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Problem 1.

Consider the integral equation

$$f(x) = 1 + \frac{1}{\pi} \int_{-a}^a \frac{1}{1 + (x - y)^2} f(y) dy \quad \text{for } -a \leq x \leq a, \quad (1)$$

where the functions f in the above equation are $f : [-a, a] \rightarrow \mathbb{R}$.

- (a) Prove that (1) has a unique bounded, continuous solution for every $0 < a < \infty$.
- (b) Prove that the solution obtained in Part (a) is nonnegative.
- (c) Comment on the case where $a = \infty$.

Problem 2.

Prove that there is a unique solution to the following nonlinear BVP when the constant λ is sufficiently small,

$$\begin{cases} -u'' + \lambda \sin u = f(x), \\ u(0) = 0, \quad u(1) = 0. \end{cases} \quad (2)$$

In the above problem, $f : [0, 1] \rightarrow \mathbb{R}$ is a given continuous function. Write out the first few iterates of a uniformly convergent sequence of approximations, beginning with $u_0 = 0$.

Help. Reformulate the problem as a nonlinear integral equation.