

Numerical Solution of Volterra- Fredholm integral equations using Hybrid Orthonormal Bernstein and Block-Pulse Functions

Abstract

we have proposed an efficient numerical method to solve a class of mixed Volterra-Fredholm integral equations (VFIE's) of the second kind, numerically based on Hybrid Orthonormal Bernstein and Block-Pulse Functions (OBH). The aim of this paper is to apply OBH method to obtain approximate solutions of nonlinear Fuzzy Fredholm Integro-differential Equations. First we introduce properties of Hybrid Orthonormal Bernstein and Block-Pulse Functions, we used it to transform the integral equations to the system of linear algebraic equations then an iterative approach is proposed to obtain approximate solution of class of linear algebraic equations, a numerical examples is presented to illustrate the proposed method. The error estimates of the proposed method is given.

Keywords: Hybrid orthonormal Bernstein and Block-Pulse Functions, linear Volterra-Fredholm integral equations, Integration of the cross product, Product matrix, Coefficient matrix.

1. Introduction

Integral equations are encountered in various fields of science and numerous applications such as physics [1], biology [2] and engineering [3,4]. But we can also use it in numerous applications, such as biomechanics, control, economics, elasticity, electrical engineering, electrodynamics, electrostatics, filtration theory, fluid dynamics, game theory, heat and mass transfer, medicine, oscillation theory, plasticity, queuing theory, etc. [5]. Fredholm and Volterra integral equations of the second kind show up in studies that includes airfoil theory [6], elastic contact problems [7,8], fracture mechanics [9], combined infrared radiation and molecular conduction [10] and so on.

Numerical Solution Of Linear Volterra-Fredholm Integral Equations, such as Block-Pulse functions [14 - 19], Triangular functions [20 - 22], Haar functions [23], Hybrid Legendre and Block-Pulse functions [24 - 25], Hybrid Chebyshev and Block-Pulse functions [25- 26], Hybrid Taylor, Block-Pulse functions [27], Hybrid Fourier and Block-Pulse functions In recent years,

31 many researchers have been successfully applying Bernstein polynomials method (BPM) to
 32 various linear and nonlinear integral equations . For example, Bernstein polynomials method is
 33 applied to find an approximate solution for Fredholm integro-Differential equation and integral
 34 equation of the second kind in (AL-Juburee 2010). (Al-A'asam 2014) used Bernstein
 35 polynomials for deriving the modified Simpson's 3/8 ,and the composite modified Simpson's 3/8
 36 to solve one dimensional linear Volterra integral equations of the second kind. Application of
 37 two-dimensional Bernstein polynomials for solving mixed Volterra-Fredholm integral equations
 38 can be found in(Hosseini.et al 2014) . In this paper, Hybrid Orthonormal Bernstein and Block-
 39 Pulse Functions (OBH) to solve mixed Volterra-Fredholm integral equations (VFIE's) of the
 40 second kind:

$$41 \quad u(x) = f(x) + \lambda_1 \int_a^x k_1(x,t)u(t) dt + \lambda_2 \int_a^b k_2(x,t)u(t) dt$$

42 where $a \leq x \leq b, \lambda_1, \lambda_2$ are scalar parameters, $f(x), k_1(x,t), k_2(x,t)$ are continuous functions
 43 and $u(x)$ is the unknown function to be determine.

44 The advantage of this method to other existing methods is its simplicity of implementation
 45 besides some other advantages.

46 This paper is organized as follows: In Section 2, we introduce Bernstein polynomials and their
 47 properties. Also we orthonormal these polynomials and hybrid them with Block-Pulse functions
 48 to obtain new basis. In Section 3, these new basis together with collocation method are used to
 49 reduce the linear Volterra-fredholm integral equation to a linear system that can be solved by
 50 various method. Section 4 illustrates some applied models to show the convergence, accuracy
 51 and advantage of the proposed method and compares it with some other existed method. In
 52 Section 5, numerical experiments are conducted to demonstrate the viability and the efficiency of
 53 the proposed method computationally. Finally Section 6 concludes the paper.

