Some Fifth Order Multipoint Iterative Formulae for Solving Equations

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In this paper, we show some fifth order multipoint iterative formulae which find new approximations to a zero of a function f(x). These formulae require one evaluation of f(x) and three of f'(x) per iteration.

1. Introduction

In order to obtain new approximations to a zero of a function f(x), Traub [1, pp. 197-204] showed fourth order multipoint iterative formulae costing one evaluation of f(x) and three of f'(x) per iteration; and Jarratt [2] showed fourth order multipoint iterative formulae costing one evaluation of f(x) and two of f'(x) per iteration. However, we cannot obtain fifth order formulae without increasing the number of derivative evaluations. In this paper, we show that for a class of iterative formulae of the type

$$x_{n+1} = \phi(x_n)$$
 $n = 0, 1, 2, \dots$ (1.1)

where

$$\phi(x) = x - a_1 u(x) - a_2 w_2(x) - a_3 w_3(x) - \psi(x),$$

$$u(x) = \frac{f(x)}{f'(x)}, \qquad w_2(x) = \frac{f(x)}{f'[x - u(x)]},$$

$$w_3(x) = \frac{f(x)}{f'[x + \beta u(x) + \gamma w_2(x)]}$$

and

$$\psi(x) = \frac{f(x)}{b_1 f'(x) + b_2 f'[x - u(x)]},$$

fifth order formulae can be obtained by suitable choices of the parameters a's, b's, β and γ .

2. Derivation of Formulae

In order to obtain fifth order formulae of the type (1.1), we assume that f(x) has a simple zero α and continuous fifth derivatives. Expanding $w_2(x)$, $w_3(x)$ and $\psi(x)$ into powers of u(x), we obtain

$$w_2(x) = u + 2A_2u^2 + 4A_2^2u^3 - 3A_3u^3 + 8A_2^3u^4 - 12A_2A_3u^4 + 4A_4u^4 + (16A_2^4 - 36A_2^2A_3 + 16A_2A_4 + 9A_3^2 - 5A_5)u^5 + O(u^6),$$

$$w_3(x) = u - 2\delta A_2u^2 + 4(-\gamma + \delta^2)A_2^2u^3 - 3\delta^2 A_3u^3 - 8(\gamma + \delta^3 - 2\delta\gamma)A_2^3u^4 + 6(\gamma + 2\delta^3 - 2\delta\gamma)A_2A_3u^4$$

$$-4\delta^{3}A_{4}u^{4} + 16(-\gamma + \gamma^{2} + \delta^{4} - 3\delta^{2}\gamma + 2\delta\gamma)A_{2}^{4}u^{5}$$

$$-12(-2\gamma + \gamma^{2} + 3\delta^{4} - 6\delta^{2}\gamma + 4\delta\gamma)A_{2}^{2}A_{3}u^{5}$$

$$+8(-\gamma + 2\delta^{4} - 3\delta^{2}\gamma)A_{2}A_{4}u^{5} + 9(\delta^{4} + 2\delta\gamma)A_{3}^{2}u^{5}$$

$$-5\delta^{4}A_{5}u^{5} + O(u^{6})$$
(2.2)

and

$$\psi(x) = \frac{1}{b_1 + b_2} (u + 2\theta A_2 u^2 + 4\theta^2 A_2^2 u^3 - 3\theta A_3 u^3 + 8\theta^3 A_2^3 u^4 - 12\theta^2 A_2 A_3 u^4 + 4\theta A_4 u^4 + 16\theta^4 A_2^4 u^5 - 36\theta^3 A_2^2 A_3 u^5 + 16\theta^2 A_2 A_4 u^5 + 9\theta^2 A_3^2 u^5 - 5\theta A_3 u^5) + O(u^6),$$
(2.3)

where

$$u = u(x), \quad A_j = \frac{f^{(j)}(x)}{j!f'(x)} \quad j = 2(1)5, \quad \delta = \beta + \gamma$$

and

$$\theta = \frac{b_2}{b_1 + b_2}.$$

Since the basic sequence [1, pp. 78-88]

$$E_6(x) = x - u - A_2 u^2 - 2A_2^2 u^3 + A_3 u^3 - 5A_2^3 u^4 + 5A_2 A_3 u^4 - A_4 u^4 - (14A_2^4 - 21A_2^2 A_3 + 6A_2 A_4 + 3A_3^2 - A_5)u^5,$$

