LOCAL CONVERGENCE OF A NOVEL EIGHTH ORDER METHOD UNDER HYPOTHESES ONLY ON THE FIRST DERIVATIVE

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ABSTRACT. We expand the applicability of eighth order-iterative method studied by Jaiswal in order to approximate a locally unique solution of an equation in Banach space setting. We provide a local convergence analysis using only hypotheses on the first Frechet-derivative. Moreover, we provide computable convergence radii, error bounds, and uniqueness results. Numerical examples computing the radii of the convergence balls as well as examples where earlier results cannot apply to solve equations but our results can apply are also given in this study.

1. Introduction

In this study, we are concerned with the problem of approximating a locally unique solution \( x^* \) of the equation

\[
F(x) = 0,
\]

where \( F \) is a Frechet-differentiable operator defined on a convex subset \( D \) of a Banach space \( X \) with values in a Banach space \( Y \). Many problems in computational sciences and also in engineering, mathematical biology, mathematical economics, and other disciplines can be written in the form of an equation like (1.1) by using mathematical modeling \([1–28]\). The solutions of such equations can rarely be found in a closed form. That is why most solution methods for such equations are usually iterative.
Higher order convergence methods such as the Chebyshev–Halley-type methods [2, 5, 13] require the computation of derivatives of order higher than one, which are very expensive in general. However, these methods are important for faster convergence, especially in cases of stiff systems of equations. Recently many researchers have tried to find fast convergence methods using only the first derivative or divided differences of order one [13]. In particular, Jaiswal studied the convergence of the multistep method [17] defined for each \( n = 0, 1, 2, \ldots \) by

\[
\begin{align*}
    r_n &= x_n - F'(x_n)^{-1}F(x_n), \\
    y_n &= \frac{1}{2}(r_n - x_n), \\
    z_n &= \frac{1}{3}(4y_n - x_n), \\
    u_n &= y_n + (F'(x_n) - F'(z_n))^{-1}F(x_n), \\
    v_n &= u_n + 2(F'(x_n) - 3F'(z_n))^{-1}F(u_n)
\end{align*}
\]

and

\[
x_{n+1} = v_n + 2(F'(x_n) - 3F'(z_n))^{-1}F(v_n),
\]

where \( x_0 \in D \) is an initial point. The eighth order of convergence was shown by using a hypothesis reaching up to the Lipschitz continuity

\[
\|F'''(x) - F'''(y)\| \leq \alpha \|x - y\| \tag{1.3}
\]

for some \( \alpha > 0 \) and each \( x, y \in D \), although only the first derivative appears in method (1.2). These hypotheses limit the applicability of method (1.2). As a motivational example, define function \( F \) on \( D = [-\frac{1}{2}, \frac{5}{2}] \) by

\[
F(x) = \begin{cases} 
  x^3 \ln x^2 + x^5 - x^4, & x \neq 0, \\
  0, & x = 0.
\end{cases}
\]

We have that \( x^* = 1 \),

\[
\begin{align*}
    F'(x) &= 3x^2 \ln x^2 + 5x^4 - 4x^3 + 2x^2, \\
    F''(x) &= 6x \ln x^2 + 20x^3 - 12x^2 + 10x,
\end{align*}
\]

and

\[
F'''(x) = 6 \ln x^2 + 60x^2 - 24x + 22.
\]

The function \( F'''(x) \) is unbounded on \( D \). Hence, (1.3) and consequently the results in [17] cannot be applied to solve equation (1.1). We provide a local convergence analysis using only hypotheses on the first Frechet-derivative. This way we expand the applicability of these methods. Moreover, we provide computable convergence radii, error bounds on the distances \( \|x_n - x^*\| \), and uniqueness results. Furthermore, we use the computational order of convergence (COC) and the approximate computational order of convergence (ACOC) (which do not depend on higher than one Frechet-derivative) to determine the order of convergence of method (1.2). Local results are important, because they provide the degree of difficulty for choosing initial points. Our idea can be used on other iterative methods.
This paper is organized as follows: Section 2 contains the local convergence analysis of method (1.2). The numerical examples are presented in the concluding Section 3.

