s_{k,i-1})] \Big\} + \frac{s - s_{k,i-1}}{s_{k,i} - s_{k,i-1}} \cdot \\
& \cdot \left\{ \sum_{j=1}^p \int_{l_{j,1}}^{l_{j,2}} \frac{K[z(s_{k,i}), z(s_\tau), \psi_n(s_\tau)] \cdot z'(s_\tau)}{|z(s_\tau) - z(s_{k,i})|^\alpha} ds_\tau + \right. \\
& \left. + N[z(s_{k,i}), \psi_n(s_{k,i})] \right\} \Big\}
\end{aligned}$$

with respect to function $\psi_n \in C_n(\mathcal{L})$. If the function ψ_n is given by (24) then equation (25) is equivalent to the following system of numerical equations

$$\begin{aligned}
z_{k,i} = & \sum_{j=1}^p \int_{l_{j,1}}^{l_{j,2}} \frac{K[z(s_{k,i}), z(s_\tau), \psi_n(s_\tau)] \cdot z'(s_\tau)}{|z(s_\tau) - z(s_{k,i})|^\alpha} ds_\tau + \\
& + N[z(s_{k,i}), \psi_n(s_{k,i})], \quad i = 0, 1, \dots, n_k, \quad k = 1, \dots, p
\end{aligned}$$

with unknowns complex numbers $z_{k,i}$, $i = 0, 1, \dots, n_k$, $k = 1, \dots, p$, where in place of $\psi_n(s)$ we have to put the right-hand side of the equality (24).

For an arbitrary function $\psi_n \in C_n(\mathcal{L})$ denote by $(A_n \psi_n)(s)$ the right-hand side of the equality (25). Let us note that if $\psi_n \in C_n(\mathcal{L})$, $h_n \in C_n(\mathcal{L})$ and the conditions I, II, III.1, are satisfied then $A_n \psi_n \in C_n(\mathcal{L})$, $A_n h_n \in C_n(\mathcal{L})$ and

$$\begin{aligned}
& |(A_n \psi_n)(s) - (A_n h_n)(s)| \leq \\
& \leq \sum_{k=1}^p \sum_{i=1}^{n_k} \chi_{k,i}(s) \cdot \left[\frac{s_{k,i} - s}{s_{k,i} - s_{k,i-1}} \cdot (k_K \cdot b + k_N) \cdot \|\psi_n - h_n\|_n + \right. \\
& \quad \left. + \frac{s - s_{k,i-1}}{s_{k,i} - s_{k,i-1}} \cdot (k_K \cdot b + k_N) \cdot \|\psi_n - h_n\|_n \right] = \\
& \gamma \cdot \|\psi_n - h_n\|_n \cdot \left(\sum_{k=1}^p \sum_{i=1}^{n_k} \chi_{k,i}(s) \right) = \gamma \cdot \|\psi_n - h_n\|_n.
\end{aligned}$$

Hence

$$\|A_n \psi_n - A_n h_n\|_n \leq \gamma \cdot \|\psi_n - h_n\|_n.$$

Basing on the above mentioned Banach-Cacciopoli theorem we have the following

THEOREM 2. *If the assumptions I, II, III.1 and III.2, are satisfied then the equation (25) has in $C_n(\mathcal{L})$ exactly one solution ψ_n , being the limit of the sequence of successive approximations*

