

New Ninth Order J-Halley Method for Solving Nonlinear Equations

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ABSTRACT

In the paper [1], authors have suggested and analyzed a predictor-corrector Halley method for solving nonlinear equations. In this paper, we modified this method by using the finite difference scheme, which had a quantic convergence. We have compared this modified Halley method with some other iterative methods of ninth order, which shows that this new proposed method is a robust one. Some examples are given to illustrate the efficiency and the performance of this new method.

Keywords: Halley Method; Jarratt Method; Iterative Methods; Convergence Order; Numerical Examples

1. Introduction

In recent years, several iterative type methods have been developed by using the Taylor series, decomposition and quadrature formulae (see [1-14] and the references therein). Using the technique of updating the solution and Taylor series expansion, Noor and Noor [1] have suggested and analyzed a sixth-order predictor-corrector iterative type Halley method for solving the nonlinear equations. Also, Kou *et al.* [2-4] have also suggested a class of fifth-order iterative methods. In the implementation of these methods, one has to evaluate the second derivative of the function, which is a serious drawback of these methods. To overcome these drawbacks, we modify the predictor-corrector Halley method by replacing the second derivatives of the function by its finite difference scheme. We prove that the new modified predictor-corrector method is of fifth-order convergence. We also present the comparison of the new method with the methods of Kou *et al.* [2-4] and Hu *et al.* [5]. In passing, we would like to point out that the results presented by Kou *et al.* [2-4] are incorrect. We also rectify this error.

Several examples are given to illustrate the efficiency and robustness of the new proposed method.

2. Iterative Methods

The Jarratt's fourth-order method [6] which improves the order of convergence is defined by

Algorithm 1

where

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

Recently, Kou *et al.* [2] considered the following two-step iteration scheme

Algorithm 2

$$y_n = x_n - Jf \frac{f(x_n)}{f'(x_n)}, f'(x_n) \neq 0$$

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

where

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

We now state some fifth-order iterative methods which have been suggested by Noor and Noor [6] and Kou *et al.* [2,3] using quite different techniques.

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Algorithm 3

$$y_n = x_n - \frac{2f(x_n)f'(x_n)}{2f'^2(x_n) - f(x_n)f''(x_n)}, \text{ where } f'(x_n) \neq 0$$

$$x_{n+1} = x_n - \frac{2[f(x_n) + f(y_n)]f'(x_n)}{2f'^2(y_n) - [f(x_n) + f(y_n)]f''(x_n)},$$

which is a two-step Halley method of fifth-order convergent.

In a recent paper Kou *et al.* [2,3] have suggested following iterative methods.

Algorithm 4 (SHM [3]). For a given x_0 , compute the approximate solution x_{n+1} by the iterative schemes:

$$y_n = x_n - \frac{f(x_n)}{f'(x_n)} - \frac{f^2(x_n)f''(x_n)}{2f'^3(x_n) - 2f(x_n)f'(x_n)f''(x_n)},$$

where $f'(x_n) \neq 0$

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

Algorithm 5 (ISHM [2]). For a given x_0 , compute the approximate solution x_{n+1} by the iterative schemes:

$$y_n = x_n - \frac{f(x_n)}{f'(x_n)} - \frac{f^2(x_n)f''(x_n)}{2f'^3(x_n) - 2f(x_n)f'(x_n)f''(x_n)},$$

where $f'(x_n) \neq 0$

$$x_{n+1} = y_n - \frac{f(y_n)}{f'(x_n)} - \frac{f''(x_n)f(y_n)}{2f'^3(x_n)}.$$

On the basis of the above discussion a new iterative technique is proposed below (named as FAJH):

Algorithm 6

$$y_n = x_n - \frac{2f(x_n)}{3f'(x_n)}, f'(x_n) \neq 0 \tag{2.1}$$

$$z_n = x_n - Jf \frac{f(x_n)}{f'(x_n)}, \tag{2.2}$$

$$x_{n+1} = z_n - \frac{2f(z_n)f'(z_n)}{2f'(z_n) - f(z_n)L}, \tag{2.3}$$

where

$$Jf = \frac{3f'(y_n) + f'(x_n)}{6f'(y_n) - 2f'(x_n)} \tag{2.4}$$

and

$$L = \frac{f'(z_n) - f'(x_n)}{z_n - x_n}. \tag{2.5}$$

3. Analysis of Convergence

In this section, we compute the convergence order of the

proposed method (FAJH).

