



Conversion to a Volterra Equation of the Second Kind

In this section we will present a method that will convert Volterra integral equations of the first kind, to Volterra equation of the second kind. The conversion technique works effectively only if $K(x, x) \neq 0$.

Differentiating both sides of the Volterra integral equation of the first kind

$$f(x) = \int_0^x K(x, t) u(t) dt.$$

with respect to x , and using Leibnitz rules, we find

$$f'(x) = K(x, x) u(x) + \int_0^x K_x(x, t) u(t) dt$$

Solving for $u(x)$, provided that $K(x, x) \neq 0$, we obtain the Volterra integral equation

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of the second kind given
by

$$u(x) = \frac{f(x)}{K(x,x)} - \int_0^x \frac{1}{K(x,x)} K(x,t) u(t) dt$$

Notice that the non-homogeneous
term and the kernel have
changed to

$$g(x) = \frac{f'(x)}{K(x,x)}$$

$$g(x,t) = - \frac{1}{K(x,x)} K_x(x,t)$$

respectively.

Having converted
the Volterra integral
equation of the first
kind to the Volterra
integral equation of
the second kind, we
then can use any
method that was presented

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before. Because we solved the Volterra integral eq^s of the second kind by many methods we will select distinct methods for solving the Volterra integral equation of the first kind after reducing it to a second kind Volterra integral equation.

Remarks:

1. It was stated before that if $K(x, x) = 0$ then the conversion of the first kind to the second kind fails. However if $K(x, x) = 0$ and $K_x(x, x) \neq 0$ then by differentiating the Volterra integral equation of the first kind as many times as needed,

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Provided that $K(x, t)$ is differentiable then the equation will be reduced to the Volterra integral equation of the second kind.

2. The function $f(x)$ must satisfy specific conditions to guarantee a unique continuous solution for $u(x)$. The determination of these special conditions will be left as an exercise.

However for the first remark where $K(x, x) = 0$ but $K_x(x, x) \neq 0$ we will differentiate twice by using Leibnitz rule as will be shown by the following illustrative example.

INTEGRAL EQUATION:-EXAMPLE # 3.37

Convert the volterra integral equation of the 1st kind to the 2nd kind and solve the resulting equation

$$\sinh x = \int_0^x e^{x-t} u(t) dt \rightarrow (i)$$

Solution:-

Differentiating both sides of (i) and using Leibnitz rule we obtain

$$\begin{aligned} \frac{d(\sinh x)}{dx} &= \frac{d}{dx} \left[\int_0^x e^{x-t} u(t) dt \right] \\ \cosh x &= \int_0^x \frac{\partial}{\partial x} (e^{x-t}) dt + e^{x-x} u(x) \frac{dx}{dx} - e^{x-0} u(0) \frac{d(0)}{dx} \\ &= u(x) + \int_0^x e^{x-t} u(t) dt \end{aligned}$$

Now,

$$u(x) = \cosh x - \int_0^x e^{x-t} u(t) dt$$

Taking Laplace on both sides

$$L\{u(x)\} = L\{\cosh x\} - L\left\{\int_0^x e^{x-t} u(t) dt\right\}$$

$$U(s) = \frac{s}{s^2-1} - \frac{1}{s-1} U(s)$$

$$U(s) + \frac{U(s)}{s-1} = \frac{s}{s^2-1}$$

$$U(s) \left[1 + \frac{1}{s-1} \right] = \frac{s}{s^2-1}$$

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$$U(S) \left[\frac{s - \cancel{1} + 1}{s - 1} \right] = \frac{s}{s^2 - 1}$$

$$U(S) = \frac{s}{s^2 - 1} \times \frac{(s - 1)}{\cancel{s}}$$

$$= \frac{s - 1}{s^2 - 1}$$

$$U(S) = \frac{(s - \cancel{1})}{(s - \cancel{1})(s + 1)}$$

$$U(S) = \frac{1}{s + 1}$$

Now Taking Laplace inverse on both sides

$$L^{-1}\{U(S)\} = L^{-1}\left\{\frac{1}{s + 1}\right\}$$

$$U(x) = e^{-x}$$

VERIFICATION:

using $U(x) = e^{-x}$ in (i)

$$\sinh x = \int_0^x e^{x-t} e^{-t} dt$$

Consider

$$R.H.S = e^x \int_0^x e^{-2t} dt$$

$$= e^x \left[\frac{e^{-2t}}{-2} \Big|_0^x \right]$$

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$$\text{RHS} = \frac{e^x}{-2} [e^{2x} - e^{-x}]$$

$$= \left[\frac{e^{x+2x} - e^x}{-2} \right]$$

$$= \frac{e^{3x} - e^x}{-2}$$

$$\text{RHS} = \frac{e^x - e^{3x}}{2}$$

which is $\frac{1}{2} \sinh x$.

EXAMPLE # 3-38

Convert Volterra integral equation of the 1st kind to the 2nd kind and also solve the resulting equation

$$1 + \sin x - \cos x = \int_0^x (x-t+1)u(t)dt \rightarrow (i)$$

Sol.

Differentiating both sides of (i) and using Leibnitz Rule we obtain

$$\frac{d}{dx} (1 + \sin x - \cos x) = \frac{d}{dx} \left[\int_0^x (x-t+1)u(t)dt \right]$$

$$0 + \cos x + \sin x = \int_0^x \frac{\partial}{\partial x} (x-t+1)u(t)dt + (x-x+1)u(x) + (x-0+1)\frac{d(0)}{dx}$$

$$+ \cos x + \sin x = \int_0^x u(t)dt + u(x) + 0$$

$$u(x) = \cos x + \sin x - \int_0^x u(t)dt$$

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$$u(x) = \cos x + \sin x - \int_0^x u(t) dt$$

Here

$$\begin{aligned} f(x) &= \cos x + \sin x \\ &= f_1(x) + f_2(x) \end{aligned}$$

$$u_0(x) = f_1(x) = \cos x$$

$$f_2(x) = \sin x$$

So, Recurrence Relation is

$$u_{k+1}(x) = f_2(x) - \int_0^x u_k(t) dt$$

So,

$$u_1(x) = \sin x - \int_0^x u_0(t) dt$$

$$= \sin x - \int_0^x \cos t dt$$

$$= \sin x - \sin t \Big|_0^x$$

$$= \sin x - \sin x$$

$$\boxed{u_1(x) = 0}$$

So upto so on $u_2(x) = 0$, $u_3(x) = 0$

So, Exact solution will be

$$\boxed{u(x) = \cos x}$$

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EXAMPLE #3.39

Convert Volterra integral equation of 1st kind to the second kind and solve the resulting equation

$$9x^2 + 15x^3 = \int_0^x (10x - 10t + 6) u(t) dt \quad \text{--- (i)}$$

Sol.