2. LOCAL CONVERGENCE

The local convergence analysis of method (1.2) is based on some scalar functions and parameters. Let \( q_0 \) be a continuous, nondecreasing function defined on the interval \([0, +\infty)\) with values in \([0, +\infty)\) and satisfying \( q_0(0) = 0 \). Define the parameter \( \rho_0 \) by

\[
\rho_0 := \sup\{ t \geq 0 : q_0(t) < 1 \}. \tag{2.1}
\]

Let also \( q \) and \( q_1 \) be continuous, nondecreasing functions defined on the interval \([0, \rho_0)\) with values in \([0, +\infty)\) and satisfying \( q(0) = 0 \). Moreover, define functions \( g_i, h_i, i = 1, 2, 3, p, \) and \( h_p \) on the interval \([0, \rho_0)\) by

\[
g_1(t) = \frac{\int_0^1 q((1 - \theta)t)d\theta}{1 - q_0(t)},
\]

\[
g_2(t) = \frac{1}{2}(1 + g_1(t)),
\]

\[
g_3(t) = \frac{1}{3}(1 + 4g_1(t)),
\]

\[
h_i(t) = g_i(t) - 1,
\]

\[
p(t) = \frac{1}{2}(q_0(t) + 3q_0(g_3(t)t)),
\]

and

\[
h_p(t) = p(t) - 1.
\]

We have that \( h_1(0) = -1 < 0, h_2(0) = -\frac{1}{2} < 0, h_3(0) = -\frac{2}{3} < 0, h_p(t) = -1 < 0 \) and \( h_i(t) \to +\infty, h_p(t) \to +\infty \) as \( t \to \rho_0^- \). It then follows from the intermediate value theorem that functions \( h_i \) and \( h_p \) have zeros in the interval \((0, \rho_0)\). Denote by \( \rho_i \) and \( \rho_p \) the smallest such zeros for functions \( h_i \) and \( h_p \), respectively.

Furthermore, define functions \( g_j, h_j, j = 4, 5, 6 \) on the interval \([0, \rho_p)\) by

\[
g_4(t) = g_1(t) + \frac{3(q_0(t) + q_0(g_3(t)t)\int_0^1 q_1(\theta t)d\theta)}{4(1 - p(t))(1 - q_0(t))}, \tag{2.2}
\]

\[
g_5(t) = (1 + \frac{\int_0^1 q_1(\theta g_4(t)t)d\theta}{1 - p(t)})g_4(t),
\]

\[
g_6(t) = (1 + \frac{\int_0^1 q_1(\theta g_5(t)t)d\theta}{1 - p(t)})g_5(t),
\]

and \( h_j(t) = g_j(t) - 1 \). Then, again we have that \( h_j(0) = -1 < 0 \) and \( h_j(t) \to +\infty \) as \( t \to \rho_j^- \). Denote by \( \rho_j \) the smallest zeros of functions \( h_j \) on the interval \((0, \rho_p)\).

Define the radius of convergence \( r \) by

\[
\rho := \min\{\rho_i\}, \quad i = 1, 2, \ldots, 6 \tag{2.3}
\]

Then, we have that for each \( t \in [0, r) \)

\[
0 \leq g_i(t) < 1, \quad i = 1, 2, \ldots, 6, \tag{2.4}
\]
and

$$0 \leq p(t) < 1.$$  \hfill (2.5)

Let $U(\gamma, \rho)$ and $\tilde{U}(\gamma, \rho)$ stand, respectively, for the open and closed balls in $X$ with center $\gamma \in X$ and of radius $\rho > 0$. Next, we present the local convergence analysis of method (1.2) using the preceding notation.