54

55 **2. BASIC DEFINITION**

56 In this section we introduce Bernstein polynomials and their properties to get better
 57 approximation, we orthonormal these polynomials and hybrid them with Block-Pulse functions.

58 **A. Definition of Bernstein polynomials**

59 B-polynomials (Bernstein polynomials basis) of nth-degree were introduced in the
 60 approximation of continuous functions $f(x)$ on an interval $[0, 1]$ (see [11]),

61 $B_{i,n}(x) = \binom{n}{i} x^i (1-x)^{n-i}, \quad 0 \leq i \leq n. \quad (1)$

62 There are $(n+1)$ n th-degree polynomials and for convenience,
 63 we set $B_{i,n}(x) = 0$, if $i < 0$ or $i > n$.

64 A recursive definition also can be used to generate the B-polynomials over this interval, so that
 65 the i th n th degree B-polynomial can be written;

66 $B_{i,n}(x) = (1-x)B_{i,n-1}(x) + xB_{i-1,n-1}(x) \quad (2)$

67 The explicit representation of the orthonormal Bernstein polynomials, denoted by $(OB_{i,n}(x))$
 68 here, was discovered by analyzing the resulting orthonormal polynomials after applying the
 69 Gram-Schmidt process on sets of Bernstein polynomials of varying degree n . For example,
 70 for $n=5$, using the Gram-Schmidt process on $OB_{i,5}(x)$ normalizing, and simplifying the
 71 resulting functions, we get the following set of orthonormal polynomials;

72 $OB_{0,5}(x) = \sqrt{11}(1-t)^5$

73 $OB_{1,5}(x) = 3(1-t)^4(11t-1)$

74 $OB_{2,5}(x) = \sqrt{7}(1-t)^3(55t^2-20t+1)$

75 $OB_{3,5}(x) = \sqrt{5}(1-t)^2(165t^3-135t^2+27t-1)$

76 $OB_{4,5}(x) = \sqrt{3}(1-t)(330t^4-480t^3+216t^2-32t+1)$

77 $OB_{5,5}(x) = (462t^5-1050t^4+840t^3-280t^2+35t-1)$

78 We can see from these equations that the orthonormal Bernstein polynomials are, in general, a
 79 product of a factorable polynomial and a non-factorable polynomial. For the factorable part of
 80 these polynomials, there exists a pattern of the form

81 $(\sqrt{2(n-i)+1})(1-t)^{n-i} \quad i = 0,1,\dots,n.$

82 While it is less clear that there is a pattern in the non-factorable part of these polynomials, the
 83 pattern can be determined by analyzing the binomial coefficients present in Pascal's triangle. In
 84 doing this, we have determined the explicit representation for the orthonormal Bernstein
 85 polynomials to be

86 $OB_{i,n}(x) = (\sqrt{2(n-j)+1})(1-t)^{n-i} \sum_{k=0}^i (-1)^k \binom{2n+1-k}{i-k} \binom{i}{k} t^{i-k} \quad (3)$

87 **B. Definition of Block-Pulse functions (BPFs) and their properties**

88 BPFs are studied by many authors and applied for solving different problems, for
89 example see [12].

90 A k - set of BPFs over the interval $[0, T)$ is defined as

91
$$B_i(t) = \begin{cases} 1, & \frac{iT}{k} \leq t < \frac{(i+1)T}{k}, i = 0,1,\dots,k-1. \\ 0, & \text{elsewhere} \end{cases} \quad (4)$$

92 with a positive integer value for k . In this paper, it is assumed that $T = 1$, so BPFs are defined
93 over $[0, 1)$. BPFs have some main properties, the most important of these properties are
94 disjointness, orthogonality, and completeness.

