

# Package: inteq (via r-universe)

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**Type** Package

**Title** Numerical Solution of Integral Equations

**Version** 1.1

**Description** An R implementation of Matthew Thomas's 'Python' library 'inteq'. First, this solves Fredholm integral equations of the first kind ( $f(s) = \int_a^b K(s, y) g(y) dy$ ) using methods described by Twomey (1963) <doi:10.1145/321150.321157>. Second, this solves Volterra integral equations of the first kind ( $f(s) = \int_0^s K(s, y) g(t) dt$ ) using methods from Betto and Thomas (2021) <doi:10.48550/arXiv.2106.08496>. Third, this solves Volterra integral equations of the second kind ( $g(s) = f(s) + \int_a^s K(s, y) g(y) dy$ ) using methods from Linz (1969) <doi:10.1137/0706034>.

**Suggests** knitr, rmarkdown, testthat

**VignetteBuilder** knitr

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**Repository** <https://mclements.r-universe.dev>

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## Contents

diag_ext . . . . .	2
fredholm_solve . . . . .	2
indexing . . . . .	4
makeH . . . . .	4
simpson . . . . .	5

smooth . . . . .	5
volterra_solve . . . . .	6
volterra_solve2 . . . . .	7

## Index 9

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diag\_ext *Internal function to generate diagonal matrices with possibly an offset with possibly mirrored diagonal*

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### Description

Internal function to generate diagonal matrices with possibly an offset with possibly mirrored diagonal

### Usage

```
diag_ext(x, index, mirror = FALSE)
```

### Arguments

x	vector
index	integer offset index for the diagonal (can be negative)
mirror	logical for whether to mirror at the diagonal

### Value

diagonal matrix

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fredholm\_solve *Solve a Fredholm equation of the first and second kind*

---

### Description

Solve a Fredholm equation of the first and second kind

### Usage

```
fredholm_solve(
  k,
  f = function(x) x,
  a = -0,
  b = 1,
  num = 41L,
  smin = 0,
  smax = 1,
  snum = 41L,
  gamma = 0.001
)
```

**Arguments**

k	kernel function of two time scales
f	left hand side function with $f(a)=0$
a	lower bound of the grid for the integral approximation
b	upper bound of the grid for the integral approximation
num	number of points for the grid of the integral approximation
smin	lower bound of enforcement values for equation
smax	upper bound of enforcement values for equation
snum	number of points for the grid for the equation
gamma	regularization parameter

**Value**

data-frame with evaluation points 'ygrid' and calculations 'ggrid'

**Examples**

```
# Define the kernel function
k <- function(s, t) {
  ifelse(abs(s - t) <= 3, 1 + cos(pi * (t - s) / 3), 0)
}

# Define the right-hand side function
f <- function(s) {
  sp <- abs(s)
  sp3 <- sp * pi / 3
  ((6 - sp) * (2 + cos(sp3)) + (9 / pi) * sin(sp3)) / 2
}

# Define the true solution for comparison
trueg <- function(s) {
  k(0, s)
}

# Solve the Fredholm equation
res <- fredholm_solve(
  k, f, -3, 3, 1001L,
  smin = -6, smax = 6, snum = 2001L,
  gamma = 0.01
)

# Plot the results on the same graph using base graphics
plot(
  res$ygrid, res$ggrid,
  type = "l",
  col = "blue",
  xlim = c(-3, 3),
  #ylim = c(-1, 1),
  xlab = "s",
```

```

      ylab = "g(s)",
      main = "Fredholm Equation Solution"
    )
# add the true solution
lines(res$ygrid, trueg(res$ygrid), col = "red", lty = 2)
legend(
  "topright",
  legend = c("Estimated Value", "True Value"),
  col = c("blue", "red"),
  lty = c(1, 2)
)

```

---

indexing

*Internal function to convert (row,col) to vector index*


---

### Description

Internal function to convert (row,col) to vector index

### Usage

```
indexing(row, col, nrows)
```

### Arguments

row	integer vector the rows
col	integer vector for the columns
nrows	integer for the number of rows