Differentiating both sides of (i) and using Leibnitz rule we obtain

$$18x + 15x^2 = \int_0^x \frac{\partial}{\partial x} (10x - 10t + 6) u(t) dt + (10x - 10x + 6) u(x) \frac{dx}{dx} + 0$$

$$18x + 15x^2 = \int_0^x 10 u(t) dt + 6u(x)$$

$$= 6u(x) + \int_0^x 10 u(t) dt$$

$$18x + 15x^2 = 6u(x) + 10 \int_0^x u(t) dt$$

$$6u(x) = 18x + 15x^2 - 10 \int_0^x u(t) dt$$

$$u(x) = \frac{5x^2}{2} + 3x - \frac{5}{3} \int_0^x u(t) dt$$

using Adomian decomposition Method

$$u_0(x) = \frac{5x^2}{2} + 3x$$

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So Recurrence Relation will be

$$U_{n+1}(x) = -\frac{5}{3} \int_0^x U_n(t) dt$$

$$U_1(x) = -\frac{5}{3} \int_0^x U_0(t) dt$$

$$U_1(x) = -\frac{5}{3} \left[\int_0^x \left(\frac{5}{2} t^2 + 3t \right) dt \right]$$

$$= -\frac{5}{3} \left[\frac{5}{2} \left| \frac{t^3}{3} \right|_0^x + \frac{3}{2} \left| t^2 \right|_0^x \right]$$

$$= -\frac{5}{3} \left(\frac{5x^3}{6} + \frac{3x^2}{2} \right)$$

$$= -\frac{25}{18} x^3 - \frac{5}{2} x^2$$

$$U_1(x) = -\frac{5}{2} x^2 - \frac{25}{18} x^3$$

Here $-\frac{5}{2} x^2$ is the noise term in $U_0(x)$ and $U_1(x)$. So cancel it from $U_0(x)$. Then we have exact solution as follow

$$\boxed{U(x) = 3x}$$

EXAMPLE 3.40

Convert the volterra integral equation of 1st kind into 2nd kind and solve the resulting equation

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$$x \sinh x = 2 \int_0^x \sinh(x-t) u(t) dt \rightarrow (i)$$

Solution:

Differentiating both sides of (i) and using Leibnitz rule we obtain,

$$\frac{d}{dx} (x \sinh x) = 2 \frac{d}{dx} \left[\int_0^x \sinh(x-t) u(t) dt \right]$$

$$x \cosh x + \sinh x = 2 \left[\int_0^x \frac{\partial}{\partial x} (\sinh(x-t)) u(t) dt + \sinh(x-x) u(x) \right] + 0$$

$$= 2 \int_0^x \cosh(x-t) u(t) dt$$

which is still Volterra integral equation of 1st kind.

So, again Differentiating and using Leibnitz Rule,

$$x \sinh x + \cosh x + \cosh x = 2 \left[\int_0^x \sinh(x-t) u(t) dt + \cosh(0) u(x) \right] + 0$$

$$x \sinh x + 2 \cosh x = 2 \int_0^x \sinh(x-t) u(t) dt + 2u(x)$$

$$2u(x) = x \sinh x + 2 \cosh x - 2 \int_0^x \sinh(x-t) u(t) dt$$

$$u(x) = \frac{x \sinh x + 2 \cosh x}{2} - \int_0^x \sinh(x-t) u(t) dt$$

Now using Modified decomposition Method

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$$\text{let } f(x) = \frac{x}{2} \sinh x + \cosh x$$

$$f_1(x) = \cosh x, \quad f_2(x) = \frac{x}{2} \sinh x$$

$$U_0(x) = f_1(x) = \cosh x$$

So Recurrence Relation will be

$$U_{k+1}(x) = f_2(x) - \int_0^x \sinh(x-t) U_k(t) dt$$

$$U_1(x) = \frac{x}{2} \sinh x - \int_0^x \sinh(x-t) U_0(t) dt$$

$$U_1(x) = \frac{x}{2} \sinh x - \int_0^x \sinh(x-t) \cosh t dt$$

$$= \frac{x}{2} \sinh x - \int_0^x \{ \sinh x \cosh t - \cosh x \sinh t \} \cosh t dt$$

$$= \frac{x}{2} \sinh x - \sinh x \int_0^x \cosh^2 t dt + \int_0^x \cosh x \sinh t \cosh t dt$$

$$= \frac{x}{2} \sinh x - \sinh x \int_0^x \left(\frac{\cosh 2t + 1}{2} \right) dt + \cosh x \int_0^x \sinh t \cosh t dt$$

$$= \frac{x}{2} \sinh x - \frac{\sinh x}{2} \left[\frac{\sinh 2t}{2} \Big|_0^x + t \Big|_0^x \right] + \frac{\cosh x}{2} \left[\frac{\sinh^2 t}{2} \Big|_0^x \right]$$

$$= \frac{x}{2} \sinh x - \frac{\sinh x \sinh 2x}{4} + \frac{x \sinh x}{2} + \frac{\cosh x \sinh^2 x}{2}$$

$$= \frac{-\sinh x \sinh 2x + 2x \sinh x + \cosh x \sinh^2 x}{4}$$

$$= \frac{\cosh x \sinh^2 x}{2} + \frac{\cosh x \sinh^2 x}{2} = 0$$

i.e. $U_4(x) = 0$

So upto so on $U_2(x) = 0$, $U_3(x) = 0$, —

Hence the exact solution will be

$$U(x) = \cosh x$$

Q#01

$$e^x + \sin x - \cos x = \int_0^x 2e^{x-t} u(t) dt$$

differentiat w.r.t. x by using Leibniz Rule.

$$\frac{d}{dx} \int_{G(x)}^{H(x)} F(x,t) dt = \int_{G(x)}^{H(x)} \frac{\partial}{\partial x} F(x,t) dt + F(x, H(x)) \frac{dH(x)}{dx} - F(x, G(x)) \frac{dG(x)}{dx}$$

$$\frac{d}{dx} e^x + \frac{d}{dx} \sin x - \frac{d}{dx} \cos x = \frac{d}{dx} \int_0^x 2e^{x-t} u(t) dt$$

$$e^x + \cos x + \sin x = 2 \int_0^x \frac{\partial}{\partial x} e^x \cdot e^{-t} u(t) dt + 2e^{x-x} u(x) - 0$$

$$e^x + \cos x + \sin x = 2 \int_0^x e^{x-t} u(t) dt + 2u(x)$$

$$\Rightarrow 2u(x) = e^x + \cos x + \sin x - 2 \int_0^x e^{x-t} u(t) dt$$

$$u(x) = \frac{1}{2} (e^x + \cos x + \sin x) - \int_0^x e^{x-t} u(t) dt \quad \text{--- (1)}$$

