

Modified efficient variant of super-Halley method

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Abstract

In this paper, we present a new modified variant of super-Halley method for solving non-linear equations. Numerical results show that the method has definite practical utility.

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1. Introduction

Solving non-linear equations is one of the most important problems in numerical analysis. In this paper, we consider iterative methods to find a simple root of a non-linear equation

$$f(x) = 0, \tag{1.1}$$

where $f : D \subset \mathbb{R} \rightarrow \mathbb{R}$ for an open interval D , is a scalar function.

The following algorithms exist in the literature [1,4,5].

The classical Newton's method is given as

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}, \quad f'(x_n) \neq 0. \tag{1.2}$$

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

An acceleration of Newton's method, called super-Halley method, is introduced in [2,3], written as

$$x_{n+1} = x_n - \left(1 + \frac{1}{2} \frac{L_f(x_n)}{1 - L_f(x_n)}\right) \frac{f(x_n)}{f'(x_n)}, \quad f'(x_n) \neq 0, \tag{1.3}$$

where

$$L_f(x_n) = \frac{f''(x_n)f(x_n)}{f'^2(x_n)}.$$

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The following method was introduced by Kou et al. [4]:

$$\begin{aligned}
 x_{n+1} &= x_n - \left(1 + \frac{1}{2} \frac{\overline{L}_f(x_n)}{1 - \overline{L}_f(x_n)} \right) \frac{f(x_n)}{f'(x_n)}, \quad f'(x_n) \neq 0, \\
 \overline{L}_f(x_n) &= \frac{f''(x_n - \theta \frac{f(x_n)}{f'(x_n)})f(x_n)}{f'^2(x_n)}, \quad \theta \in \mathbb{R}.
 \end{aligned}
 \tag{1.4}$$

Remark 1. For $\theta = 0$, we get the super-Halley method (1.3).

Kou et al. [4] also proved the following theorem in [4].

Theorem 2. Assume that the function $f : D \subset \mathbb{R} \rightarrow \mathbb{R}$ for an open interval D has a simple root $\alpha \in D$. Let $f(x)$ be sufficiently smooth in the neighborhood of the root α , then the order of convergence of the method defined by (1.4) is four if $\theta = 1/3$.

It may be mentioned here that, for $\theta = 1/3$, (1.4) reduces to the following method:

$$x_{n+1} = x_n - \left(1 + \frac{1}{2} \frac{\tilde{L}_f(x_n)}{1 - \tilde{L}_f(x_n)} \right) \frac{f(x_n)}{f'(x_n)}, \quad f'(x_n) \neq 0,
 \tag{1.5}$$

where

$$\tilde{L}_f(x_n) = \frac{f''\left(x_n - \frac{f(x_n)}{3f'(x_n)}\right)f(x_n)}{f'^2(x_n)}.$$

Kou et al. have developed the following two-step method in [5] as follows:

$$\begin{aligned}
 y_n &= x_n + \frac{f(x_n)}{f'(x_n)}, \quad f'(x_n) \neq 0, \\
 x_{n+1} &= y_n - \frac{f(y_n)}{f'(x_n)}.
 \end{aligned}
 \tag{1.6}$$

From a practical point of view, it is interesting to investigate higher-order variants of super-Halley method for general non-linear equations. In this paper, we present a modified three-step variant of super-Halley method with fourth-order convergence. A detailed convergence analysis of the new method is supplied. Consequently, the new method turned out to be of practical interest, as we show by some examples.

The method is

$$\begin{aligned}
 z_n &= x_n + \frac{f(x_n)}{f'(x_n)}, \quad f'(x_n) \neq 0, \\
 y_n &= z_n - \theta \frac{f(z_n)}{f'(x_n)}, \\
 x_{n+1} &= x_n - \left(1 + \frac{1}{2} \frac{\tilde{L}_f(x_n)}{1 - \tilde{L}_f(x_n)} \right) \frac{f(x_n)}{f'(x_n)},
 \end{aligned}
 \tag{1.7}$$

where

$$\tilde{L}_f(x_n) = \frac{f''(y_n)f(x_n)}{f'^2(x_n)}.$$

2. Analysis of convergence

In this section, we compute the convergence order of the proposed method (1.7).

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