$$(26) \quad \psi_{n,0}, \psi_{n,1}, \psi_{n,2}, \dots, \psi_{n,m}, \dots$$

uniformly convergent in the set $\mathcal{L}$, where

$$\begin{aligned}
 (27) \quad \psi_{n,m+1}(s) = (A_n \psi_{n,m})(s) = \sum_{k=1}^p \sum_{i=1}^{n_k} \chi_{k,i}(s) \cdot \left\{ \frac{s_{k,i} - s}{s_{k,i} - s_{k,i-1}} \cdot \right. \\
 \left. \left\{ \sum_{j=1}^p \int_{l_{j,1}}^{l_{j,2}} \frac{K[z(s_{k,i-1}), z(s_\tau), \psi_{n,m}(s_\tau)] \cdot z'(s_\tau)}{|z(s_\tau) - z(s_{k,i-1})|^\alpha} ds_\tau + \right. \right. \\
 \left. \left. + N[z(s_{k,i-1}), \psi_{n,m}(s_{k,i-1})] \right\} + \frac{s - s_{k,i-1}}{s_{k,i} - s_{k,i-1}} \cdot \right. \\
 \left. \cdot \left\{ \sum_{j=1}^p \int_{l_{j,1}}^{l_{j,2}} \frac{K[z(s_{k,i}), z(s_\tau), \psi_{n,m}(s_\tau)] \cdot z'(s_\tau)}{|z(s_\tau) - z(s_{k,i})|^\alpha} ds_\tau + \right. \right. \\
 \left. \left. + N[z(s_{k,i}), \psi_{n,m}(s_{k,i})] \right\} \right\}
 \end{aligned}$$

for $m = 0, 1, 2, \dots$, and $\psi_{n,0} \in C_n(\mathcal{L})$ is an arbitrary but fixed element.

4. Error estimation of the approximate solution

Let the assumptions I, II, III.1, III.2 be satisfied and let the first elements φ_0 and $\psi_{n,0}$ of sequences (21) and (26) satisfy the condition

$$(28) \quad \bigvee_{c \in \mathbb{Z}} \bigwedge_{s \in \mathcal{L}} (\varphi_0[z(s)] = \psi_{n,0}(s) = c).$$

Because of uniform convergence of these sequences we have that there exists a number $R_n > 0$, such that for arbitrary $s \in \mathcal{L}$ and $m \in \{0, 1, 2, \dots\}$ the following inequalities hold:

$$(29) \quad |\varphi_m[z(s)]| \leq R_n,$$

$$(30) \quad |\psi_{n,m}(s)| \leq R_n.$$

Then error estimation of the approximate solution is given by the following

THEOREM 3. *Let the assumptions I, II, III.1, III.2, III.3 and conditions (22), (27)–(30) be satisfied. Then*

$$\begin{aligned}
 (31) \quad \sup_{s \in \mathcal{L}} |\psi_n(s) - \varphi[z(s)]| \leq \\
 \frac{1}{1 - \gamma} \cdot \frac{1}{1 - k_N} \cdot [d(\delta_n) \cdot M(K, R_n) + b \cdot \omega(K, R_n, \delta_n) + \omega(N, R_n, \delta_n)],
 \end{aligned}$$

where

$$(32) \quad d(\delta_n) = \max_{\substack{i \in \{1, \dots, n_k\} \\ k \in \{1, \dots, p\}}} \left[\sup_{s', s'' \in p_{k,i}} \left(\sum_{j=1}^p \int_{l_{j,1}}^{l_{j,2}} \left| \frac{1}{|z(s) - z(s')|^\alpha} - \frac{1}{|z(s) - z(s'')|^\alpha} \right| ds \right) \right].$$

Proof. To prove Theorem 3 we give estimation of $\sup_{s \in \mathcal{L}} |\psi_{n,m}(s) - \varphi_m[z(s)]|$.

