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Numerical solution of functional differential, integral and integro-differential equations

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Abstract

This paper describes a numerical method, based on Lagrange interpolation and Chebyshev interpolation, to treat functional integral equations of Volterra type and Fredholm type. Also, the method can be extended to functional differential and integro-differential equations. Various numerical examples are treated.

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Keywords: Lagrange interpolation; Functional integral equations of the second kind; Functional integro-differential equations; Functional differential equations of first or second order; Chebyshev interpolation

1. Introduction

In recent years there has been a growing interest in the numerical treatment of functional differential equations,

$$a_0 y'(x) + a_1 y'(h(x)) + b_0 y(x) + b_1 y(h(x)) = g(x), \quad (1.1)$$

which is said to be of retarded type if $a_0 \neq 0$ and $a_1 = 0$. It is said to be of neutral type if $a_0 \neq 0$ and $a_1 \neq 0$. It is said to be advanced type if $a_0 = 0$ and $a_1 \neq 0$. For more general functional equations by Cooke and List [2]. In further details many authors such as Oettel [5], EL-Gendi [3], Arndt [1], Zennaro [6] Fox, et al., [4].

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