

Local Convergence for a Fifth Order Traub-Steffensen-Chebyshev-Like Composition Free of Derivatives in Banach Space

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Abstract. We present the local convergence analysis of a fifth order Traub-Steffensen-Chebyshev-like composition for solving nonlinear equations in Banach spaces. In earlier studies, hypotheses on the Fréchet derivative up to the fifth order of the operator under consideration is used to prove the convergence order of the method although only divided differences of order one appear in the method. That restricts the applicability of the method. In this paper, we extended the applicability of the fifth order Traub-Steffensen-Chebyshev-like composition without using hypotheses on the derivatives of the operator involved. Our convergence conditions are weaker than the conditions used in earlier studies. Numerical examples where earlier results cannot apply to solve equations but our results can apply are also given in this study.

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1. Introduction

We are concerned with the problem of approximating a solution x^* of the equation

$$F(x) = 0, \quad (1.1)$$

where $F : D \subseteq \mathcal{B}_1 \longrightarrow \mathcal{B}_2$ is a Fréchet differentiable operator between Banach spaces $\mathcal{B}_1, \mathcal{B}_2$. Most of the solution methods for solving (1.1) are iterative and for iterative methods order of convergence is an important issue. Convergence analysis of higher order iterative methods require assumptions on the higher order Fréchet derivatives of the operator F . That restricts the applicability of these methods. In this study, we consider the local

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convergence for fifth order Traub-Steffensen-Chebyshev-like composition free of derivatives in Banach space studied by Sharma and Kumar in [16]. The method is defined by

$$y_n = x_n - A_n^{-1}F(x_n), \quad (1.2a)$$

$$z_n = y_n - A_n^{-1}F(y_n), \quad (1.2b)$$

$$x_{n+1} = z_n - B_n A_n^{-1}F(z_n), \quad (1.2c)$$

where

$$A_n = [w_n, x_n; F],$$

$$B_n = 2I - A_n^{-1}[z_n, y_n; F],$$

$$w_n = x_n + \beta F(x_n),$$

and $[\cdot, \cdot; F]$ is a divided difference of order one on D^2 .

Throughout this paper $L(\mathcal{B}_2, \mathcal{B}_1)$ denotes the set of bounded linear operators between \mathcal{B}_1 and \mathcal{B}_2 and $B(z, \rho), \bar{B}(z, \rho)$ stand, respectively for the open and closed balls in \mathcal{B}_1 with center $z \in \mathcal{B}_1$ and of radius $\rho > 0$.

The motivations for the construction of this method are that is derivative free, of convergence order five and efficient. Notice that in [16] favorable comparisons with other methods using similar information have been provided to show the advantages of the proposed method. The aim of this paper is not to present those comparisons but to extend the applicability of method (1.2) in the more general setting of a Banach space. We refer the reader to [16] for more detailed advantages, motivations and comparisons.

Convergence analysis in [16] is based on Taylor expansions and assumptions on the Fréchet derivative F up to the order five when $\mathcal{B}_1 = \mathcal{B}_2 = \mathbb{R}^i$. That limits the applicability of this method. As a motivational example, let us define function F on $I = [-\frac{\pi}{2}, \frac{\pi}{2}]$ by

$$F(x) = \begin{cases} x^5 \sin \frac{1}{x} + x^2 + x, & x \neq 0, \\ 0, & x = 0. \end{cases}$$

Then, $x^* = 0$, is a solution of $F(x) = 0$. We have that

$$F'(x) = 5x^4 \sin \frac{1}{x} - x^3 \sin \frac{1}{x} + 2x + 1, \quad F'(0) = 1,$$

$$F''(x) = 20x^3 \sin \frac{1}{x} - 5x^2 \cos \frac{1}{x} - 3x^2 \cos \frac{1}{x} - x \sin \frac{1}{x} + 2,$$

$$F'''(x) = 60x^2 \sin \frac{1}{x} - 36x \cos \frac{1}{x} + \sin \frac{1}{x} - \frac{1}{x} \cos \frac{1}{x}.$$

Then, obviously function F does not have bounded third derivative in I . In this study we use only assumptions on the first Fréchet derivative of the operator F in our convergence analysis, so that the method (1.2) can be applied to solve equations but the earlier results cannot be applied [1–18] (see Example 3.2). Moreover, we avoid the usage of high order derivatives, since we rely on the computational and approximate computational order of