For this aim we use (22), (27) and the equalities

$$\begin{aligned} & \frac{K[z(s_{k,l}), z(s_\tau), \psi_{n,m}(s_\tau)]}{|z(s_\tau) - z(s_{k,l})|^\alpha} - \frac{K[z(s), z(s_\tau), \varphi_m(z(s_\tau))]}{|z(s_\tau) - z(s)|^\alpha} = \\ &= \frac{K[z(s_{k,l}), z(s_\tau), \psi_{n,m}(s_\tau)] - K[z(s), z(s_\tau), \psi_{n,m}(s_\tau)]}{|z(s_\tau) - z(s_{k,l})|^\alpha} + \\ &+ \frac{K[z(s), z(s_\tau), \psi_{n,m}(s_\tau)] - K[z(s), z(s_\tau), \varphi_m(z(s_\tau))]}{|z(s_\tau) - z(s_{k,l})|^\alpha} + \\ &+ \left(\frac{1}{|z(s_\tau) - z(s_{k,l})|^\alpha} - \frac{1}{|z(s_\tau) - z(s)|^\alpha} \right) \cdot K[z(s), z(s_\tau), \varphi_m(z(s_\tau))], \\ & N[z(s_{k,l}), \psi_{n,m}(s_{k,l})] - N[z(s), \varphi_m(z(s))] = \\ &= N[z(s_{k,l}), \psi_{n,m}(s_{k,l})] - N[z(s), \psi_{n,m}(s_{k,l})] + \\ &+ N[z(s), \psi_{n,m}(s_{k,l})] - N[z(s), \psi_{n,m}(s)] + \\ &+ N[z(s), \psi_{n,m}(s)] - N[z(s), \varphi_m(z(s))] \end{aligned}$$

for $l = i - 1, i, i = 1, 2, \dots, n_k, k = 1, 2, \dots, p$. Basing on the conditions (8)–(16) and on the equality

$$\sum_{k=1}^p \sum_{i=1}^{n_k} \chi_{k,i}(s) = 1$$

for $s \in \mathcal{L}$, we have the following estimation

$$\begin{aligned} & |\psi_{n,m+1}(s) - \varphi_{m+1}[z(s)]| \leq b \cdot \omega(K, R_n, \delta_n) + \\ & + d(\delta_n) \cdot M(K, R_n) + \omega(N, R_n, \delta_n) + (k_K \cdot b + k_N) \cdot \sup_{s \in \mathcal{L}} |\psi_{n,m}(s) - \varphi_m[z(s)]| + \\ & + k_N \cdot \sum_{k=1}^p \sum_{i=1}^{n_k} \chi_{k,i}(s) \cdot \left[\frac{s_{k,i} - s}{s_{k,i} - s_{k,i-1}} \cdot |\psi_{n,m}(s_{k,i-1}) - \psi_{n,m}(s)| + \right. \\ & \left. + \frac{s - s_{k,i-1}}{s_{k,i} - s_{k,i-1}} \cdot |\psi_{n,m}(s_{k,i}) - \psi_{n,m}(s)| \right]. \end{aligned}$$

If $s \in p_{k,i}, i = 1, 2, \dots, n_k, k = 1, \dots, p$, then in virtue of (24) we have

$$\psi_{n,m}(s_{k,i-1}) - \psi_{n,m}(s) =$$

$$\begin{aligned}
&= z_{k,i-1} - \frac{s_{k,i} - s}{s_{k,i} - s_{k,i-1}} \cdot z_{k,i-1} - \frac{s - s_{k,i-1}}{s_{k,i} - s_{k,i-1}} \cdot z_{k,i} = \\
&= \frac{s - s_{k,i-1}}{s_{k,i} - s_{k,i-1}} \cdot (z_{k,i-1} - z_{k,i}) = \frac{s - s_{k,i-1}}{s_{k,i} - s_{k,i-1}} \cdot [\psi_{n,m}(s_{k,i-1}) - \psi_{n,m}(s_{k,i})], \\
&\psi_{n,m}(s_{k,i}) - \psi_{n,m}(s) = \frac{s_{k,i} - s}{s_{k,i} - s_{k,i-1}} \cdot [\psi_{n,m}(s_{k,i}) - \psi_{n,m}(s_{k,i-1})].
\end{aligned}$$