### Value

an index vector for the cells

---

makeH

*Make H Matrix as in (Twomey 1963)*


---

### Description

Make H Matrix as in (Twomey 1963)

### Usage

```
makeH(dim)
```

**Arguments**

dim                    integer for the number of dimensions of H (i.e. number of nodes for integral approximation)

**Value**

a matrix

---

simpson                    *Internal function to calculate integration weights for Simpson's rule*

---

**Description**

Internal function to calculate integration weights for Simpson's rule

**Usage**

simpson(dim)

**Arguments**

dim                    integer for the number of nodes

**Value**

a double vector for the integration weights

---

smooth                    *Internal function to smooth a vector of values using two-point average*

---

**Description**

Internal function to smooth a vector of values using two-point average

**Usage**

smooth(v)

**Arguments**

v                    double vector to be smoother

**Value**

smoothed double vector

---

volterra\_solve      *Solve a Volterra equation of the first kind*

---

### Description

Solve a Volterra equation of the first kind

### Usage

```
volterra_solve(  
  k,  
  f = function(x) x,  
  a = 0,  
  b = 1,  
  num = 1000L,  
  method = c("midpoint", "trapezoid")  
)
```

### Arguments

k	kernel function of two time scales
f	left hand side (free) function with $f(a)=0$
a	lower bound of the integral
b	upper bound of the integral
num	integer for the number of evaluation points
method	string for the method

### Value

data-frame with evaluation points 'sgrid' and calculations 'ggrid'

### Examples

```
k <- function(s,t) {  
  cos(t-s)  
}  
trueg <- function(s) {  
  (2+s**2)/2  
}  
  
res <- volterra_solve(k,a=0,b=1,num=1000)  
  
plot(  
  res$sgrid, res$ggrid,  
  type = "l",  
  col = "blue",  
  xlim = c(0, 1),
```

```

    #ylim = c(-1, 1),
    xlab = "s",
    ylab = "g(s)",
    main = "Volterra Equation Solution first kind"
  )
  # add the true solution
  lines(res$sgrid, trueg(res$sgrid), col = "red", lty = 2)
  legend(
    "topright",
    legend = c("Estimated Value", "True Value"),
    col = c("blue", "red"),
    lty = c(1, 2)
  )

```

---

volterra\_solve2

*Solve a Volterra equation of the second kind*


---

## Description

Solve a Volterra equation of the second kind

## Usage

```

volterra_solve2(
  k,
  f = function(x) x,
  a = 0,
  b = 1,
  num = 1001L,
  method = c("trapezoid", "midpoint")
)

```

## Arguments

k	kernel function of two time scales
f	left hand side (free) function with $f(a)=0$
a	lower bound of the integral
b	upper bound of the integral
num	integer for the number of evaluation points
method	string for the method

## Value

data-frame with evaluation points 'sgrid' and calculated values 'ggrid'

**Examples**

```
k <- function(s,t) {
  0.5 * (t-s)** 2 * exp(t-s)
}
free <- function(t) {
  0.5 * t**2 * exp(-t)
}
true <- function(t) {
  1/3 * (1 - exp(-3*t/2) * (cos(sqrt(3)/2*t) + sqrt(3) * sin(sqrt(3)/2*t)))
}

res <- volterra_solve2(k,free,a=0,b=6,num=100)

plot(
  res$sgrid, res$ggrid,
  type = "l",
  col = "blue",
  xlim = c(0, 6),
  #ylim = c(-1, 1),
  xlab = "s",
  ylab = "g(s)",
  main = "Volterra Equation Solution second kind"
)
# add the true solution
lines(res$sgrid, true(res$sgrid), col = "red", lty = 2)
legend(
  "topright",
  legend = c("Estimated Value", "True Value"),
  col = c("blue", "red"),
  lty = c(1, 2)
)
```

# Index

diag\_ext, 2

fredholm\_solve, 2

indexing, 4

makeH, 4

simpson, 5

smooth, 5

volterra\_solve, 6

volterra\_solve2, 7