**Theorem 2.1.** Let $F : D \subset X \to Y$ be a continuously Fréchet differentiable operator. Suppose that there exist $x^* \in D$ and continuous and nondecreasing function $q_0 : [0, +\infty) \to [0, +\infty)$, with $q_0(0) = 0$ such that for each $x \in D$

$$F(x^*) = 0, \quad F'(x^*)^{-1} \in L(Y, X)$$  \hfill (2.6)

and

$$\|F'(x^*)^{-1}(F'(x) - F'(x^*))\| \leq q_0(\|x - x^*\|);$$  \hfill (2.7)

there exist $q, q_1 : [0, +\infty) \to [0, +\infty)$ continuous, nondecreasing functions satisfying $q(0) = 0$ such that for each $x, y \in D_0 = D \cap U(x^*, \rho_0)$,

$$\|F'(x^*)^{-1}(F'(x) - F'(y))\| \leq q(\|x - y\|),$$  \hfill (2.8)

and

$$\|F'(x^*)^{-1}F'(x)\| \leq q_1(\|x - x^*\|),$$  \hfill (2.9)

and

$$\tilde{U}(x^*, r) \subseteq D,$$  \hfill (2.10)

where $\rho_0$ and $r$ are given by (2.1) and (2.3), respectively. Then, the sequence $\{x_n\}$ generated for $x_0 \in U(x^*, \rho) - \{x^*\}$ by method (1.2) is well defined in $U(x^*, \rho)$, remains in $U(x^*, r)$ for each $n = 0, 1, 2, \ldots$ and converges to $x^*$. Moreover, the following estimates hold

$$\|r_n - x^*\| \leq g_1(\|x_n - x^*\|) \|x_n - x^*\| \leq \|x_n - x^*\| < \rho,$$  \hfill (2.11)

$$\|y_n - x^*\| \leq g_2(\|x_n - x^*\|) \|x_n - x^*\| \leq \|x_n - x^*\|,$$  \hfill (2.12)

$$\|z_n - x^*\| \leq g_3(\|x_n - x^*\|) \|x_n - x^*\| \leq \|x_n - x^*\|,$$  \hfill (2.13)

$$\|u_n - x^*\| \leq g_4(\|x_n - x^*\|) \|x_n - x^*\| \leq \|x_n - x^*\|,$$  \hfill (2.14)

$$\|v_n - x^*\| \leq g_5(\|x_n - x^*\|) \|x_n - x^*\| \leq \|x_n - x^*\|,$$  \hfill (2.15)

and

$$\|x_{n+1} - x^*\| \leq g_6(\|x_n - x^*\|) \|x_n - x^*\| \leq \|x_n - x^*\|,$$  \hfill (2.16)

where the functions $g_i$, $i = 1, 2, 3, 4, 5, 6$ are defined previously. Furthermore, if there exists $R > \rho$ such that

$$\int_0^1 q_0(\theta R)d\theta < 1,$$  \hfill (2.17)

then the limit point $x^*$ is the only solution of the equation $F(x) = 0$ in $D_1 = D \cap \tilde{U}(x^*, R)$. 
Proof. Using mathematical induction, we show that the sequence \( \{x_n\} \) is well defined in \( U(x^*, \rho) \), remains in \( U(x^*, \rho) \) for each \( n = 0, 1, 2, \ldots \) and converges to \( x^* \), so that the estimates (2.11)–(2.16) are satisfied. Using (2.1), (2.3), (2.7), and the hypothesis \( x_0 \in U(x^*, \rho) - \{x^*\} \), we have that

\[
\|F'(x^*)^{-1}(F'(x) - F'(x^*))\| \leq q_0(\|x - x^*\|) \leq q_0(\rho) < 1. \tag{2.18}
\]

It follows from (2.18) and the Banach lemma on invertible operators [2–6,18,25], that \( F'(x)^{-1} \in L(Y,X) \) and

\[
\|F'(x_0)^{-1}F'(x^*)\| \leq \frac{1}{1 - q_0(\|x - x^*\|)}. \tag{2.19}
\]

The points \( r_0, y_0 \) and \( z_0 \) are also well defined by the first three substeps of method (1.2) for \( n = 0 \), respectively. We can write by the first substeps of method (1.2) for \( n = 0 \),

\[
r_0 - x^* = x_0 - x^* - F'(x_0)^{-1}F(x_0). \tag{2.20}
\]

