

ChE/MSE 505  
Advanced Mathematic for Engineers  
Final Exam  
Fall Semester, 2003  
Instructor: David Keffer  
Administered: 8:00-10:00 am, Monday December 8, 2001

Consider the integral equation

$$\phi(x) = f(x) + \lambda \left[ \int_{x_0}^x N(x, y) \phi(y) dy \right]$$

where

$$f(x) = x^2$$

$$N(x, y) = x(y + 1)$$

$$\lambda = \frac{1}{2}$$

$$x_0 = 1$$

- (a) Is this integral equation linear or nonlinear?
- (b) Is this integral equation Volterra or Fredholm?
- (c) Is this integral equation of the first or second kind?
- (d) Use a numerical method to find an approximate solution to  $\phi(x)$  from  $x_0$  to  $x_f=3$ . Use a discretization step of  $\Delta x = 1$ . You are free to solve this as you choose, as long as you state your assumptions. However, I suggest you use the trapezoidal rule to approximate the integral, although that is not mandatory. I would like to see numerical values for the solution. There is no use for calculators in this problem.