Theorem: Let $\alpha \in I$ be a simple zero of sufficiently differentiable function $f : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$ for an open interval I . If x_0 is close to α , then the three-step algorithm 6 has ninth order of convergence.

Proof: The iterative technique is given by

$$y_n = x_n - \frac{2f(x_n)}{3f'(x_n)}, f'(x_n) \neq 0 \tag{3.1}$$

$$z_n = x_n - Jf \frac{f(x_n)}{f'(x_n)}, \tag{3.2}$$

$$x_{n+1} = z_n - \frac{2f(z_n)f'(z_n)}{2f'(z_n) - f(z_n)L}, \tag{3.3}$$

where

$$Jf = \frac{3f'(y_n) + f'(x_n)}{6f'(y_n) - 2f'(x_n)} \tag{3.4}$$

and

$$L = \frac{f'(z_n) - f'(x_n)}{z_n - x_n}. \tag{3.5}$$

Let α be a simple zero of f . By Taylor's expansion, we have,

$$f(x_n) = f'(\alpha) [e_n + c_2e_n^2 + c_3e_n^3 + c_4e_n^4 + c_5e_n^5 + c_6e_n^6 + c_7e_n^7 + c_8e_n^8 + c_9e_n^9 + c_{10}e_n^{10} + O(e_n^{11})], \tag{3.6}$$

$$f'(x_n) = f'(\alpha) [1 + 2c_2e_n + 3c_3e_n^2 + 4c_4e_n^3 + 5c_5e_n^4 + 6c_6e_n^5 + 7c_7e_n^6 + 8c_8e_n^7 + 9c_9e_n^8 + 10c_{10}e_n^9 + O(e_n^{10})], \tag{3.7}$$

where

$$c_k = \left(\frac{1}{k!}\right) \frac{f^{(k)}(\alpha)}{f'(\alpha)}, k = 2, 3, \dots,$$

and $e_n = x_n - \alpha$.

Using (3.1), (3.6) and (3.7), we have

$$y_n = \alpha + \frac{1}{3}e_n + \frac{2}{3}c_2e_n^2 + \left(\frac{4}{3}c_3 - \frac{4}{3}c_2^2\right)e_n^3 + O(e_n^4), \tag{3.8}$$

by Taylor's series, we have

$$f(y_n) = f'(\alpha) \left[\frac{1}{3}e_n + \frac{7}{9}c_2e_n^2 + \left(\frac{37}{27}c_3 - \frac{8}{9}c_2^2\right)e_n^3 + O(e_n^4) \right], \tag{3.9}$$

and

$$f'(y_n) = f'(\alpha) \left[\left(1 + \frac{2}{3}c_2e_n\right) + \left(\frac{4}{3}c_2^2 + \frac{1}{3}c_3\right)e_n^2 + \left(4c_2c_3 - \frac{8}{3}c_2^3 + \frac{4}{27}7c_4\right)e_n^3 + O(e_n^4) \right]. \tag{3.10}$$

Using (3.4), (3.7) and (3.10), we have

$$Jf = +c_2 e_n + (-c_2^2 + 2c_3) e_n^2 + \left(-2c_2 c_3 + \frac{26}{9} c_4\right) e_n^3 + O(e_n^4). \tag{3.11}$$

Using (3.2), (3.6), (3.7) and (3.11), we have

$$z_n = \alpha + \left(\frac{1}{9} c_4 + c_2^3 - c_2 c_3\right) e_n^4 + \left(\frac{8}{27} c_5 + 8c_3 c_2^2 - \frac{20}{9} c_2 c_4 - 2c_3^2 - 4c_2^4\right) e_n^5 + O(e_n^6), \tag{3.12}$$

by Taylor’s series, we have

$$f(z_n) = \left(\frac{1}{9} c_4 + c_2^3 - c_2 c_3\right) e_n^4 + \left(\frac{8}{27} c_5 + 8c_3 c_2^2 - \frac{20}{9} c_2 c_4 - 2c_3^2 - 4c_2^4\right) e_n^5 + O(e_n^6), \tag{3.13}$$

and

$$f'(z_n) = \left(\frac{1}{9} c_4 + c_2^3 - c_2 c_3\right) e_n^4 + \left(\frac{8}{27} c_5 + 8c_3 c_2^2 - \frac{20}{9} c_2 c_4 - 2c_3^2 - 4c_2^4\right) e_n^5 + O(e_n^6). \tag{3.14}$$