By (2.1), (2.3), (2.4) (for \( i=1 \)), (2.6), (2.8), (2.19) and (2.20), we get in turn that

\[
\|r_0 - x^*\| \leq \|F'(x_0)^{-1}F'(x^*)\| \int_0^1 F'(x^*)^{-1}(F'(x^* + \theta(x_0 - x^*)) - F'(x_0))d\theta
\]

\[
\leq \int_0^1 q((1-\theta)\|x_0 - x^*\|)\|x_0 - x^*\|d\theta
\]

\[
= g_1(\|x_0 - x^*\|)\|x_0 - x^*\|
\]

\[
\leq \|x_0 - x^*\| < r,
\]

which shows (2.11) for \( n = 0 \) and \( r_0 \in U(x^*, \rho) \). Notice also that we used that \( x^* + \theta(x_0 - x^*) \in U(x^*, \rho) \), for each \( \theta \in [0, 1] \) \( \|x^* + \theta(x_0 - x^*) - x^*\| = \theta\|x_0 - x^*\| < \rho \), for each \( \theta \in [0, 1] \), so \( x^* + \theta(x_0 - x^*) \in U(x^*, \rho) \). By (2.24) (for \( i=2 \) and \( i=3 \)), (2.21) and the second substep and third substep of method (1.2), we get in turn that

\[
\|y_0 - x^*\| = \|\frac{1}{2}(r_0 + x_0) - x^*\|
\]

\[
= \frac{1}{2}\|(r_0 - x_0) + (x_0 - x^*)\|
\]

\[
\leq \frac{1}{2}[\|r_0 - x_0\| + \|x_0 - x^*\|]
\]

\[
\leq \frac{1}{2}[g_1(\|x_0 - x^*\|) + 1]\|x_0 - x^*\|
\]

\[
= g_2(\|x_0 - x^*\|)\|x_0 - x^*\| \leq \|x_0 - x^*\| < \rho
\]
and
\[ \|z_0 - x^*\| = \|\frac{1}{3}[(4y_0 - x_0) - x^*]\|
\]
\[ \leq \frac{1}{3}\|(y_0 - x^*)\| + \frac{1}{3}\|x_0 - x^*\|
\]
\[ \leq \frac{1}{3}[4g_1(\|x_0 - x^*\|) + 1]\|x_0 - x^*\|
\]
\[ = g_3(\|x_0 - x^*\|)\|x_0 - x^*\| \leq \|x_0 - x^*\| < \rho, \tag{2.23} \]

which shows (2.12), (2.13), \(y_0 \in U(x^*, \rho)\), and \(z_0 \in U(x^*, \rho)\).

Next, we must show that \((F'(x_0) - 3F'(z_0))^{-1} \in L(Y, X)\). In view of (2.3), (2.5), (2.7), and (2.23), we obtain in turn that
\[ \|(2F'(x^*))^{-1}[F'(x_0) - 3F'(z_0)]\|
\]
\[ \leq \frac{1}{2}\|F'(x^*)^{-1}[(F'(x_0) - F'(x^*)) - 3(F'(z_0) - F'(x^*))]\|
\]
\[ \leq \frac{1}{2}[\|F'(x^*)^{-1}[F'(x_0) - F'(x^*)]\| + 3\|F'(x^*)^{-1}(F'(z_0) - F'(x^*))]\|
\]
\[ \leq \frac{1}{2}[g_0(\|x^* - x_0\|) + 3g_0(\|z_0 - x^*\|)
\]
\[ \leq \frac{1}{2}[g_0(\|x^* - x_0\|) + 3g_0(g_3(\|x^* - x_0\|)\|x^* - x_0\|)
\]
\[ = p(\|x^* - x_0\|) \leq p(\rho) < 1, \tag{2.24} \]

so, \((F'(x_0) - 3F'(z_0))^{-1} \in L(Y, X)\) and
\[ \|(F'(x_0) - 3F'(z_0))^{-1}F'(x^*)\| \leq \frac{1}{2(1 - p(\|x_0 - x^*\|))}. \tag{2.25} \]

It also follows that \(u_0, v_0, \) and \(x_1\) are well defined by the last three substeps of method (1.2), respectively. We can write by (2.6) that
\[ F(x_0) = F(x_0) - F(x^*) = \int_0^1 F'(x^* + t(x_0 - x^*))(x_0 - x^*)d\theta. \tag{2.26} \]

