

Question 4 - 25 marks

(i) Use the Laplace transform to solve the Abel integral equation

$$\int_0^t \frac{y(s)}{(t-s)^{1/2}} ds = t + t^2, \quad t > 0.$$

(ii) Verify your solution by substitution back into the integral equation.

(iii) Show, in a similar manner, that

$$\int_0^t \frac{y(s)}{(t-s)^{1/2}} ds = \int_0^t \phi(s) ds$$

has solution

$$y(t) = \frac{1}{\pi} \int_0^t \frac{\phi(s)}{(t-s)^{1/2}} ds.$$

Verify that this recovers the solution obtained in part (i).

[Note: The following results may prove useful. For the Laplace transform L ,

$$L(t^\alpha) = \Gamma(1+\alpha)s^{-(1+\alpha)}, \quad 1+\alpha > 0,$$

$$\Gamma(1+z) = z\Gamma(z), \quad \Gamma\left(\frac{1}{2}\right) = \sqrt{\pi}, \quad \Gamma(z)\Gamma(1-z) = \frac{\pi}{\sin \pi z},$$

$$\int_0^1 t^{z-1}(1-t)^{w-1} dt = \frac{\Gamma(z)\Gamma(w)}{\Gamma(z+w)}.]$$

$$\begin{aligned} & \frac{1}{\pi} \int_0^t \frac{2s^{1/2}}{(t-s)^{1/2}} + \frac{8}{3\pi} \frac{s^{3/2}}{(t-s)^{1/2}} \\ &= \frac{2}{\pi} \int_0^{\pi/2} \frac{t \sin^2 \theta}{\sqrt{t \cos^2 \theta}} \cdot 2t \sin \theta \cos \theta d\theta \\ & \quad + \frac{8}{3\pi} \frac{t^2 \sin^3 \theta}{\sqrt{t \cos^2 \theta}} 2t \sin \theta \cos \theta d\theta \\ &= \frac{2}{\pi} \int_0^{\pi/2} 2t \sin^2 \theta + \frac{16}{3\pi} \int_0^{\pi/2} t^2 \sin^4 \theta d\theta \\ &= \frac{4}{\pi} t \int_0^{\pi/2} \sin^2 \theta + \frac{2 \cdot 8}{3\pi} t^2 \cdot \frac{1 \cdot 3}{2 \cdot 4} \frac{\pi}{2} \end{aligned}$$