NUMERICAL METHOD FOR SOLVING AN INVERSE BOUNDARY VALUE PROBLEM OF HEAT CONDUCTION USING THE VOLTERRA EQUATIONS OF THE FIRST KIND¹

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In the report I consider Volterra equation of the first kind

$$\int_{0}^{t} K_N(t-s)\phi(s)\,ds = g_{\delta}(t), \ 0 \le s \le t \le T,$$
(1)

where

$$K_N(t-s) = 2\pi^2 \sum_{p=1}^N (-1)^{p+1} p^2 e^{-\pi^2 p^2(t-s)},$$
(2)

which is reduced the solution of an inverse boundary value problem of heat conduction [1]. The right side of (1) is an approximation of function g(t) for $\delta > 0$, so that $\forall t \ge 0$ we have $\|g_{\delta}(t) - g(t)\| \le \delta$.

To illustrate the specifics of Volterra integral equation of the first kind (1), (2) I present the numerical characteristics of the Volterra kernels $K_N \in C_{\Delta}$, $\Delta = \{t, s/0 \le s \le t \le T\}$ for fixed values N. The table contains the values K_N for t = 0, and the roots t^* of equations $K_N(t) = 0$, $N = \overline{10, 21}$, obtained with single precision.

N	t^*	$K_N(0)$	N	t^*	$K_N(0)$
10	0.01378	-1085.656	16	0.00913	-2684.532
11	0.01221	1302.788	17	0.00631	3020.099
12	0.01173	-1539.658	18	0.00809	-3375.405
13	0.01022	1796.268	19	0.00516	3750.449
14	0.01019	-2072.62	20	0.00735	-4145.234
15	0.00789	2368.705	21	0.00429	4559.757

I constructed an algorithms for the numerical solution of Volterra equation of the first kind (1), (2) based on the self-regularizing property of discretization procedure. Middle rectangles method and product integration method used as a "base". I found the parameters that define the discretization step. I performed a series of test calculations to test the effectiveness of the numerical method. Computing experiment showed that the difference methods converge on the grid step with the order $\mathcal{O}(h^2)$ in the absence of perturbations of the initial data.

REFERENCES

1. Yaparova N.M. Numerical Methods for Solving a Boundary Value Inverse Heat Conduction Problem// Inverse Problems in Science and Engineering, 2013, http://www.tandfonline.com/doi/abs/10.1080/17415977.2013.830614

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