Then, by (2.9) and (2.26), we have that
\[ \|F'(x^*)^{-1}F(x_0)\| = \|\int_0^1 F'(x^*)^{-1}F'(x^* + t(x_0 - x^*))(x_0 - x^*)d\theta\|
\]
\[ \leq \int_0^1 q_1(\|x_0 - x^*\|)d\theta\|x_0 - x^*\|. \tag{2.27} \]
Using the fourth substep of method (1.2) for \( n = 0 \), we can write

\[
\begin{align*}
\|u_0 - x^*\| & \leq \|x_0 - x^* - F'(x_0)^{-1}F(x_0)\| \\
& \quad + \frac{3}{2} \|F'(x_0)^{-1}F(x^*)\| \|F'(x^*)^{-1}(F'(x_0) - F'(x^*))\| \\
& \quad + \|F'(x^*)^{-1}(F'(x^*) - F'(z_0))\| \|F'(x_0) - 3F'(z_0)^{-1}F'(x_0)\| \\
& \quad \times \|F'(x^*)^{-1}F(x_0)\| \\
& \leq g_1(\|x_0 - x^*\|) \|x_0 - x^*\| \\
& \quad + \frac{3}{4} \left[ q_0(\|x_0 - x^*\|) + q_0(\|z_0 - x^*\|) \int_0^1 q_1(\|x_0 - x^*\|) d\theta \|x_0 - x^*\| \right] \\
& \quad = g_4(\|x_0 - x^*\|) \|x_0 - x^*\| \leq \|x_0 - x^*\| < \rho, \tag{2.29}
\end{align*}
\]

which shows (2.14) for \( n = 0 \) and \( u_0 \in U(x^*, \rho) \). As in (2.27) for \( x_0 = u_0 \), using (2.29), we get also that

\[
\|F'(x^*)^{-1}F(u_0)\| \leq \int_0^1 q_1(\theta \|u_0 - x^*\|) d\theta \|u_0 - x^*\| \\
\quad \leq \int_0^1 q_1(\theta g_4(\|x_0 - x^*\|) \|x_0 - x^*\|) d\theta g_4(\|x_0 - x^*\|) \|x_0 - x^*\|. \tag{2.30}
\]

Then, it follows from (2.3), (2.4) (for \( i = 5 \)), (2.19), (2.21), (2.25), (2.29), (2.30), and the identity obtained from the fifth substep of method (1.2) for \( n = 0 \)

\[
v_0 - x^* = u_0 - x^* + 2(F'(x_0) - 3F'(z_0)^{-1}F(u_0)) \tag{2.31}
\]
that
\[
\|v_0 - x^*\| \leq \|u_0 - x^*\| + 2\|(F'(x_0) - 3F'(z_0))^{-1}F(x^*)\|F'(x^*)^{-1}F(u_0)\|
\]
\[
\leq \|u_0 - x^*\| + \int_0^1 q_1(\|u_0 - x^*\|)d\theta \|u_0 - x^*\|
\]
\[
\leq (1 + \int_0^1 q_1(\|u_0 - x^*\|)d\theta)\|u_0 - x^*\|
\]
\[
\leq g_5(\|x_0 - x^*\|)\|x_0 - x^*\| \leq \|x_0 - x^*\| < \rho,
\]
which shows (2.15) for \(n = 0\) and \(v_0 \in U(x^*, \rho)\). From (2.27) for \(x_0 = u_0\) and (2.32), we also have that
\[
\|x_1 - x^*\| = \|v_0 - x^* + 2(F'(x_0) - 3F'(z_0))^{-1}F(v_0)\|
\]
\[
\leq \|v_0 - x^*\| + 2\|(F'(x_0) - 3F'(z_0))^{-1}F(x^*)\|F'(x^*)^{-1}F(v_0)\|
\]
\[
\leq \|v_0 - x^*\| + \int_0^1 q_1(\|v_0 - x^*\|)d\theta \|v_0 - x^*\|
\]
\[
\leq (1 + \int_0^1 q_1(\|v_0 - x^*\|)d\theta)\|v_0 - x^*\|
\]
\[
= g_6(\|x_0 - x^*\|)\|x_0 - x^*\| \leq \|x_0 - x^*\| < \rho,
\]
which shows (2.16) for \(n = 0\) and \(x_1 \in U(x^*, \rho)\). By simply replacing \(x_0, r_0, y_0, z_0, u_0, v_0, x_1\) by \(x_k, r_k, y_k, z_k, u_k, v_k, x_{k+1}\) in the preceding estimates, we arrive at (2.11)–(2.16). Using the estimate
\[
\|x_{k+1} - x^*\| \leq c\|x_k - x^*\| < \rho,
\]
where \(c = g_6(\|x_0 - x^*\|) \in [0, 1)\), we deduce that \(\lim_{k \to \infty} x_k = x^*\) and \(x_{k+1} \in U(x^*, \rho)\).