Hence

$$\begin{aligned}
(33) \quad &\sup_{s \in \mathcal{L}} |\psi_{n,m+1}(s) - \varphi_{m+1}[z(s)]| \leq \\
&\leq \gamma \cdot \sup_{s \in \mathcal{L}} |\psi_{n,m}(s) - \varphi_m[z(s)]| + b \cdot \omega(K, R_n, \delta_n) + d(\delta_n) \cdot M(K, R_n) + \\
&\quad + \omega(N, R_n, \delta_n) + k_N \cdot \max_{\substack{i \in \{1, \dots, n_k\} \\ k \in \{1, \dots, p\}}} |\psi_{n,m}(s_{k,i}) - \psi_{n,m}(s_{k,i-1})|
\end{aligned}$$

for $m = 0, 1, 2, \dots$

Now we shall give the estimation of

$$\max_{\substack{i \in \{1, \dots, n_k\} \\ k \in \{1, \dots, p\}}} |\psi_{n,m}(s_{k,i}) - \psi_{n,m}(s_{k,i-1})|.$$

Taking into account (27), we have

$$\begin{aligned}
&\psi_{n,m+1}(s_{k,i}) - \psi_{n,m+1}(s_{k,i-1}) = \\
&= \sum_{j=1}^p \int_{l_{j,1}}^{l_{j,2}} \left\{ \frac{K[z(s_{k,i}), z(s_\tau), \psi_{n,m}(s_\tau)] - K[z(s_{k,i-1}), z(s_\tau), \psi_{n,m}(s_\tau)]}{|z(s_\tau) - z(s_{k,i-1})|^\alpha} + \right. \\
&\quad \left. + \left(\frac{1}{|z(s_\tau) - z(s_{k,i})|^\alpha} - \frac{1}{|z(s_\tau) - z(s_{k,i-1})|^\alpha} \right) \cdot K[z(s_{k,i}), z(s_\tau), \psi_{n,m}(s_\tau)] \right\} z'(s_\tau) ds_\tau + \\
&\quad + N[z(s_{k,i}), \psi_{n,m}(s_{k,i})] - N[z(s_{k,i-1}), \psi_{n,m}(s_{k,i})] + \\
&\quad + N[z(s_{k,i-1}), \psi_{n,m}(s_{k,i})] - N[z(s_{k,i-1}), \psi_{n,m}(s_{k,i-1})].
\end{aligned}$$

Hence we have the inequality

$$\begin{aligned}
&\max_{\substack{i \in \{1, \dots, n_k\} \\ k \in \{1, \dots, p\}}} |\psi_{n,m+1}(s_{k,i}) - \psi_{n,m+1}(s_{k,i-1})| \leq \\
&\leq b \cdot \omega(K, R_n, \delta_n) + d(\delta_n) \cdot M(K, R_n) + \omega(N, R_n, \delta_n) + \\
&\quad + k_N \cdot \max_{\substack{i \in \{1, \dots, n_k\} \\ k \in \{1, \dots, p\}}} |\psi_{n,m}(s_{k,i}) - \psi_{n,m}(s_{k,i-1})|
\end{aligned}$$

for $m = 0, 1, 2, \dots$. By means of (28) and $0 < k_N < 1$ we have

$$(34) \quad \max_{\substack{i \in \{1, \dots, n_k\} \\ k \in \{1, \dots, p\}}} |\psi_{n,m}(s_{k,i}) - \psi_{n,m}(s_{k,i-1})| \leq \\ \leq \frac{1}{1 - k_N} \cdot [d(\delta_n) \cdot M(K, R_n) + b \cdot \omega(K, R_n, \delta_n) + \omega(N, R_n, \delta_n)]$$

for $m = 0, 1, 2, \dots$. Basing on (33) and (34) we have

$$\sup_{s \in \mathcal{L}} |\psi_{n,m+1}(s) - \varphi_{m+1}[z(s)]| \leq \gamma \cdot \sup_{s \in \mathcal{L}} |\psi_{n,m}(s) - \varphi_m[z(s)]| + \\ + \frac{1}{1 - k_N} \cdot [d(\delta_n) \cdot M(K, R_n) + b \cdot \omega(K, R_n, \delta_n) + \omega(N, R_n, \delta_n)]$$

for $m = 0, 1, 2, \dots$. Hence, because of (28) and the assumption (10) we obtain the inequality

$$\sup_{s \in \mathcal{L}} |\psi_{n,m}(s) - \varphi_m[z(s)]| \leq \\ \leq \frac{1}{1 - \gamma} \cdot \frac{1}{1 - k_N} \cdot [d(\delta_n) \cdot M(K, R_n) + b \cdot \omega(K, R_n, \delta_n) + \omega(N, R_n, \delta_n)]$$

for $m = 0, 1, 2, \dots$. Passing to the limit in the last inequality we get (31), what completes the proof.