95 (1) The disjointness property can be clearly obtained from the definition of BPFs

96
$$B_i(t)B_j(t) = \begin{cases} B_i(t), & i = j \\ 0, & i \neq j \end{cases} \quad i, j = 0,1,\dots,k-1 \quad (5)$$

97 (2) The orthogonality property of these functions is

98
$$\langle B_i(t), B_j(t) \rangle = \int_0^1 B_i(t) B_j(t) dt = \begin{cases} \frac{1}{k}, & i = j \\ 0, & i \neq j \end{cases} \quad i, j = 0,1,\dots,k-1 \quad (6)$$

99 (3) The third property is completeness. For every $y \in L^2[0,1)$, when k approaches to the
100 infinity, Parseval's identity holds, that is

101
$$\int_0^1 y^2(t) dt = \sum_{i=1}^{\infty} c_i^2 \|B_i(t)\|^2$$

102 where $c_i = k \int_0^1 f(t) B_i(t) dt \quad (7)$

103 **3. Some properties of hybrid functions**

104 **A. Hybrid functions of block-pulse and Orthonormal Bernstein polynomials**

105 We define *OBH* on the interval $[0; 1]$ as follow:

$$106 \quad OBH_{i,j}(x) = \begin{cases} B_{j,n}(Mx - i + 1) & \frac{i-1}{M} \leq x < \frac{i}{M} \\ 0 & \text{otherwise} \end{cases} \quad (8)$$

107 where $i = 1, 2, \dots, M$ and $j = 0, 1, 2, \dots, n$. thus our new basis is $\{OBH_{1,0}, OBH_{1,1}, \dots, OBH_{M,n}\}$ and
 108 we can approximate function with this base. for example for $M = 2$ and $n = 1$

$$109 \quad OBH_{1,0}(x) = \begin{cases} (-2x + 1) & 0 \leq x < \frac{1}{2} \\ 0 & \text{otherwise} \end{cases}$$

$$110 \quad OBH_{2,0}(x) = \begin{cases} (2x) & \frac{1}{2} \leq x < 1 \\ 0 & \text{otherwise} \end{cases}$$

$$111 \quad OBH_{1,1}(x) = \begin{cases} (-2x + 2) & 0 \leq x < \frac{1}{2} \\ 0 & \text{otherwise} \end{cases}$$

$$112 \quad OBH_{2,1}(x) = \begin{cases} (2x - 1) & \frac{1}{2} \leq x < 1 \\ 0 & \text{otherwise} \end{cases}$$

113

114 **B. Function approximation by using OBH functions**

115 Any function $y(t)$ which is square integrable in the interval $[0,1)$ can be expanded in a hybrid
 116 Orthonormal Bernstein and Block-Pulse Functions

$$117 \quad y(t) = \sum_{i=1}^{\infty} \sum_{j=0}^{\infty} c_{ij} OBH_{ij}(t), \quad i = 1, 2, \dots, \infty, \quad j = 0, 1, 2, \dots, \infty, \quad t \in [0,1), \quad (9)$$

118 where the hybrid Orthonormal Bernstein and Block-Pulse coefficients

$$119 \quad c_{ij} = \frac{(y(t), OBH_{ij}(t))}{(OBH_{ij}(t), OBH_{ij}(t))} \quad (10)$$

120 In (10), $(.,.)$ denotes the inner product. Usually, the series expansion Eq. (9) contains an infinite
 121 number of terms for a smooth $y(t)$. If $y(t)$ is piecewise constant or may be approximated as
 122 piecewise constant, then the sum in (9) may be terminated after nm terms, that is

123
$$y(t) \cong \sum_{i=1}^M \sum_{j=0}^n c_{ij} OBH_{ij}(t) = C^T OBH(t) \quad (11)$$