From (3.5), (3.7) and (3.14), we have

$$L = 2c_2 + 3c_3 e_n + 4c_4 e_n^2 + 5c_5 e_n^3 + (3c_3 c_2^3 - 3c_2 c_3^2 + 6c_6 + 1/3 c_4 c_3) e_n^4 + O(e_n^5). \tag{3.15}$$

Using (3.3),(3.7),(3.12),(3.14) and (3.15), we get

$$x_{n+1} = \alpha + \left(\frac{1}{3} c_4 c_2 c_3^2 - \frac{1}{3} c_4 c_3 c_2^3 - \frac{3}{2} c_3^3 c_2^2 + 3c_3^2 c_2^4 - \frac{3}{2} c_3 c_2^6 - \frac{1}{54} c_4^2 c_3\right) e_n^9 + O(e_n^{10}), \tag{3.16}$$

implies

$$e_{n+1} = \left(\frac{1}{3} c_4 c_2 c_3^2 - \frac{1}{3} c_4 c_3 c_2^3 - \frac{3}{2} c_3^3 c_2^2 + 3c_3^2 c_2^4 - \frac{3}{2} c_3 c_2^6 - \frac{1}{54} c_4^2 c_3\right) e_n^9 + O(e_n^{10}).$$

Thus we observe that the new three-step method (FAJH) has ninth order convergence.

4. Numerical Examples

In this section now we consider some numerical examples (see **Table 1**) to demonstrate the performance of the newly developed iterative method. We compare classical Newton method (NW), Kou *et al.* method (see, [2])

(VCM) and (VSHM), Noor *et al.* methods (see [1]) (NR1), (NR2) and also ninth order Zhongyong Hu *et al.* (Z Hu) [5] with the new developed method (FAJH). All the computations for above mentioned methods, are performed using software Maple 9, precision 128 digits and $\varepsilon = 10^{-15}$ as tolerance and also the following criteria is used for estimating the zero:

- 1) $\delta = |x_{n+1} - x_n| < \varepsilon,$
- 2) $|f(x_n)| < \varepsilon,$
- 3) Maximum numbers of iterations = 500.

We used the following examples for comparison:

5. Conclusion

In **Tables 2-11**, we observe that our iterative method

Table 1. (Table of functions).

TABLE # 1 OF FUNCTIONS	
Functions	Roots
$f_1 = 4x^4 - 4x^2$	1
$f_2 = (x-2)^{23} - 1$	3
$f_3 = \exp(x) \cdot \sin(x) + \ln(x^2 + 1)$	3.237562984023
$f_4 = (x+2)\exp(x) - 1$	-0.442854401002
$f_5 = x^3 + 4x^2 - 15$	1.631980805566
$f_6 = p(x^2 + 7x - 30) - 1$	3
$f_7 = \exp(1-x) - 1$	1
$f_8 = x^3 - 2x^2 - 5$	2.690647448028
$f_9 = (x-1)\exp(-x)$	1
$f_{10} = (1/x) - 1$	1

Table 2. Comparison of Methods for Example 1.

$f_1, x_0 = 0.75$			
	Numbers of iteration	$f(x_n)$	δ
NW	10	7.1e-40	5.9e-21
VCM	33	0	1.9e-42
VSHM	8	-1.0e-127	3.6e-25
NR1	5	1.8e-37	9.5e-20
NR2	11	3.4e-36	4.1e-19
Z Hu	6	1.5e-99	6.5e-20
FAJH	5	1.4e-103	6.4e-27

Table 3. Comparison of Methods for Example 2.

$f_2, x_0 = 2.9$			
	Numbers of iteration	$f(x_n)$	δ
NW	13	7.0e-44	1.6e-23
VCM	DIVERGE	---	---
VSHM	DIVERGE	----	----
NR1	6	1.9e-31	8.8e-19
NR2	20	3.1e-29	3.5e-16
Z Hu	6	4.5e-65	1.5e-15
FAJH	5	4.2e-60	1.3e-16

Table 4. Comparison of Methods for Example 3.

