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Discontinuous Galerkin approximations for first kind Volterra integral equations

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Abstract

We present new convergence results for piecewise polynomial discontinuous Galerkin (DG) approximations of a first kind Volterra integral equation of convolution kernel type, where the kernel K is smooth and satisfies K(0) > 0. We show that a m-th degree DG approximation exhibits global convergence of order m when m is odd and order m + 1 when m is even. There is local superconvergence of one order higher (i.e. order m + 1 when m is odd and m + 2 when m is even), but in the even order case there is superconvergence only if the exact solution u of the equation satisfies u(m + 1)(0) = 0. We also present numerical test results which show that these theoretical convergence rates are optimal.

This is joint work with Hermann Brunner and Dugald Duncan.