124 where

125
$$OBH(x) = [OBH_{1,0}, OBH_{1,1}, \dots, OBH_{M,n}]^T,$$

126 and

127
$$C = [c_{1,0}, c_{1,1}, \dots, c_{M,n}]^T$$

128 Therefore we have

129
$$C^T \langle OBH(x), OBH(x) \rangle = \langle u(x), OBH(x) \rangle$$

130 then

131
$$C = D^{-1} \langle u(x), OBH(x) \rangle,$$

132 where

133
$$D = \langle OBH(x), OBH(x) \rangle,$$

134
$$= \int_0^1 OBH(x) OBH^T(x) dx \quad (12)$$

135
$$= \begin{pmatrix} D_1 & 0 & \dots & 0 \\ 0 & D_2 & \dots & 0 \\ \vdots & & \ddots & \\ 0 & 0 & \dots & D_M \end{pmatrix}$$

136 then by using (7) $D_i (i = 1, 2, \dots, M)$ is defined as follow:

137
$$(D_n)_{i+1,j+1} = \int_{\frac{i-1}{M}}^{\frac{i}{M}} B_{i,n}(Mx-i+1) B_{j,n}(Mx-j+1) dx$$

138
$$= \frac{1}{M} \int_0^1 B_{i,n}(x) B_{j,n}(x) dx$$

139
$$= \frac{\binom{n}{i} \binom{n}{j}}{M(2n+1) \binom{2n}{i+j}}$$

140 We can also approximate the function $k(x,t) \in L[0,1]$ as follow:

141
$$k(x,t) \approx OBH^T(x) K OBH(t),$$

142 where K is an $M(n+1)$ matrix that we can obtain as follows:

143 $K = D^{-1} \langle OBH(x) \langle k(x,t), OBH(t) \rangle \rangle D^{-1}$ (13)

144 **C. Integration of OBH functions**

145 In OBH function analysis for a dynamic system, all functions need to be transformed into
 146 OBH functions. Since the differentiation of OBH functions always results in impulse functions
 147 which must be avoided, the integration of OBH functions is preferred. The integration of OBH
 148 functions should be expandable into OBH functions with the coefficient matrix P.

149 $\int_0^t OBH_{(n \times (m+1))}(\tau) d(\tau) \approx P_{n(m+1) \times n(m+1)} OBH_{(n \times (m+1))}(t), t \in [0,1),$ (14)

150 where the $n(m+1)$ -square matrix P is called the operational matrix of integration, and
 151 $OBH_{(n \times (m+1))}(t)$ is defined in Eq. (8). A subscript $n(m+1) \times n(m+1)$ of P denotes its dimension
 152 and P is given in [4] as:

153
$$P_{n(m+1) \times n(m+1)} = \begin{bmatrix} H & G & G & \cdots & G \\ 0 & H & G & \cdots & G \\ 0 & 0 & H & \cdots & G \\ \cdots & \cdots & \cdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & H \end{bmatrix}$$
 (15)

154
$$G_{n(m+1) \times n(m+1)} = \frac{1}{n(m+1)} \begin{bmatrix} 1 & 1 & 1 & \cdots & 1 \\ 1 & 1 & 1 & \cdots & 1 \\ 1 & 1 & 1 & \cdots & 1 \\ \cdots & \cdots & \cdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 \end{bmatrix}$$
 (16)

155 and H is the operational matrix of integration and can be obtained as:
 156

157
$$H_{n(m+1) \times n(m+1)} = \frac{1}{2n(m+1)} \begin{bmatrix} \frac{1}{35} & \frac{263}{105} & \frac{263}{105} & \frac{71}{35} \\ \frac{-3}{35} & \frac{17}{35} & \frac{87}{35} & \frac{67}{35} \\ \frac{3}{35} & \frac{-17}{35} & \frac{53}{35} & \frac{73}{35} \\ \frac{-1}{35} & \frac{17}{105} & \frac{-53}{105} & \frac{69}{35} \end{bmatrix}$$
 (17)