Here ~~Here~~ we will find the solution of Volterra's integral eq of second kind

Here we will use successive approximation to solve it.

let zeroth approximation is

$$u_0(x) = \cos x$$

$$u_1(x) = \frac{1}{2} (e^x + \cos x + \sin x) - \int_0^x e^{x-t} \cos t dt$$

$$= \frac{1}{2} (e^x + \cos x + \sin x) - e^x \int_0^x e^{-t} \cos t dt \quad \text{--- (2)}$$

Here

$$I = \int_0^x e^{-t} \cos t dt$$

$$= -\cos t e^{-t} \Big|_0^x - \int_0^x e^{-t} \sin t dt$$

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$$I = [-\cos x e^{-x} + 1] - \left[-\sin t e^{-t} \Big|_0^x + \int_0^x e^{-t} \cos t dt \right]$$

$$I = 1 - \cos x e^{-x} + \sin x e^{-x} - \int_0^x e^{-t} \cos t dt$$

$$I + I = 1 - \cos x e^{-x} + \sin x e^{-x}$$

$$2I = \frac{e^x}{e^x} - \frac{\cos x}{e^x} + \frac{\sin x}{e^x}$$

$$I = \frac{1}{2} \frac{1}{e^x} (e^x - \cos x + \sin x)$$

put in (2) we get

$$U_1(x) = \frac{1}{2} (e^x + \sin x + \cos x) = \frac{1}{2} e^x \cdot \frac{1}{e^x} (e^x - \cos x + \sin x)$$

$$= \frac{1}{2} (e^x + \sin x + \cos x - e^x + \cos x - \sin x) = \cos x$$

$$U_1(x) = \cos x$$

Similarly $U_2(x) = \cos x, U_3(x) = \cos x$

$$U_n(x) = \cos x \text{ (constant)}$$

$$\Rightarrow U(x) = \lim_{n \rightarrow \infty} U_n(x) = \lim_{n \rightarrow \infty} \cos x = \cos x$$

$$Q\#02 \quad e^x - \cos x = \int_0^x e^{x-t} u(t) dt$$

differentiate w.r.t x and using

Leibniz rule.

$$e^x + \sin x = \int_0^x \frac{\partial}{\partial x} e^x \cdot e^{-t} u(t) dt + e^{x-x} u(x) - 0$$

$$e^x + \sin x = \int_0^x e^{x-t} u(t) dt + u(x)$$

$$\Rightarrow u(x) = e^x + \sin x - \int_0^x e^{x-t} u(t) dt \quad \text{--- (1)}$$

this Volterra integral eq of 2nd kind.
we will use Laplace to find solution.

taking Laplace of (1)

$$u(s) = \frac{1}{s-1} + \frac{1}{s^2+1} - \mathcal{L} \left\{ \int_0^x e^{x-t} u(t) dt \right\}$$

$$u(s) = \frac{1}{s-1} + \frac{1}{s^2+1} - \mathcal{L}\{e^x\} \mathcal{L}\{u(x)\} \quad \therefore \text{by convolution theorem}$$

$$u(s) = \frac{1}{s-1} + \frac{1}{s^2+1} - \frac{u(s)}{s-1}$$

$$\Rightarrow u(s) + \frac{u(s)}{s-1} = \frac{1}{s-1} + \frac{1}{s^2+1}$$

$$u(s) \left(1 + \frac{1}{s-1} \right) = \frac{s^2+1+s-1}{(s-1)(s^2+1)} = \frac{s(s+1)}{(s-1)(s^2+1)}$$

$$u(s) \left(\frac{s-1+1}{s-1} \right) = \frac{s(s+1)}{(s^2+1)(s-1)}$$

$$\frac{s u(s)}{(s-1)} = \frac{s(s+1)}{(s-1)(s^2+1)} \Rightarrow u(s) = \frac{s}{s^2+1} + \frac{1}{s^2+1} \quad \text{--- (2)}$$

By taking inverse Laplace of (2)

$$u(x) = \cos x + \sin x$$

$$Q \# 03 \quad x = \int_0^x (x-t+1) u(t) dt$$

differentiate w.r.t x by using Leibniz rule.

$$1 = \frac{d}{dx} \int_0^x (x-t+1) u(t) dt$$

$$1 = \int_0^x \frac{\partial}{\partial x} (x-t+1) u(t) dt + (x-x+1) u(x) - 0$$

$$1 = \int_0^x (1-0) u(t) dt + u(x)$$

$$\Rightarrow u(x) = 1 - \int_0^x u(t) dt \quad \text{--- (1)}$$

(1) is Volterra integral eq of 2nd kind

Now taking Laplace of (1)

$$\mathcal{L}\{u(x)\} = \mathcal{L}\{1\} - \mathcal{L}\left\{\int_0^x u(t) dt\right\}$$

$$u(s) = \frac{1}{s} - \mathcal{L}\{1\} \mathcal{L}\{u(t)\} \quad \because \text{by convolution theorem}$$

$$u(s) = \frac{1}{s} - \frac{u(s)}{s}$$

$$u(s) + \frac{u(s)}{s} = \frac{1}{s}$$

$$\Rightarrow u(s) \left(1 + \frac{1}{s}\right) = \frac{1}{s}$$

$$u(s) \left(\frac{s+1}{s}\right) = \frac{1}{s}$$

$$\Rightarrow u(s) = \frac{1}{s+1}$$

take inverse Laplace.

$$u(x) = e^{-x}$$

Q#04 $e^x + \sin x - \cos x = \int_0^x 2 \cos(x-t) u(t) dt$
differentiate w.r.t x and using
Leibniz rule.

$$e^x + \cos x + \sin x = 2 \int_0^x -\sin(x-t) u(t) dt + 2 \cos(x-x) u(x) = 0$$

$$e^x + \cos x + \sin x = -2 \int_0^x \sin(x-t) u(t) dt + 2(1) u(x)$$

$$\Rightarrow u(x) = \frac{1}{2} (e^x + \cos x + \sin x) + \int_0^x \sin(x-t) u(t) dt \quad \text{--- (1)}$$

