Modified Jarratt method with sixth-order convergence

Xiuhua Wang [a,b], Jisheng Kou [a,c,*], Yitian Li [c]

[a] *Department of Mathematics, Shanghai University, Shanghai 200444, China*

[b] *Department of Mathematics, Xiaogan University, Xiaogan 432100, Hubei, China*

[c] *State Key Lab. of Water Resources and Hydropower Engineering Sciences, Wuhan University, Wuhan 430072, China*

ARTICLE INFO

ABSTRACT

In this paper, we present a variant of Jarratt method with order of convergence six for solving non-linear equations. Per iteration the method requires two evaluations of the function and two of its first derivatives. The new multistep iteration scheme, based on the new method, is developed and numerical tests verifying the theory are also given.

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1. Introduction

Solving non-linear equations is a common and important problem in science and engineering. In this paper, we consider iterative methods to find a simple root of a non-linear equation $f(x) = 0$, where $f : D \subset \mathbb{R} \to \mathbb{R}$ for an open interval D is a scalar function.

Newton method for a single non-linear equation is written as

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} \tag{1}$$

This is an important and basic method [1], which converges quadratically.

To improve the local order of convergence, many modified methods have been proposed. The Jarratt method [2], which has fourth-order convergence, is defined by

$$x_{n+1} = x_n - J_f(x_n)\frac{f(x_n)}{f'(x_n)}, \tag{2}$$

where $y_n = x_n - \frac{2}{3}f(x_n)/f'(x_n)$ and

$$J_f(x_n) = \frac{3f'(y_n) + f'(x_n)}{6f'(y_n) - 2f'(x_n)}.$$

The Jarratt method is widely considered and applied for the local order of convergence four.

Recently, a variant of Jarratt method with sixth-order convergence is developed in [3,4], which improves the local order of convergence of Jarratt method by an additional evaluation of the function. The similar methods have also been studied in [5–9] and the orders of convergence of many classical methods have been improved. From a practical point of view, it is interesting to improve the order of convergence of the known methods.

In this paper, we present a new variant of Jarratt method, based on the composition of Jarratt method and Newton method instead of two-step Newton method. This variant consists in adding the evaluation of the function at another point in the procedure iterated by Jarratt method. As a consequence, the local order of convergence is improved from four for Jarratt method to six for the new method. Per iteration the new method requires two evaluations of the function and two of its first derivatives. The superiority of the new method is shown in numerical examples.

2. Main results

In this paper, we consider the following iteration scheme

$$
z_n = x_n - J_f(x_n)\frac{f(x_n)}{f'(x_n)},
$$

$$
x_{n+1} = z_n - \frac{f(z_n)}{f'(z_n)}, \tag{3}
$$

where $y_n = x_n - \frac{2}{3}f(x_n)/f'(x_n)$. This iteration scheme consists of a Jarratt iterate to get z_n from x_n, followed by a Newton iterate to calculate x_{n+1} from the new point z_n. However, this method may not require the first derivative at the point z_n. We can use various approximations of $f'(z_n)$ in (3) as

$$
f'(z_n) \approx \psi(z_n). \tag{4}
$$

where $\psi(z_n)$ may be computed without any new evaluation of the function or its first derivative. So we want to find such schemes as

$$
x_{n+1} = z_n - \frac{f(z_n)}{\psi(z_n)}, \tag{5}
$$

where $y_n = x_n - \frac{2}{3}f(x_n)/f'(x_n)$. Now we consider the constructions of $\psi(z_n)$ and then obtain many efficient methods, which are displayed in the following.

(1) $\psi(x)$ may be considered as the linear interpolation function using two points $(x_n, f'(x_n))$ and $(y_n, f'(y_n))$, namely

$$
\psi(x) = \frac{x - x_n}{y_n - x_n}f'(x_n) + \frac{x - y_n}{x_n - y_n}f'(y_n). \tag{6}
$$

Then one approximation of $f'(z_n)$ can be obtained

$$
\psi(z_n) = \frac{3}{2}J_f(x_n)f'(y_n) + \left(1 - \frac{3}{2}J_f(x_n)\right)f'(x_n), \tag{7}
$$

so the variant of Jarratt's method, which has sixth-order convergence, is obtained

$$
x_{n+1} = z_n - \frac{f(z_n)}{\frac{3}{2}J_f(x_n)f'(y_n) + \left(1 - \frac{3}{2}J_f(x_n)\right)f'(x_n)}. \tag{8}
$$

This is the method presented in [3].

(2) Ref. [4] presents the approximation

$$
\psi(x) = ax^2 + bx + c \tag{9}
$$

which agrees with f' at two points $(x_n, f'(x_n))$ and $(y_n, f'(y_n))$. Since the points $(x_n, f'(x_n))$ and $(y_n, f'(y_n))$ are on the graph of h, then it is easy to see that the constants b, c are determined by

$$
b = \frac{x_n - y_n}{f'(x_n) - f'(y_n)} - a(x_n + y_n), \tag{10}
$$

$$
c = f'(x_n) + ax_ny_n - x_n\frac{x_n - y_n}{f'(x_n) - f'(y_n)}, \tag{11}
$$

so the approximation of $f'(z_n)$ is

$$
\psi(z_n) = a(z_n - x_n)(z_n - y_n) + \frac{3}{2}J_f(x_n)f'(y_n) + \left(1 - \frac{3}{2}J_f(x_n)\right)f'(x_n), \tag{12}
$$