158 The integration of the cross product of two OBH function vectors can be obtained as

$$159 \quad D = \int_0^1 OBH_{(n \times (m+1))}(t) OBH_{(n \times (m+1))}^T(t) d(t) \quad (18)$$

$$160 \quad \approx \begin{bmatrix} L & 0 & \cdots & 0 \\ 0 & L & \cdots & 0 \\ \cdots & \cdots & \ddots & \cdots \\ 0 & 0 & \cdots & L \end{bmatrix}$$

161 where L is an $M \times (n+1)$ diagonal matrix given by

$$162 \quad L = \frac{1}{M(n+M)} \begin{bmatrix} 1 & \frac{1}{2} & \frac{1}{5} & \frac{1}{20} \\ \frac{1}{2} & \frac{3}{5} & \frac{9}{20} & \frac{1}{5} \\ \frac{1}{5} & \frac{9}{20} & \frac{3}{5} & \frac{1}{2} \\ \frac{1}{20} & \frac{1}{5} & \frac{1}{2} & 1 \end{bmatrix} \quad (19)$$

163 Eq. (14-18) are very important for solving Volterra- Fredholm integral equation of the second
 164 kind problems, because the D and P matrix can increase the calculating speed, as well as save
 165 the memory storage.

166

167 **D. Multiplication of hybrid functions**

168 It is usually necessary to evaluate $OBH_{(n \times (m+1))}(t) OBH_{(n \times (m+1))}^T(t)$ for the Volterra- Fredholm
 169 integral equation of the second kind via OBH functions:

170 Let the product of $OBH_{(n \times (m+1))}(t)$ and $OBH_{(n \times (m+1))}^T(t)$ be called the product matrix of OBH
 171 functions:

$$172 \quad OBH_{(n \times (m+1))}(t) OBH_{(n \times (m+1))}^T(t) \cong M_{(n \times (m+1)) \times (n \times (m+1))}(t) \quad (20)$$

$$173 \quad M_{(M(n+1)) \times (M(n+1))}(t) = \begin{bmatrix} OBH_{10}(t)OBH_{10}(t) & OBH_{10}(t)OBH_{20}(t) & \cdots & OBH_{10}(t)OBH_{M,n+1}(t) \\ OBH_{20}(t)OBH_{10}(t) & OBH_{20}(t)OBH_{20}(t) & \cdots & OBH_{20}(t)OBH_{M,n+1}(t) \\ OBH_{30}(t)OBH_{10}(t) & OBH_{30}(t)OBH_{20}(t) & \cdots & OBH_{30}(t)OBH_{M,n+1}(t) \\ \vdots & \vdots & \cdots & \vdots \\ OBH_{M,n+1}(t)OBH_{10}(t) & OBH_{M,n+1}(t)OBH_{20}(t) & \cdots & OBH_{M,n+1}(t)OBH_{M,n+1}(t) \end{bmatrix}$$

174 With the above recursive formulae, we can evaluate $M_{((M,n+1) \times (M,n+1))}(t)$ for any M and n .

175 The matrix $M_{((M,n+1) \times M,n+1)}(t)$ in (20) satisfies

$$176 \quad M_{(M(n+1))}(t) c_{(M(n+1))} = C_{(M(n+1) \times M(n+1))} OBH_{(M(n+1))}(t) \quad (21)$$

177 where $c_{(n(m+1))}$ is defined in Eq. (10) and $C_{(n(m+1) \times n(m+1))}$ is called the coefficient matrix. We

178 consider that $M = 4$ and $n = 3$. That is

$$179 \quad M_{(16 \times 16)}(t) = \begin{bmatrix} OBH_{10}(t)OBH_{10}(t) & OBH_{10}(t)OBH_{20}(t) & \cdots & OBH_{10}(t)OBH_{44}(t) \\ OBH_{20}(t)OBH_{10}(t) & OBH_{20}(t)OBH_{20}(t) & \cdots & OBH_{20}(t)OBH_{44}(t) \\ OBH_{30}(t)OBH_{10}(t) & OBH_{30}(t)OBH_{20}(t) & \cdots & OBH_{30}(t)OBH_{44}(t) \\ \vdots & \vdots & \cdots & \vdots \\ OBH_{44}(t)OBH_{10}(t) & OBH_{44}(t)OBH_{20}(t) & \cdots & OBH_{44}(t)OBH_{44}(t) \end{bmatrix}$$

$$180 \quad c_{(16)} \equiv [c_{10}, c_{20}, \dots, c_{40}, c_{11}, c_{21}, \dots, c_{41}, c_{12}, c_{22}, \dots, c_{42}, c_{31}, c_{32}, \dots, c_{43}] \quad (22)$$