Finally, to show the uniqueness part, let \(y^* \in D_1\) be such that \(F(y^*) = 0\). Define the linear operator \(T = \int_0^1 F'(x^* + \theta(y^* - x^*))d\theta\). Then, using (2.7) and (2.17), we get that
\[
\|F'(x^*)^{-1}(T - F'(x^*))\| \leq \int_0^1 q_0(\theta\|x^* - y^*\|)d\theta
\]
\[
\leq \int_0^1 q_0(\theta R)d\theta < 1,
\]
so, \(T^{-1} \in L(Y, X)\). Then, from the identity \(0 = F(y^*) - F(x^*) = T(y^* - x^*)\), we conclude that \(x^* = y^*\).

\textbf{Remark 2.2.} (a) The radius \(\rho_1\) was obtained by Argyros in [2–5] as the convergence radius for Newton’s method under condition (2.6)–(2.8). Notice that the convergence radius for Newton’s method given independently by Rheinboldt [25] and Traub [28] is given by
\[
\rho = \frac{2}{3L} < \rho_1.
\]
As an example, let us consider the function \( f(x) = e^x - 1 \). Then \( x^* = 0 \).

Set \( \Omega = U(0,1) \). Then, we have that \( L_0 = e - 1 < l = e \), so \( \rho = 0.24252961 < \rho_1 = 0.32497231 \).

Moreover, the new error bounds [2–5] are

\[
\|x_{n+1} - x^*\| \leq \frac{q}{1 - q_0}\|x_n - x^*\|\|x_n - x^*\|^2,
\]

whereas the old ones \([25,28]\)

\[
\|x_{n+1} - x^*\| \leq \frac{q}{1 - q}\|x_n - x^*\|\|x_n - x^*\|^2.
\]

Clearly, the new error bounds are more precise, if \( q_0 < q \). Also, the radius of convergence of method (1.2) given by \( \rho \) is larger than \( \rho_1 \) (see (2.2)).

(b) The local results can be used for projection methods such as Arnoldi’s method, the generalized minimum residual method (GMREM), the generalized conjugate method (GCM) for combined Newton/finite projection methods and in connection to the mesh independence principle in order to develop the cheapest and most efficient mesh refinement strategy [2–5].

(c) The results can be also be used to solve equations, where the operator \( F' \) satisfies the autonomous differential equation \([2–5,18,23]\):

\[
F'(x) = P(F(x)),
\]

where \( P \) is a known continuous operator. Since \( F'(x^*) = P(F(x^*)) = P(0) \), we can apply the results without actually knowing the solution \( x^* \).

Set as an example \( F(x) = e^x - 1 \). Then, we can choose \( P(x) = x + 1 \) and \( x^* = 0 \).

(d) It is worth noticing that method (1.2) is not changing if we use the new instead of the old conditions \([17]\). Moreover, for the error bounds in practice, we can use the computational order of convergence (COC)

\[
\xi = \frac{\ln \|x_{n+2} - x_{n+1}\|}{\ln \|x_{n+1} - x_n\|}, \quad \text{for each } n = 1, 2, \ldots,
\]

or the approximate computational order of convergence (ACOC)

\[
\xi^* = \frac{\ln \|x_{n+2} - x^*\|}{\ln \|x_{n+1} - x^*\|}, \quad \text{for each } n = 0, 1, 2, \ldots,
\]

instead of the error bounds obtained in Theorem 2.1.