(1) is V.I.Eq of 2nd kind

Now we will use successive approximation
to solve (1) & let

$$u_0(x) = e^x \quad (\text{zero approximation})$$

$$\Rightarrow u_1(x) = \frac{1}{2} (e^x + \cos x + \sin x) + \int_0^x \sin(x-t) e^t dt \quad \text{--- (2)}$$

Here

$$\begin{aligned} I &= \int_0^x \sin(x-t) e^t dt = \sin(x-t) e^t \Big|_0^x + \int_0^x \cos(x-t) e^t dt \\ &= 0 - \sin x e^0 + \left[\cos(x-t) e^t \Big|_0^x - \int_0^x \sin(x-t) e^t dt \right] \\ &= -\sin x + (1) e^x - \cos x (e^0) - I \end{aligned}$$

$$2I = -\sin x + e^x - \cos x$$

$$I = \frac{1}{2} (-\sin x + e^x - \cos x)$$

(2) \Rightarrow

$$\begin{aligned} u_1(x) &= \frac{1}{2} (e^x + \cos x + \sin x) + \frac{1}{2} (-\sin x + e^x - \cos x) \\ &= \frac{1}{2} (2e^x) = e^x \end{aligned}$$

Similarly $u_2(x) = e^x$, $u_3(x) = e^x$

$$\vdots$$

$$u_n(x) = e^x$$

$$\text{So } u(x) = \lim_{n \rightarrow \infty} u_n(x) = \lim_{n \rightarrow \infty} e^x = e^x$$

$$u(x) = e^x$$

$$Q\#05 \quad e^x - x - 1 = \int_0^x (x-t+1) u(t) dt$$

differentiate w.r.t x by using Leibniz rule.

$$e^x - 1 - 0 = \int_0^x \frac{\partial}{\partial x} (x-t+1) u(t) dt + (x-x+1)u(x) - 0$$

$$e^x - 1 = \int_0^x u(t) dt + u(x)$$

$$u(x) = e^x - 1 - \int_0^x u(t) dt \quad \text{--- (1)}$$

(1) is Volterra I.Eq of 2nd kind.

taking Laplace of (1) we get

$$u(s) = \frac{1}{s-1} - \frac{1}{s} - \mathcal{L}\{1\} \mathcal{L}\{u(x)\}$$

\therefore using convolution theorem

$$u(s) = \frac{1}{s-1} - \frac{1}{s} - \frac{u(s)}{s}$$

$$u(s) \left(1 + \frac{1}{s}\right) = \frac{1}{s-1} - \frac{1}{s}$$

$$u(s) \left(\frac{s+1}{s}\right) = \frac{s - (s-1)}{s(s-1)}$$

$$u(s) (s+1) = \frac{s - s + 1}{s-1}$$

$$u(s) = \frac{1}{(s+1)(s-1)} = \frac{1}{s^2-1}$$

taking inverse Laplace:

$$\mathcal{L}^{-1}\{u(s)\} = \mathcal{L}^{-1}\left\{\frac{1}{s^2-1}\right\}$$

$$u(x) = \sinh x$$

$$Q \# 06 \quad \frac{1}{2} x^2 e^x = \int_0^x e^{x-t} u(t) dt$$

differentiate w.r.t x sp using Leibniz theorem

$$\frac{1}{2} \frac{d}{dx} (x^2 e^x) = \frac{d}{dx} \int_0^x e^{x-t} u(t) dt$$

$$\frac{1}{2} (2x e^x + x^2 e^x) = \int_0^x e^{x-t} u(t) dt + e^{x-x} u(x) - 0$$

$$x e^x + \frac{x^2 e^x}{2} = \int_0^x e^{x-t} u(t) dt + u(x)$$

$$\Rightarrow u(x) = x e^x + \frac{1}{2} x^2 e^x - \int_0^x e^{x-t} u(t) dt \quad \text{--- (1)}$$

(1) is Volterra integral eq of 2nd kind for this let $u_0(x) = x e^x$ (zeroth approx)

$$u_1(x) = x e^x + \frac{1}{2} e^x x^2 - \int_0^x e^{x-t} t e^t dt$$

$$= x e^x + \frac{1}{2} x^2 e^x - \int_0^x e^{x-t+t} t dt$$

$$= x e^x + \frac{1}{2} e^x x^2 - e^x \int_0^x t dt$$

$$u_1(x) = x e^x + \frac{1}{2} x^2 e^x - e^x \left. \frac{t^2}{2} \right|_0^x$$

$$u_1(x) = x e^x + \frac{1}{2} x^2 e^x - \frac{x^2 e^x}{2}$$

$$\Rightarrow u_1(x) = x e^x$$

Similarly $u_2(x) = x e^x$, $u_3(x) = x e^x$

$$u_n(x) = x e^x$$

So $\lim_{n \rightarrow \infty} u_n(x) = \lim_{n \rightarrow \infty} x e^x$ (constant w.r.t n)

$$u(x) = x e^x$$

$$Q\#07 \quad e^x - 1 = \int_0^x (x-t+1) u(t) dt$$

diff w.r.t x and using Leibniz Rule:

$$e^x - 0 = \frac{d}{dx} \int_0^x (x-t+1) u(t) dt$$

$$e^x = \int_0^x (1-0+0) u(t) dt + (x-x+1) u(x)$$

$$e^x = \int_0^x u(t) dt + u(x)$$

$$u(x) = e^x - \int_0^x u(t) dt - 0$$

① is Volterra I.Eq of 2nd kind

Now

taking Laplace of ①

$$\mathcal{L}\{u(x)\} = \mathcal{L}\{e^x\} - \mathcal{L}\left\{\int_0^x u(t) dt\right\}$$

$$U(s) = \frac{1}{s-1} - \mathcal{L}\{1\} \mathcal{L}\{u(x)\} \quad \text{By using convolution theorem}$$

$$U(s) = \frac{1}{s-1} - \frac{U(s)}{s}$$

$$U(s) \left(1 + \frac{1}{s}\right) = \frac{1}{s-1}$$

$$U(s) \left(\frac{s+1}{s}\right) = \frac{1}{s-1}$$

$$\Rightarrow U(s) = \frac{s}{(s+1)(s-1)} = \frac{s}{s^2-1}$$

taking inverse Laplace

$$\mathcal{L}^{-1}\{U(s)\} = \mathcal{L}^{-1}\left\{\frac{s}{s^2-1}\right\} = \mathcal{L}^{-1}\left\{\frac{s}{s^2-1}\right\}$$