181 and

$$182 \quad OBH_{(16)}(t) \equiv [OBH_{10}(t), OBH_{20}(t), \dots, OBH_{40}(t), OBH_{11}(t), OBH_{21}(t), \dots, \\ OBH_{41}(t), OBH_{12}(t), OBH_{22}(t), \dots, OBH_{42}(t), OBH_{31}(t), OBH_{32}(t), \dots, OBH_{43}(t)]^T$$

183 Using the vector $c_{(16)}$ in Eq. (22), the coefficient matrix $C_{16 \times 16}$ in Eq. (21) determined by

$$184 \quad C_{(M(n+1)) \times (M(n+1))} = \begin{bmatrix} C_0 & 0 & 0 & 0 \\ 0 & C_1 & 0 & 0 \\ 0 & 0 & C_2 & 0 \\ 0 & 0 & 0 & C_3 \end{bmatrix} \quad (23)$$

185 where $C_i, i = 0, 1, 2, 3$ are 4×4 matrices given by

$$\begin{aligned}
186 \quad C_{i(M \times (n+1))} = & \begin{bmatrix}
\frac{13}{4}c_{1i} + \frac{2}{21}c_{2i} & \frac{23}{24}c_{1i} + \frac{5}{14}c_{2i} & \frac{5}{21}c_{1i} + \frac{3}{14}c_{2i} & -\frac{1}{21}c_{1i} + \frac{1}{21}c_{2i} \\
-\frac{2}{105}c_{3i} - \frac{1}{210}c_{4i} & +\frac{6}{35}c_{3i} + \frac{2}{105}c_{4i} & -\frac{3}{70}c_{3i} + \frac{2}{105}c_{4i} & +\frac{1}{210}c_{3i} - \frac{1}{210}c_{4i} \\
\frac{13}{4}c_{1i} + \frac{2}{21}c_{2i} & \frac{23}{24}c_{1i} + \frac{5}{14}c_{2i} & \frac{5}{21}c_{1i} + \frac{3}{14}c_{2i} & -\frac{1}{21}c_{1i} + \frac{1}{21}c_{2i} \\
-\frac{2}{105}c_{3i} - \frac{1}{210}c_{4i} & +\frac{6}{35}c_{3i} + \frac{2}{105}c_{4i} & -\frac{3}{70}c_{3i} + \frac{2}{105}c_{4i} & +\frac{1}{210}c_{3i} - \frac{1}{210}c_{4i} \\
\frac{13}{4}c_{1i} + \frac{2}{21}c_{2i} & \frac{23}{24}c_{1i} + \frac{5}{14}c_{2i} & \frac{5}{21}c_{1i} + \frac{3}{14}c_{2i} & -\frac{1}{21}c_{1i} + \frac{1}{21}c_{2i} \\
-\frac{2}{105}c_{3i} - \frac{1}{210}c_{4i} & +\frac{6}{35}c_{3i} + \frac{2}{105}c_{4i} & -\frac{3}{70}c_{3i} + \frac{2}{105}c_{4i} & +\frac{1}{210}c_{3i} - \frac{1}{210}c_{4i} \\
\frac{13}{4}c_{1i} + \frac{2}{21}c_{2i} & \frac{23}{24}c_{1i} + \frac{5}{14}c_{2i} & \frac{5}{21}c_{1i} + \frac{3}{14}c_{2i} & -\frac{1}{21}c_{1i} + \frac{1}{21}c_{2i} \\
-\frac{2}{105}c_{3i} - \frac{1}{210}c_{4i} & +\frac{6}{35}c_{3i} + \frac{2}{105}c_{4i} & -\frac{3}{70}c_{3i} + \frac{2}{105}c_{4i} & +\frac{1}{210}c_{3i} - \frac{1}{210}c_{4i}
\end{bmatrix}
\end{aligned}$$

187 With the powerful properties of Eqs. (13-23), the solution of Volterra-Fredholm integral equation
188 of the second kind can be easily found.