(e) In view of (2.7) and the estimate

\[
\|F'(x^*)^{-1}F'(x)\| = \|F'(x^*)^{-1}(F'(x) - F'(x^*)) + I\| \\
\leq 1 + \|F'(x^*)^{-1}(F'(x) - F'(x^*))\| \leq 1 + q_0(\|x - x^*\|)
\]

condition (2.9) can be dropped and \( q \) can be replaced by

\[
q(t) = 1 + q_0(t)
\]
or
\[ q = 1 + q_0(\rho_0) \text{ or } q(t) = 2, \]
since \( q_0(\rho_0) < 1. \)

3. NUMERICAL EXAMPLES

The numerical examples are presented in this section.

Example 3.1. Let \( X = Y = \mathbb{R}^3, D = \overline{U}(0, 1), x^* = (0, 0, 0)^T. \) Define a function \( F \) on \( D \) by
\[
F(w) = (e^x - 1, \frac{e - 1}{2} y^2 + y, z)^T,
\]
where \( w = (x, y, z)^T. \) Then, the Fréchet-derivative is given by
\[
F'(v) = \begin{bmatrix}
  e^x & 0 & 0 \\
  0 & (e - 1)y + 1 & 0 \\
  0 & 0 & 1
\end{bmatrix}.
\]

Notice that using condition (2.8), we get
\[
q_0(t) = (e - 1)t, q(t) = e^{\frac{1}{e - 1}}t, \text{ and } q_1(t) = e^{\frac{1}{e - 1}}t.
\]
The parameters are \( \rho_0 = 0.581976, \rho_1 = 0.38269, \rho_2 = 0.38269, \rho_3 = 0.2850, \rho_4 = 0.186668, \rho_5 = 0.17217, \rho_6 = 0.161725, \) and \( \rho_p = 0.288031. \)

Example 3.2. Let \( X = Y = C[0, 1], \) be the space of continuous functions defined on \([0, 1]\) equipped with the max norm. Let \( D = \overline{U}(0, 1). \) Define function \( F \) on \( D \) by
\[
F(\varphi)(x) = \varphi(x) - 5 \int_0^1 x\varphi(\theta)^3 d\theta.
\]
We have that
\[
F'(\varphi(\xi))(\xi) = \xi(x) - 15 \int_0^1 x\varphi(\theta)^2 \xi(\theta) d\theta \quad \text{for each } \xi \in D.
\]
Then, we get that \( x^* = 0, q_0(t) = 7.5t, q(t) = 15t, \) and \( q_1(t) = 15t. \) The parameters are \( \rho_0 = 0.13333, \rho_1 = 0.066666, \rho_2 = 0.0666, \rho_3 = 0.044, \rho_4 = 0.0358, \rho_5 = 0.0318636, \rho_6 = 0.0292235, \) and \( \rho_p = 0.0552285. \)

Example 3.3. Let \( X = Y = C[0, 1], \) be the space of continuous functions defined on \([0, 1]\) equipped with the max norm. Let us define \( f \) on \( D = [-\frac{1}{2}, \frac{5}{2}] \) by
\[
f(x) = \begin{cases}
x^3 \ln x^2 + x^5 - x^4, & x \neq 0, \\
0, & x = 0.
\end{cases}
\]
Choose \( x^* = 1. \) We also have that
\[
f'(x) = 3x^2 \ln x^2 + 5x^4 - 4x^3 + 2x^2,
\]
\[
f''(x) = 6x \ln x^2 + 20x^3 + 12x^2 + 10x,
\]
and
\[
f'''(x) = 6 \ln x^2 + 60x^2 - 24x + 22.
\]
Notice that \( f'''(x) \) is unbounded on \( D. \) Hence, the results in \([11]\), cannot apply to show the convergence of method \((1.2)\). Then, we get that \( x^* = 0, q_0(t) = q(t) = \)
$147t, q(t) = 1 + q_0(\rho_0)$. The parameters are $\rho_0 = 0.006802, \rho_1 = 0.004535, \rho_2 = 0.004535, \rho_3 = 0.00340, \rho_4 = 0.00173477, \rho_5 = 0.000843696, \rho_6 = 0.000353272, \text{and } \rho_p = 0.00340136.$

References


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