it follows from (1.1), (2.1), (2.2) and (2.3) that we obtain

$$\begin{split} \phi(x) - E_6(x) &= \left(-a_1 - a_2 - a_3 - \frac{1}{b_1 + b_2} + 1 \right) u \\ &+ \left(-2a_2 + 2\delta a_3 - \frac{2\theta}{b_1 + b_2} + 1 \right) A_2 u^2 \\ &+ \left[-4a_2 - 4(-\gamma + \delta^2) a_3 - \frac{4\theta^2}{b_1 + b_2} + 2 \right] A_2^2 u^3 \\ &+ \left(3a_2 + 3\delta^2 a_3 + \frac{3\theta}{b_1 + b_2} - 1 \right) A_3 u^3 \\ &+ \left[-8a_2 + 8(\gamma + \delta^3 - 2\delta\gamma) a_3 - \frac{8\theta^3}{b_1 + b_2} + 5 \right] A_2^3 u^4 \\ &+ \left[12a_2 - 6(\gamma + 2\delta^3 - 2\delta\gamma) a_3 + \frac{12\theta^2}{b_1 + b_2} - 5 \right] A_2 A_3 u^4 \\ &+ \left(-4a_2 + 4\delta^3 a_3 - \frac{4\theta}{b_1 + b_2} + 1 \right) A_4 u^4 \end{split}$$

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$$\begin{split} &+ \left[14 - 16a_2 - 16(-\gamma + \gamma^2 + \delta^4 - 3\delta^2\gamma + 2\delta\gamma)a_3 \right. \\ &- \frac{16\theta^4}{b_1 + b_2}\right] A_2^4 u^5 \\ &- \left[21 - 36a_2 - 12(-2\gamma + \gamma^2 + 3\delta^4 - 6\delta^2\gamma + 4\delta\gamma)a_3 \right. \\ &- \frac{36\theta^3}{b_1 + b_2}\right] A_2^2 A_3 u^5 \\ &+ \left[6 - 16a_2 - 8(-\gamma + 2\delta^4 - 36\delta^2\gamma)a_3 \right. \\ &- \frac{16\theta^2}{b_1 + b_2}\right] A_2 A_4 u^5 \\ &+ \left[3 - 9a_2 - 9(\delta^4 + 2\delta\gamma)a_3 - \frac{9\theta^2}{b_1 + b_2}\right] A_3^2 u^5 \\ &- \left[1 - 5a_2 - 5\delta^4 a_3 - \frac{5\theta}{b_1 + b_2}\right] A_3 u^5 + O(u^6). \end{split}$$

Hence, we can conclude that for (1.1) to be fifth order, the following system of equations must be satisfied:

$$a_{1} + a_{2} + a_{3} + \frac{1}{b_{1} + b_{2}} = 1$$

$$a_{2} - \delta a_{3} + \frac{\theta}{b_{1} + b_{2}} = \frac{1}{2}$$

$$a_{2} + (-\gamma + \delta^{2})a_{3} + \frac{\theta^{2}}{b_{1} + b_{2}} = \frac{1}{2}$$

$$a_{2} + \delta^{2}a_{3} + \frac{\theta}{b_{1} + b_{2}} = \frac{1}{3}$$

$$a_{2} - (\gamma + \delta^{3} - 2\delta\gamma)a_{3} + \frac{\theta^{3}}{b_{1} + b_{2}} = \frac{5}{8}$$

$$2a_{2} - (\gamma + 2\delta^{3} - 2\delta\gamma)a_{3} + \frac{2\theta^{2}}{b_{1} + b_{2}} = \frac{5}{6}$$

$$a_{2} - \delta^{3}a_{3} + \frac{\theta}{b_{1} + b_{2}} = \frac{1}{4}.$$
(2.4)

The system $(2 \cdot 4)$ is a set of seven equations for the seven unknowns a_1 , a_2 , a_3 , b_1 , b_2 , β and γ . From this system, we obtain the equivalent system

$$\delta = -\frac{1}{2}, \quad a_3 = \frac{2}{3}$$

$$a_1 + a_2 + a_3 + \frac{1}{b_1 + b_2} = 1$$

$$a_2 + \frac{\theta}{b_1 + b_2} = \frac{1}{6}$$

$$a_2 + \frac{\theta^2}{b_1 + b_2} = \frac{2}{3}\gamma + \frac{1}{3}$$

$$a_2 + \frac{\theta^3}{b_1 + b_2} = \frac{4}{3}\gamma + \frac{13}{24}.$$
(2.5)