189

190 4. Solution of Volterra- Fredholm integral equation of the second kind via hybrid functions

191 Consider the following integral equation:

$$192 \quad y(x) = f(x) + \int_0^1 k_1(x,t)y(t)dt + \int_0^x k_2(x,t)y(t)dt \quad (24)$$

$$193 \quad y(x) \approx Y^T OBH(x)$$

$$194 \quad k_1(x,t) \approx OBH^T(x) K_1 OBH(t)$$

$$195 \quad k_2(x,t) \approx OBH^T(x) K_2 OBH(t)$$

$$196 \quad f(x) \approx F^T OBH(x)$$

197 with substituting in Eq. (24)

$$\begin{aligned}
198 \quad OBH^T(x)Y &= OBH^T(x)F + \int_0^1 OBH^T(x)K_1 OBH(t)OBH^T(t)Y dt \\
&+ \int_0^x OBH^T(x)K_2 OBH(t)OBH^T(t)Y dt
\end{aligned} \quad (25)$$

199
$$OBH^T(x)Y = OBH^T(x)F + OBH^T(x)K_1 \int_0^1 OBH(t)OBH^T(t)Y dt$$

200
$$+ OBH^T(x)K_2 \int_0^x OBH(t)OBH^T(t)Y dt$$

200 Applying Eqs. (10), (12) and (20) to Eq. (25) and Eq.(25) becomes

201
$$OBH^T(x)Y = OBH^T(x)F + OBH^T(x)K_1 DY + OBH^T(x)K_2 \int_0^x \tilde{Y} OBH(t) dt \quad (26)$$

202 where $\tilde{Y} OBH(t) = M(t)Y = OBH(t)OBH^T(t)Y$ is a copy of (21). The integrals of (26) can be
 203 obtained by multiplying the operation matrix of integration of (14) as follows:

204
$$OBH^T(x)Y = OBH^T(x)F + OBH^T(x)K_1 DY + OBH^T(x)K_2 \tilde{Y} P OBH(x) \quad (27)$$

205 In order to find Y we collocate Eq. (27) in $M(n+1)$ nodal points of Newton-Cotes [9] as

206
$$t_i = \frac{2i-1}{2M(n+1)} \quad (28)$$

207 From Eqs. (27) and (28), we have a system of $M(n+1)$ linear equations and $M(n+1)$

208 unknowns. After solving above linear system, we can achieve the unknown vectors Y . The

209 required approximated solution $y(x)$ for Volterra–Fredholm integral Eq. (1) can be obtained by

210 using Eqs.(22), (26) and (27) as follows

211
$$y(x) = f(x) + OBH^T(x)K_1 DY + OBH^T(x)K_2 \tilde{Y} P OBH(x)$$

212

213 5. Numerical Examples

214 We applied the presented schemes to the following Volterra- Fredholm integral equation
 215 of second kind. For this purpose, we consider two examples.

216

217 **Example 1:** Consider the following linear Volterra- Fredholm integral equation [28].

218
$$y(x) = f(x) + \int_0^1 xt y(t) dt + \int_0^x xt y(t) dt \quad (29)$$

$$f(x) = \frac{2}{3}x - \frac{1}{3}x^4$$

219 If we solve (29) for $y(x)$ directly, the analytic solution can be shown to be $y(x) = x$.

220 The comparison among the OBH solution and the analytic solution for $t \in [0,1]$ is shown in

221 Table 1 for $M=4$ and $n=3$, which confirms that the OBH method gives better solution as the

222 Scaling Function Interpolation method. The average relative errors of our method
 223 $6.12574987 \times 10^{-6}$. Better approximation is expected by choosing the optimal values of M and n.