$$u(x) = \cosh x$$

$$\text{Q. 08} \quad \sin x - \cos x + 1 = \int_0^x (x-t+1)u(t)dt$$

diff w.r.t x by using Leibniz theorem

$$\frac{d}{dx}(\sin x) - \frac{d}{dx}(\cos x) + 0 = \frac{d}{dx} \int_0^x (x-t+1)u(t)dt$$

$$\cos x + \sin x = \int_0^x (1-0+0)u(t)dt + (x-x+1)u(x)$$

$$\cos x + \sin x = \int_0^x u(t)dt + u(x)$$

$$\Rightarrow u(x) = \cos x + \sin x - \int_0^x u(t)dt \quad \text{--- (1)}$$

(1) is Volterra I.Eq of 2nd kind.
taking Laplace of (1)

$$\mathcal{L}\{u(x)\} = \mathcal{L}\{\cos x\} + \mathcal{L}\{\sin x\} - \mathcal{L}\left\{\int_0^x u(t)dt\right\}$$

$$u(s) = \frac{s}{s^2+1} + \frac{1}{s^2+1} - \mathcal{L}\{1\} \mathcal{L}\{u(x)\}$$

\therefore By convolution theorem

$$u(s) + \frac{u(s)}{s} = \frac{s+1}{s^2+1}$$

$$\Rightarrow u(s) \left(1 + \frac{1}{s}\right) = \frac{s+1}{s^2+1}$$

$$u(s) \left(\frac{s+1}{s}\right) = \frac{s+1}{s^2+1}$$

$$u(s) = \frac{s}{s^2+1}$$

taking inverse Laplace.

$$\mathcal{L}^{-1}\{u(s)\} = \mathcal{L}^{-1}\left\{\frac{s}{s^2+1}\right\}$$

$$u(x) = \cos x$$

$$Q\#09 \quad 5x^4 + x^5 = \int_0^x (x-t+1)u(t)dt$$

diff w.r.t. x using Leibniz theorem

$$5 \cdot 4x^3 + 5x^4 = \int_0^x \frac{\partial}{\partial x} (x-t+1)u(t)dt + (x-x+1)u(x) = 0$$

$$20x^3 + 5x^4 = \int_0^x (1)u(t)dt + u(x)$$

$$\Rightarrow u(x) = 20x^3 + 5x^4 - \int_0^x u(t)dt \quad \text{--- (1)}$$

(1) is Volterra I. Eq. of 2nd kind
take Laplace of (1)

$$\mathcal{L}\{u(x)\} = \mathcal{L}\{20x^3\} + \mathcal{L}\{5x^4\} - \mathcal{L}\left\{\int_0^x u(t)dt\right\}$$

$$u(s) = \frac{20 \cdot 3!}{s^4} + \frac{4!}{s^5} - \mathcal{L}\{1\} \mathcal{L}\{u(x)\}$$

$$u(s) = \frac{20 \times 6}{s^4} + \frac{120}{s^5} - \frac{u(s)}{s} \quad \because \text{using convolution theorem}$$

$$u(s) \left(1 + \frac{1}{s}\right) = \frac{120}{s^4} \left(1 + \frac{1}{s}\right)$$

$$\Rightarrow u(s) = \frac{120}{s^4}$$

$$u(s) = \frac{20 \times 6}{s^4} = \frac{20 \times 3!}{s^4}$$

take inverse Laplace

$$\mathcal{L}^{-1}\{u(s)\} = 20 \cdot \mathcal{L}^{-1}\left\{\frac{3!}{s^4}\right\}$$

$$u(x) = 20x^3$$

$$Q210 \quad 4+x-4e^x+3xe^x = \int_0^x (x-t+2)u(t)dt$$

diff. w.r.t x & using Leibniz theorem

$$0+1-4e^x+(3e^x+3xe^x) = \int_0^x \frac{d}{dx}(x-t+2)u(t)dt$$

$$1-4e^x+3e^x+3xe^x = \int_0^x u(t)dt + 2u(x) - 0$$

$$\Rightarrow u(x) = \frac{1}{2} [1-e^x+3xe^x] - \frac{1}{2} \int_0^x u(t)dt \quad \text{--- (1)}$$

(1) is Volterra I. Eq. of 2nd Kind.

taking Laplace of (1)

$$u(s) = \frac{1}{2} \left[\frac{1}{s} - \frac{1}{s-1} - 3 \frac{d}{ds} \frac{1}{(s-1)} \right] - \frac{1}{2} \mathcal{L}\{1\} \mathcal{L}\{u(x)\}$$

$$u(s) = \frac{1}{2} \left[\frac{1}{s} - \frac{1}{s-1} + \frac{3}{(s-1)^2} \right] - \frac{u(s)}{2s}$$

$$u(s) \left(1 + \frac{1}{2s} \right) = \frac{1}{2} \left[\frac{(s-1)^2 - s(s-1) + 3s}{s(s-1)^2} \right]$$

$$u(s) \left(\frac{2s+1}{2s} \right) = \frac{1}{2} \left[\frac{s^2 - 2s + 1 - s^2 + s + 3s}{s(s-1)^2} \right]$$

$$u(s) \left(\frac{2s+1}{2s} \right) = \frac{(2s+1)}{(s-1)^2}$$

$$u(s) = \frac{1}{(s-1)^2}$$

taking inverse Laplace.

$$\mathcal{L}^{-1}\{u(s)\} = \mathcal{L}^{-1}\left\{ \frac{1}{(s-1)^2} \right\}$$

$$u(x) = xe^x$$

$$Q\#11 \quad -3 - x + x^2 + \frac{x^3}{3!} + 3e^x = \int_0^x (x-t+2)u(t)dt$$

diff w.r.t x Eq using Leibniz Theorem

$$-0 = 1 + 2x + \frac{3x^2}{2} + 3e^x = \int_0^x (1-0+0)u(t)dt + (x-x+2)u(x)$$

$$-1 + 2x + \frac{3x^2}{2} + 3e^x = \int_0^x u(t)dt + 2u(x)$$

$$\Rightarrow u(x) = \frac{1}{2} \left[-1 + 2x + \frac{3x^2}{2} + 3e^x \right] - \frac{1}{2} \int_0^x u(t)dt \quad \text{--- (1)}$$

(1) is Volterra I. Eq. of 2nd kind.