The general solution of (2·4) can be expressed in terms of ν

For $(16y + 5)(4y + 1) \neq 0$, the general solution of $(2 \cdot 4)$ is given by

$$a_{1} = \frac{1}{6} \left(1 + \frac{4\gamma + 1}{\theta} \right), \quad a_{2} = \frac{1}{\theta - 1} \left(\frac{1}{6} \theta - \frac{2}{3} \gamma - \frac{1}{3} \right),$$

$$a_{3} = \frac{2}{3}, \quad b_{1} = -\frac{6\theta(\theta - 1)^{2}}{4\gamma + 1},$$

$$b_{2} = \frac{6\theta^{2}(\theta - 1)}{4\gamma + 1}, \quad \beta = -\gamma - \frac{1}{2},$$

$$(2.6)$$

where

$$\theta = \frac{16\gamma + 5}{4(4\gamma + 1)}$$

Now, the sample point, $x_n - u(x_n)$, is the Newton's point at x_n . Furthermore, since

$$x + \beta u(x) + \gamma w_2(x) = x - \frac{1}{2}u(x) + 2\gamma A_2 u^2(x) + O[u^3(x)],$$

by suitable choices of γ , the sample point, $x_n + \beta u(x_n) + \gamma w_2(x_n)$, is generally nearer to the zero, α , than x_n . In the case of (2·6), it follows from Theorem 5-2[1, pp. 86-87] that the asymptotic error constant of $\phi(x)$, ϵ , is given by

$$c = \lim_{x \to a} \frac{\phi(x) - E_6(x)}{u^5(x)}$$

$$= -\left[\frac{32}{3}\gamma^2 + \frac{8}{3}\gamma - \frac{2}{3} + \frac{1}{6(4\gamma + 1)}\right] \tilde{A}_2^4 + (8\gamma^2 + 4\gamma)\tilde{A}_2^2 \tilde{A}_3$$

$$+ \frac{128}{3}\gamma \tilde{A}_2 \tilde{A}_4 - \frac{3}{8}\tilde{A}_3^2 + \frac{1}{24}\tilde{A}_5, \qquad (2.7)$$

where

$$\widetilde{A}_j = \frac{f^{(j)}(\alpha)}{j!f'(\alpha)}$$
 $j = 2(1)5$.

By substituting y = 0 into (2.6) and (2.7), we obtain

$$a_1 = \frac{3}{10}$$
, $a_2 = -\frac{1}{2}$, $a_3 = \frac{2}{3}$, $b_1 = -\frac{15}{32}$, $b_2 = \frac{75}{32}$, $\beta = -\frac{1}{2}$

and

$$c = \frac{1}{2}\tilde{A}_{2}^{4} - \frac{3}{8}\tilde{A}_{3}^{2} + \frac{1}{24}\tilde{A}_{5}.$$

If $\gamma = -\frac{1}{2}$, then

$$a_1 = -\frac{1}{18}$$
, $a_2 = -\frac{1}{2}$, $a_3 = \frac{2}{3}$, $b_1 = \frac{9}{32}$, $b_2 = \frac{27}{32}$, $\beta = 0$

and

$$c = -\frac{1}{2} \tilde{A}_2^4 - \frac{64}{3} \tilde{A}_2 \tilde{A}_4 - \frac{3}{8} \tilde{A}_3^2 + \frac{1}{24} \tilde{A}_5.$$

3. Conclusion

The formulae obtained in this paper will be particularly convenient for computing new approximations to a zero of a function f(x), when the evaluation of f'(x) is easily compared with that of f(x).

We shall show fifth order multipoint iterative formulae costing two evaluations of f(x) and two of f'(x) per iteration elsewhere.

References

 J. F. TRAUB, Iterative Methods for the Solution of Equations, Prentice-Hall Englewood Cliffs, New Jersey, 1964. MR 29 #6607.
 P. JARRATT, Some Fourth Order Multipoint Iterative Methods for Solving Equations, Math. Comp., v. 20, 1966, pp. 434-437.

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