224 **Table.1.** The comparison among OBH and Scaling Function Interpolation method for example 1

225

x	OBH solution	Analytic solution	Absolute errors of OBH method	Absolute errors of Scaling Function Interpolation method[28]
0.1	0.10000003	0.1	3×10^{-8}	3.348×10^{-7}
0.2	0.19999999	0.2	1×10^{-8}	1.263×10^{-7}
0.3	0.29999999	0.3	1×10^{-8}	1.905×10^{-7}
0.4	0.40000002	0.4	2×10^{-8}	2.564×10^{-8}
0.5	0.49999999	0.5	1×10^{-8}	1.316×10^{-8}
0.6	0.60000001	0.6	1×10^{-8}	1.876×10^{-7}
0.7	0.69999999	0.7	1×10^{-8}	6.735×10^{-7}
0.8	0.79999999	0.8	1×10^{-8}	2.064×10^{-7}
0.9	0.90000007	0.9	7×10^{-8}	2.589×10^{-7}

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229 **Example 2:** Consider the following linear Volterra- Fredholm integral equation [29].

$$230 \quad y(x) = f(x) + \int_0^x (x^2 - t) y(t) dt + \int_0^1 (xt + x) y(t) dt \quad (30)$$

$$f(x) = e^x + e^x x - e^x - x e - x^2 e^x + x^2 + 1$$

231 With the exact solution $y(x) = e^x$

232 The comparison among the OBH solution and the analytic solution for $t \in [0,1]$ is shown in Table
 233 2 for M=2 and n=1 which confirms that the OBH method gives almost the same solution as the
 234 analytic method. The average relative errors of our method 7.64518×10^{-8} at M=8, n=7 . Better
 235 approximation is expected by choosing the higher values of M and n.

236 **Table.2.** The comparison among OBH and analytic solutions for example 2

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x	OBH solution	The Exact Solution	Absolute errors of OBH method at M=4,n=3	Absolute errors of OBH method at M=8 , n=7
0.1	1.105134	1.10586745	7.3345×10^{-4}	4.532×10^{-9}
0.2	1.221474	1.2217852	3.112×10^{-4}	3.156×10^{-8}
0.3	1.349841	1.349112	7.29×10^{-4}	9.653×10^{-7}
0.4	1.491835	1.491474	3.61×10^{-4}	7.261×10^{-8}
0.5	1.648742	1.648536	2.06×10^{-4}	8.146×10^{-8}
0.6	1.822146	1.822787	6.41×10^{-4}	5.745×10^{-7}
0.7	2.013712	2.013752707	4.0707×10^{-5}	3.541×10^{-6}
0.8	2.2255464	2.225540928	5.472×10^{-6}	2.521×10^{-7}
0.9	2.45960213	2.459603111	9.81×10^{-7}	3.348×10^{-6}

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246 6. Conclusion

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In this paper, we have worked out a combination of orthonormal Bernstein and Block-Pulse functions to approximating solution of linear Volterra- Fredholm integral equations. The method is based upon reducing the system into a set of algebraic equations. The generation of this system needs just sampling of functions multiplication and addition of matrices and needs no integration. The matrix D and P are sparse; hence are much faster than other functions and reduces the CPU time and the computer memory, at the same time keeping the accuracy of the solution. The numerical examples support this claim. Also we noted that when the degree of Hybrid Orthonormal Bernstein and Block-Pulse Functions is increasing the errors decreasing to smaller values. The results show that the proposed method is a promising tool for this type of linear Volterra- Fredholm integral equations. The main advantage of these methods are the ability , reliability and low cost of setting up the equations without using any projection method.

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262 **References**

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