taking Laplace of (1)

$$u(s) = \frac{1}{2} \left[\frac{-1}{s} + \frac{2}{s^2} + \frac{3!}{2s^3} + \frac{3}{s-1} \right] - \frac{1}{2} \int_0^x u(t)dt$$

$$u(s) = \frac{1}{2} \left[\frac{-s^2(s-1) + 2s(s-1) + s-1 + 3s^3}{s^3(s-1)} \right] - \frac{u(s)}{2s}$$

$$u(s) \left(1 + \frac{1}{2s} \right) = \frac{1}{2} \left[\frac{-s^3 + s^2 + 2s^2 - 2s + s - 1 + 3s^3}{s^3(s-1)} \right]$$

$$u(s) \left(\frac{2s+1}{2s} \right) = \frac{1}{2} \left(\frac{2s^3 + 3s^2 - s - 1}{s^3(s-1)} \right)$$

$$u(s) (2s+1) = \frac{(2s^3 + 3s^2 - s - 1)}{s^2(s-1)}$$

$2s^3 + 3s^2 - s - 1$ (By synthetic division)

$$\begin{array}{r|rrrr} & 2 & 3 & -1 & -1 \\ -\frac{1}{2} & \downarrow & \frac{-1}{2} \cdot 2 & \frac{-1}{2} \cdot 2 & \frac{-1}{2} \cdot (-2) \\ \hline & 2 & 2 & -2 & 0 \end{array}$$

$$(2s^3 + 3s^2 - s - 1) = (s + \frac{1}{2})(2s^2 + 2s - 2)$$

$$= \underline{(2s+1)} \cdot 2(s^2 + s - 1) = (2s+1)(s^2 + s - 1)$$

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$$\Rightarrow (2s^2 + 3s - 1) = (2s+1)(s^2 + s - 1)$$

$$\Rightarrow u(s)(2s+1) = \frac{(2s+1)(s^2 + s - 1)}{s^2(s-1)}$$

$$\Rightarrow u(s) = \frac{s^2 + (s-1)}{s^2(s-1)}$$

$$u(s) = \frac{s^2}{s^2(s-1)} + \frac{(s-1)}{s^2(s-1)}$$

$$u(s) = \frac{1}{s-1} + \frac{1}{s^2}$$

taking inverse Laplace.

$$\mathcal{L}^{-1}\{u(s)\} = \mathcal{L}^{-1}\left\{\frac{1}{s-1}\right\} + \mathcal{L}^{-1}\left\{\frac{1}{s^2}\right\}$$

$$u(x) = e^x + x$$

$$u(x) = x + e^x$$

$$Q\#12 \quad \tan x - \ln |\cos x| = \int_0^x (x-t+1)u(t) dt$$

diff w.r.t x & using Leibniz theorem; $x \in \pi/2$

$$\frac{d}{dx} (\tan x) = \frac{d}{dx} (-\ln |\cos x|) = \frac{d}{dx} \int_0^x (x-t+1)u(t) dt$$

$$\sec^2 x - \frac{1}{\cos x} (-\sin x) = \int_0^x (1-0+0)u(t) dt + u(x)$$

$$\sec^2 x + \tan x = \int_0^x u(t) dt + u(x)$$

$$\Rightarrow u(x) = \sec^2 x + \tan x - \int_0^x u(t) dt \quad \text{--- (1)}$$

(1) is Volterra I. Eq of 2nd kind.

we will use successive approximation

Let $u_0(x) = \sec^2 x$ (zeroth approximation)

$$u_1(x) = \sec^2 x + \tan x - \int_0^x \sec^2 t dt$$

$$= \sec^2 x + \tan x - \tan t \Big|_0^x$$

$$= \sec^2 x + \tan x - \tan x - \tan 0$$

$$u_1(x) = \sec^2 x$$

$$\text{Similarly: } u_2(x) = \sec^2 x$$

!

$$u_n(x) = \sec^2 x$$

$$u(x) = \lim_{n \rightarrow \infty} u_n(x) = \lim_{n \rightarrow \infty} \sec^2 x$$

$$= \sec^2 x$$

$$u(x) = \sec^2 x.$$

Question 13 :-

$$x \sin x = 2 \int_0^x \sin(x-t) u(t) dt$$

Sol:-

Let

$$x \sin x = 2 \int_0^x \sin(x-t) u(t) dt$$

Differentiate on both sides w.r.t "x"

$$x \cos x + \sin x = 2 \left[\int_0^x \cos(x-t) u(t) dt + \sin(x-x) u(x) - \sin(x-0) u(0) \right] \therefore \text{Apply the Leibniz}$$

Rule.

$$x \cos x + \sin x = 2 \int_0^x \cos(x-t) u(t) dt + \sin(0) u(x)$$

$$x \cos x + \sin x = 2 \int_0^x \cos(x-t) u(t) dt \quad \therefore u(x, x) \neq 0$$

Again differentiate and apply the Leibniz

Rule.

So, \Rightarrow

$$-x \sin x + \cos x + \cos x = 2 \left[-\int_0^x \sin(x-t) u(t) dt + \cos(x-x) u(x) - \cos(x-0) u(0) \right]$$

$$-x \sin x + 2 \cos x = -2 \int_0^x \sin(x-t) u(t) dt + 2 u(x)$$

$$2 u(x) = -x \sin x + 2 \cos x + 2 \int_0^x \sin(x-t) u(t) dt$$

$$u(x) = \frac{-x \sin x}{2} + \cos x + \int_0^x \sin(x-t) u(t) dt \quad \text{--- (1)}$$

Applying the Laplace Equation.

$$\mathcal{L}\{u(x)\} = -\frac{1}{2} \mathcal{L}\{x \sin x\} + \mathcal{L}\{\cos x\} + \mathcal{L}\left\{\int_0^x \sin(x-t) u(t) dt\right\}$$

$$U(s) = -\frac{1}{2} \left(\frac{s}{(s^2+1)^2} \right) + \frac{s}{s^2+1} + \mathcal{L}\{\sin x\} \mathcal{L}\{u(x)\}$$