$f_3, x_0 = 2.9$			
	Numbers of iteration	$f(x_n)$	δ
NW	7	-1.1e-51	6.6e-27
VCM	DIVERGE	---	----
VSHM	4	5.0e-127	1.9e-67
NR1	4	-1.0e-9	1.2e-20
NR2	DIVERGE	----	----
Z Hu	5	4.5e-65	1.5e-15
FAJH	4	5.0e-127	8.2e-34

Table 5. Comparison of Methods for Example 4.

$f_4, x_0 = -9$			
	Numbers of iteration	$f(x_n)$	δ
NW	6	3.4e-29	5.5e-15
VCM	4	1.0e-127	4.8e-26
VSHM	4	-7.0e-128	5.2e-73
NR1	4	3.8e-38	1.8e-19
NR2	45	9.6e-50	2.8e-25
Z Hu	4	4.5e-65	1.5e-15
FAJH	4	7.0e-129	1.2e-42

Table 6. Comparison of Methods for Example 5.

$f_5, x_0 = 0.9$			
	Numbers of iteration	$f(x_n)$	δ
NW	7	6.1e-51	2.6e-26
VCM	6	1.0e-126	7.7e-43
VSHM	4	0	1.5e-67
NR1	4	5.6e-40	8.0e-21
NR2	14	1.6e-30	4.3e-18
Z Hu	6	4.5e-65	1.5e-15
FAJH	4	0	1.9e-39

Table 7. Comparison of Methods for Example 6.

$f_6, x_0 = 2.8$			
	Numbers of iteration	$f(x_n)$	δ
NW	17	8.2e-33	9.8e-18
VCM	DIVERGE	---	----
VSHM	DIVERGE	5.1e-37	1.0e-18
NR1	8	6.9e-52	2.8e-27
NR2	42	1.9e-33	4.7e-18
Z Hu	7	2.5e-65	5.5e-15
FAJH	6	1.0e-110	5.2e-27

Table 8. Comparison of Methods for Example 7.

$f_7, x_0 = 1.1$			
	Numbers of iteration	$f(x_n)$	δ
NW	5	7.8e-42	3.9e-21
VCM	3	0	4.3e-39
VSHM	3	0	2.2e-42
NR1	3	2.4e-33	7.0e-17
NR2	4	4.9e-37	9.9e-19
Z Hu	4	4.5e-65	1.5e-15
FAJH	3	0	3.5e-23

Table 9. Comparison of Methods for Example 8.

$f_8, x_0 = 2$			
	Numbers of iteration	$f(x_n)$	δ
NW	7	1.0e-37	1.3e-19
VCM	53	0	3.7e-29
VSHM	4	-1.0e-126	2.8e-36
NR1	4	7.2e-38	1.0e-19
NR2	9	5.8e-51	3.1e-26
Z Hu	5	4.5e-65	1.5e-30
FAJH	4	-1.0e-126	9.8e-33

Table 10. Comparison of Methods for Example 9.

$f_9, x_0 = 1$			
	Numbers of iteration	$f(x_n)$	δ
NW	1	0	0
VCM	DIVERGE	---	----
VSHM	DIVERGE	---	----
NR1	1	0	0
NR2	DIVERGE	---	----
Z Hu	2	4.5e-65	1.5e-15
FAJH	1	0	0

Table 11. Comparison of Methods for Example 10.

$f_{10}, x_0 = 1.5$			
	Numbers of iteration	$f(x_n)$	δ
NW	7	2.9e-39	5.4e-20
VCM	4	4.6e-105	3.0e-18
VSHM	4	0	8.3e-41
NR1	3	1.2e-38	1.1e-19
NR2	DIVERGE	---	---
Z Hu	5	4.5e-6	7.5e-35
FAJH	4	0	6.5e-39

(FAJH) is comparable with all the methods cited in the above mentioned tables and gives better results even than ninth orders method of Hu *et al.* [5]. With the help of the technique and idea of this paper, one can develop higher-order multi-step iterative methods for solving nonlinear equations, as well as a system of nonlinear equations.

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