



Cubic B-spline Least-square Method Combine with a Quadratic Weight Function for Solving Integro-Differential Equations

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Abstract

In this article, a numerical scheme was implemented for solving the integro-differential equations (IDEs) with the weakly singular kernel by using a new scheme depend on the cubic B-spline least-square method and a quadratic B-spline as a weight function. The numerical results are in suitable agreement with the exact solutions via calculating L_2 and L_∞ norms errors. Theoretically, we discussed the stability evaluation of the current method using the Von-Neumann method, which explained that this technique is unconditionally stable.

1. Introduction

The integro-differential equations appear in a wide range of disciplines including physics, chemistry and engineering.

Consider the following IDE with a weakly singular kernel:

$$u_t(x, t) + mu_x(x, t) - bu_{xx}(x, t) = \int_0^t K(t - s) u(x, s) ds + f(x, t), \quad x \in [a, b], \quad t > 0 \quad (1)$$

where $K(t - s) = (t - s)^{-\alpha}$, $0 < \alpha < 1$

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