

Contents

Preface	xi
Part A: Theory	
Chapter 1. Introduction	3
1.1. Classification of Volterra equations	3
1.2. Connection between Volterra equations and initial value problems	7
Notes on Chapter 1	10
Chapter 2. Some Applications of Volterra Equations	13
2.1. History-dependent problems	14
2.2. Applications in systems theory	15
2.3. Problems in heat conduction and diffusion	19
2.4. Some problems in experimental inference	23
Notes on Chapter 2	26
Chapter 3. Linear Volterra Equations of the Second Kind	29
3.1. Existence and uniqueness of the solution	29
3.2. The resolvent kernel	35
3.3. Some qualitative properties of the solution	38
3.4. Systems of equations	46
3.5. Equations with unbounded kernels	47
3.6. Integrodifferential equations	49
Notes on Chapter 3	50
Chapter 4. Nonlinear Equations of the Second Kind	51
4.1. Successive approximations for Lipschitz continuous kernels	51
4.2. Existence and uniqueness for more general kernels	54

4.3. Properties of the solution	58
4.4. Unbounded kernels and systems of equations	62
4.5. The resolvent equation	63
Notes on Chapter 4	65
Chapter 5. Equations of the First Kind	67
5.1. Equations with smooth kernels	67
5.2. Abel equations	71
Notes on Chapter 5	76
Chapter 6. Convolution Equations	77
6.1. Some simple kernels	77
6.2. Laplace transforms	84
6.3. Solution methods using Laplace transforms	86
6.4. The asymptotic behavior of the solution for some special equations	89
Notes on Chapter 6	92
Part B: Numerical Methods	
Chapter 7. The Numerical Solution of Equations of the Second Kind	95
7.1. A simple numerical procedure	96
7.2. Methods based on more accurate numerical integration	97
7.3. Error analysis: convergence of the approximate solution	100
7.4. Error estimates and numerical stability	103
7.5. Another view of stability	110
7.6. Block-by-block methods	114
7.7. Some numerical examples	118
7.8. Explicit Runge–Kutta methods	122
7.9. A summary of related ideas and methods	124
Notes on Chapter 7	127
Chapter 8. Product Integration Methods for Equations of the Second Kind	129
8.1. Product integration	130
8.2. A simple method for a specific example	132
8.3. A method based on the product trapezoidal rule	135
8.4. A block-by-block method based on quadratic interpolation	136
8.5. A convergence proof for product integration methods	138
Notes on Chapter 8	141

Chapter 9. Equations of the First Kind with Differentiable Kernels	143
9.1. Application of simple integration rules	144
9.2. Error analysis for simple approximation methods	145
9.3. Difficulties with higher order methods	151
9.4. Block-by-block methods	154
9.5. Use of the differentiated form	158
9.6. Nonlinear equations	160
9.7. Some practical considerations	161
Notes on Chapter 9	163
 Chapter 10. Equations of the Abel Type	 165
10.1. Solving a simple Abel equation	166
10.2. The midpoint and trapezoidal methods for general Abel equations	166
10.3. Block-by-block methods	169
10.4. Some remarks on error analysis	171
10.5. Solving Abel equations in the presence of experimental errors	174
Notes on Chapter 10.	175
 Chapter 11. Integrodifferential Equations	 177
11.1. A simple numerical method	178
11.2. Linear multistep methods	182
11.3. Block-by-block methods	185
11.4. Numerical stability	186
11.5. Other types of integrodifferential and functional equations	188
Notes on Chapter 11.	189
 Chapter 12. Some Computer Programs	 191
12.1. The trapezoidal method for systems of the second kind	192
12.2. The product trapezoidal method for a system of the second kind	195
12.3. The midpoint method for systems of the first kind	197
12.4. The product midpoint method for a system of the first kind.	198
Notes on Chapter 12.	199
 Chapter 13. Case Studies	 201
13.1. Estimating errors in the approximation	201
13.2. An example from polymer rheology	204

13.3. Solving an equation of the first kind in the presence of large data errors	207
Notes on Chapter 13.	211
References	213
Supplementary Bibliography	223
Index	225