Remark. It is possible to admit that in the inequalities (29), (30) we have

$$R_n = |c| + \frac{1}{1 - \gamma} \cdot [b \cdot \sup_{(t,\tau) \in L \times L} |K(t, \tau, c)| + \sup_{t \in L} |N(t, c)| + |c|],$$

where c is a complex constant from condition (28). Indeed, we have

$$\|\varphi_m\| = \|\varphi_0 + \varphi_1 - \varphi_0 + \varphi_2 - \varphi_1 + \dots + \varphi_m - \varphi_{m-1}\| \leq \\ \leq \|\varphi_0\| + \|\varphi_1 - \varphi_0\| + \|\varphi_2 - \varphi_1\| + \dots + \|\varphi_m - \varphi_{m-1}\| \leq \\ \leq |c| + \|\varphi_1 - \varphi_0\| + \gamma \cdot \|\varphi_1 - \varphi_0\| + \dots + \gamma^{m-1} \cdot \|\varphi_1 - \varphi_0\| \leq \\ \leq |c| + \frac{1}{1 - \gamma} \cdot \|\varphi_1 - \varphi_0\| \leq |c| + \frac{1}{1 - \gamma} \cdot (\|\varphi_1\| + \|\varphi_0\|) \leq \\ \leq |c| + \frac{1}{1 - \gamma} \cdot [b \cdot \sup_{(t,\tau) \in L \times L} |K(t, \tau, c)| + \sup_{t \in L} |N(t, c)| + |c|],$$

and similarly

$$\|\psi_{n,m}\|_n \leq |c| + \frac{1}{1 - \gamma} \cdot [b \cdot \sup_{(t,\tau) \in L \times L} |K(t, \tau, c)| + \sup_{t \in L} |N(t, c)| + |c|].$$

for $m = 1, 2, \dots$ and an arbitrary, defined in p. 3 partition of the set $\bigcup_{k=1}^p \langle l_{k,1}; l_{k,2} \rangle$.

If R is an arbitrary, fixed positive number and $c \in \{u \in Z : |u| \leq R\}$, one can admit that

$$R_n = R + \frac{1}{1-\gamma} \cdot [b \cdot M(K, R) + M(N, R) + R].$$

If $\lim_{n \rightarrow \infty} \delta_n = 0$, then $\lim_{n \rightarrow \infty} d(\delta_n) = 0$. Hence we obtain

COROLLARY. *If the assumptions I, II, III.1, III.2, III.3 are satisfied and $\lim_{n \rightarrow \infty} \delta_n = 0$, then $\lim_{n \rightarrow \infty} \sup_{s \in \mathcal{L}} |\psi_n(s) - \varphi[z(s)]| = 0$.*

References

- [1] J. Grabowski, W. Leksiński, *O przybliżonym rozwiązaniu pewnego równania całkowego*, Preprinty Instytutu Matematyki Politechniki Warszawskiej, Nr 59, November 94.
- [2] W. Pogorzelski, *Integral equations and their Applications*, vol. 1, PWN Warszawa 1966.
- [3] П. Бенерджи, П. Баттерфилд, *Методы граничных элементов в прикладных науках*, Москва, 1984.
- [4] В. К. Дзядык, *Аппроксимационные методы решения дифференциальных и интегральных уравнений*, Киев, Наукова Думка 1988.

INSTITUTE OF MATHEMATICS
WARSAW UNIVERSITY OF TECHNOLOGY
Pl. Politechniki 1
00-660 WARSZAWA, POLAND

Received June 30, 1995.