\therefore By Laplace Convolution Product

$$U(s) = -\frac{s}{2(s^2+1)^2} + \frac{s}{s^2+1} + \frac{1}{s^2+1} \cdot U(s)$$

$$U(s) - \frac{U(s)}{s^2+1} = \frac{-s}{2(s^2+1)^2} + \frac{s}{s^2+1}$$

$$\left[1 - \frac{1}{s^2+1} \right] U(s) = \frac{-s}{2(s^2+1)^2} + \frac{s}{s^2+1}$$

$$\frac{s^2}{s^2+1} U(s) = \frac{-s + 2s(s^2+1)}{2(s^2+1)^2}$$

$$U(s) = \frac{-s + 2s^3 + 2s}{2s^2(s^2+1)}$$

$$U(s) = \frac{2s^3 + s}{2s^2(s^2+1)} \Rightarrow \frac{s(2s^2+1)}{2s^2(s^2+1)}$$

$$U(s) = \frac{2s^2+1}{2s(s^2+1)} + \frac{1}{2s(s^2+1)}$$

$$U(s) = \frac{s}{s^2+1} + \frac{1}{2} \frac{1}{s(s^2+1)} \quad \text{--- (2)}$$

Use partial fraction,

$$\frac{1}{s(s^2+1)} = \frac{A}{s} + \frac{Bs+C}{s^2+1} \quad \text{--- (2')}$$

$$1 = A(s^2+1) + (B+C)s \quad (3)$$

put $s=0$ in eq. (3)

So,

$$\boxed{1 = A}$$

Now

$$1 = As^2 + A + Bs + Cs$$

$$1 = (A+B)s^2 + (C+B)s + A$$

Comparing for Co-efficient 's²'

$$0 = A+B$$

$$B = -A$$

$$\boxed{B = -1}$$

Comparing Co-efficient 's'

$$\boxed{0 = C}$$

Now Equation (2) becomes,

$$\frac{1}{s(s^2+1)} = \frac{1}{s} - \frac{s}{s^2+1}$$

So, Equation (2) becomes,

$$U(s) = \frac{s}{s^2+1} + \frac{1}{s} \left[\frac{1}{s} - \frac{s}{s^2+1} \right]$$

$$U(s) = \frac{s}{s^2+1} + \frac{1}{2} \frac{1}{s} - \frac{1}{2} \frac{s}{s^2+1}$$

Applying the Laplace Inverse.

$$U(x) = \cos x + \frac{1}{2} x - \frac{1}{2} \cos x$$

$$U(x) = \frac{1}{2} x + (1 - \frac{1}{2}) \cos x$$

$$U(x) = \frac{1}{2} x + \frac{1}{2} \cos x \Rightarrow \boxed{U(x) = \frac{1}{2} (x + \cos x)}$$

Question 14:-

$$e^x - \sin x - \cos x = 2 \int_0^x \sin(x-t) u(t) dt$$

Sol:-

Let

$$e^x - \sin x - \cos x = 2 \int_0^x \sin(x-t) u(t) dt$$

Differentiate w.r.t "x" and applying the Leibniz Rule.

$$e^x - \cos x + \sin x = 2 \left[\int_0^x \cos(x-t) u(t) dt + \sin(x-x) u(x) - \sin(x-0) u(0) \right]$$

$$e^x - \cos x + \sin x = 2 \int_0^x \cos(x-t) u(t) dt \quad ; \quad u(x, x) \neq 0$$

Again Differentiate w.r.t "x" and applying the Leibniz Rule.

$$e^x + \sin x + \cos x = 2 \left[- \int_0^x \sin(x-t) u(t) dt + \cos(x-x) u(x) - \cos(x-0) u(0) \right]$$

$$e^x + \sin x + \cos x = -2 \int_0^x \sin(x-t) u(t) dt + 2u(x)$$

$$2u(x) = e^x + \sin x + \cos x + 2 \int_0^x \sin(x-t) u(t) dt$$

$$u(x) = \frac{e^x}{2} + \frac{\sin x}{2} + \frac{\cos x}{2} + \int_0^x \sin(x-t) u(t) dt$$

Taking Laplace and apply Laplace convolution product.

$$u(s) = \frac{1}{2} \mathcal{L}\{e^x\} + \frac{1}{2} \mathcal{L}\{\sin x\} + \frac{1}{2} \mathcal{L}\{\cos x\} + \mathcal{L}\{\sin x\} \mathcal{L}\{u(x)\}$$

$$u(s) = \frac{1}{2} \frac{1}{s-1} + \frac{1}{2} \frac{1}{s^2+1} + \frac{1}{2} \frac{s}{s^2+1} + \frac{1}{s^2+1} u(s)$$

$$U(s) - \frac{U(s)}{s^2+1} = \frac{1}{2(s-1)} + \frac{1}{2(s^2+1)} + \frac{s}{2(s^2+1)}$$

$$U(s) \left[1 - \frac{1}{s^2+1} \right] = \frac{s^2+1 + s-1 + s(s-1)}{2(s-1)(s^2+1)}$$

$$U(s) \left[\frac{s^2}{s^2+1} \right] = \frac{s^2+1 + s^2-1}{2(s-1)(s^2+1)}$$

$$s^2 U(s) = \frac{s^2}{2(s-1)}$$

$$U(s) = \frac{1}{s-1}$$

Taking Laplace Inverse

$$U(x) = e^{x}$$

$$Q15: \sin x - \cos x + e^{-x} = \int_0^x 2 \sin(x-t) u(t) dt$$

The Volterra integral equation of first kind is given

Differentiating both sides w.r.t x and using Leibnitz Rule

$$\frac{d}{dx} (\sin x - \cos x + e^{-x}) = \frac{d}{dx} \left(2 \int_0^x \sin(x-t) u(t) dt \right)$$

$$\begin{aligned} \cos x + \sin x - e^{-x} &= 2 \int_0^x \frac{\partial}{\partial x} [\sin(x-t) u(t)] dt \\ &\quad + 2 \sin(x-x) u(x) \frac{d}{dx} (x) \\ &\quad - 2 \sin(x-0) u(0) \frac{d}{dx} (0) \end{aligned}$$

$$\cos x + \sin x - e^{-x} = 2 \int_0^x \cos(x-t) u(t) dt$$

which is still a Volter Integral equation of first kind

Differentiating again w.r.t x and using Leibnitz Rule

$$\begin{aligned} -\sin x + \cos x + e^{-x} &= 2 \int_0^x -\sin(x-t) u(t) dt \\ &\quad + 2 \cos(0) u(x) (1) \\ &\quad - 2 \cos x u(0) (0) \end{aligned}$$

$$\Rightarrow -\sin x + \cos x + e^{-x} = 2u(x) - 2 \int_0^x \sin(x-t) u(t) dt$$

$$2u(x) = e^{-x} + \cos x - \sin x + 2 \int_0^x \sin(x-t) u(t) dt$$

$$\Rightarrow U(x) = \frac{1}{2} (e^{-x} + \cos x - \sin x) + \int_0^x \sin(x-t) u(t) dt \quad \text{--- (1)}$$

That is Volterra integral Equation of the second kind

Now we will solve this equation Using Laplace transform on (1)

$$\mathcal{L}[U(x)] = \mathcal{L}\left[\frac{1}{2}(e^{-x} + \cos x - \sin x)\right] + \mathcal{L}\left[\int_0^x \sin(x-t) u(t) dt\right]$$

$$\Rightarrow U(s) = \frac{1}{2} \left\{ \mathcal{L}[e^{-x}] + \mathcal{L}[\cos x] - \mathcal{L}[\sin x] \right\} + \mathcal{L}[\sin x] \mathcal{L}[U(x)]$$

$$= \frac{1}{2} \left\{ \frac{1}{s+1} + \frac{s}{s^2+1} - \frac{1}{s^2+1} \right\} + \frac{1}{s^2+1} U(s)$$

$$\Rightarrow U(s) + \frac{1}{s^2+1} U(s) = \frac{1}{2} \left\{ \frac{s^2+1 + s^2 + s - s - 1}{(s+1)(s^2+1)} \right\}$$

$$U(s) \left\{ 1 + \frac{1}{s^2+1} \right\} = \frac{1}{2} \left\{ \frac{2s^2}{(s+1)(s^2+1)} \right\}$$

$$U(s) \left\{ \frac{s^2}{s^2+1} \right\} = \frac{s^2}{(s+1)(s^2+1)}$$

$$\Rightarrow U(s) = \frac{1}{s+1}$$

Taking Laplace Inverse on both sides

$$\mathcal{L}^{-1}[U(s)] = \mathcal{L}^{-1}\left[\frac{1}{s+1}\right]$$

$$\Rightarrow u(x) = e^{-x}$$

$$\text{Q.16: } \sin x - x \cos x = \int_0^x 2 \sinh(x-t) u(t) dt$$

The Volterra Integral Equation of first kind is given

Differentiating both sides w.r.t x and using Leibnitz Rule

$$\frac{d}{dx} (\sin x - x \cos x) = \frac{d}{dx} \left(\int_0^x 2 \sinh(x-t) u(t) dt \right)$$

$$\begin{aligned} \cos x - \cos x + x \sin x &= \int_0^x \frac{\partial}{\partial x} (2 \sinh(x-t) u(t)) dt \\ &+ 2 \sinh(x-x) u(x) \frac{d}{dx} (x) \\ &- 2 \sinh(x-0) u(0) \frac{d}{dx} (0) \end{aligned}$$

$$\Rightarrow x \sin x = \int_0^x 2 \cosh(x-t) u(t) dt$$

Which is still a Volterra Integral equation of ~~2nd~~ first kind

Differentiating again w.r.t x and using Leibnitz Rule

$$\begin{aligned} \sin x + x \cos x &= \int_0^x 2 \sinh(x-t) u(t) dt \\ &+ 2 \cosh(x-x) u(x) (1) \\ &- 2 \cosh(x-0) u(0) (0) \end{aligned}$$

$$\Rightarrow \sin x + x \cos x = 2U(x) + 2 \int_0^x \sinh(x-t) U(t) dt$$

or

$$U(x) = \frac{1}{2} (\sin x + x \cos x) - \int_0^x \sinh(x-t) U(t) dt \quad \text{--- (1)}$$

which is Volterra integral equation of second kind

Now we will solve this equation

Using Laplace transform on (1)

$$L[U(x)] = L\left[\frac{1}{2} (\sin x + x \cos x)\right] - L\left[\int_0^x \sinh(x-t) U(t) dt\right]$$

$$U(s) = \frac{1}{2} \left[L[\sin x] + L[x \cos x] \right] - L[\sinh x] \cdot L[U(x)]$$

$$= \frac{1}{2} \left[\frac{1}{s^2+1} + \frac{d}{ds} \left(\frac{s}{s^2+1} \right) \right] - \frac{1}{s^2-1} U(s)$$

$$\Rightarrow U(s) + \frac{1}{s^2-1} U(s) = \frac{1}{2} \left[\frac{1}{s^2+1} - \frac{(s^2+1) - s(2s)}{(s^2+1)^2} \right]$$

$$U(s) \left[1 + \frac{1}{s^2-1} \right] = \frac{1}{2} \left[\frac{s^2+1 + s^2-1}{(s^2+1)^2} \right]$$

$$\Rightarrow U(s) \left[\frac{s^2+1+1}{s^2-1} \right] = \frac{1}{2} \left[\frac{2s^2}{(s^2+1)^2} \right]$$

$$\Rightarrow U(s) = \frac{s^2-1}{(s^2+1)^2}$$

$$= \frac{s^2+1}{(s^2+1)^2} - \frac{2}{(s^2+1)^2}$$

$$= \frac{1}{s^2+1} - \frac{2}{(s^2+1)^2}$$

Taking Inverse Laplace Transform

$$L^{-1}[U(s)] = L^{-1}\left[\frac{1}{s^2+1}\right] - 2L^{-1}\left[\frac{1}{(s^2+1)^2}\right]$$

$$U(x) = \sin x - 2L^{-1}\left[\frac{1}{(s^2+1)^2}\right] \quad \text{--- (2)}$$

Consider

$$L^{-1}\left[\frac{1}{(s^2+1)^2}\right] = L^{-1}\left[\frac{1}{s^2+1} - \frac{1}{s^2+1}\right]$$

$$= \int_0^x \sin(x-t)\sin t dt$$

$$= \int_0^x \sin x \cos t \sin t dt - \int_0^x \cos x \sin t \sin t dt$$

$$= \sin x \left| \frac{\sin^2 t}{2} \right|_0^x - \cos x \int_0^x \left(\frac{1 - \cos 2t}{2} \right) dt$$

$$= \frac{\sin^3 x}{2} - \cos x \left(\frac{1}{2} \right) \int_0^x dt + \frac{\cos x}{2} \left| \frac{\sin 2t}{2} \right|_0^x$$

$$= \frac{\sin^3 x}{2} - \frac{x \cos x}{2} + \frac{2 \sin x \cos^2 x}{4}$$

$$= \frac{\sin^3 x}{2} (\sin^2 x + \cos^2 x) - \frac{x \cos x}{2}$$

$$= \frac{\sin x}{2} - \frac{x \cos x}{2}$$

from (2)

$$U(x) = \sin x - 2 \left(\frac{\sin x}{2} - \frac{x \cos x}{2} \right)$$

$$= \sin x - \sin x + x \cos x$$

$$\Rightarrow U(x) = x \cos x$$