



New Optimal Fourth Order Iterative Method for Solving Nonlinear Equations

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ABSTRACT: We have presented a new optimal fourth order iterative method in this paper. Every iteration desires one function evaluation and two first derivative evaluations and therefore the efficiency of this method is 1.5874. Many researchers have generated several order techniques, whenever the second and higher order derivatives of the function exist in a neighbourhood of the root. But the cost of evaluating the second derivative of the function is itself a cumbersome problem. In this paper, we derive a high-order iteration technique to discover the root of nonlinear equations at the low computational cost of the first derivative of the function. In fact, we have obtained the optimal order of convergence which satisfies the Kung and Traub optimality conjecture. Kung and Traub conjectured that the multipoint iteration method without memory based on n -evaluations could achieve optimal convergence order 2^{n-1} . The analysis of convergence shows that the new technique has fourth order convergence. In addition, the theoretical convergence property of our technique is fully explored with the help of main theorem that declares the convergence order. Numerical comparisons with some well-known schemes having fourth order of convergence are presented with several examples to verify the efficiency of present technique. These results declare the performance of our technique. Finally, the proposed method is found to be more efficient as compare to some standard iterative methods of same order.

Keywords: Efficiency index, Kung-Traub conjecture, Iterative method, Non-linear equations, Newton's method, Order of convergence.

Abbreviations: FSM, fazlollah soleymani method; RSM, Rajni Sharma method; SKKM, Sanjay Kumar Khattri method; NPM, new proposed method.

I. INTRODUCTION

The recent advancements in numerical analysis have introduced to the scientific community numerous methods that have made iterative calculations simple and highly accurate. Most of these methods are computational and thus have reduced manual effort to a great deal. We are much empowered to create advanced methods in the current era with the help of digital computer, technological interventions and advanced arithmetical computation in the spacious literature [1].

In this paper, we present a new iterative method for deducing a simple root x of a non-linear equation

$$g(x) = 0 \quad (1)$$

Where $g : X \subset R \rightarrow R$ is a scalar function on an open interval x .

The classical Newton method is one of the well-recognized methods for finding roots of nonlinear equations [2] written by

$$x_{n+1} = x_n - \frac{g(x_n)}{g'(x_n)}, \quad n = 0, 1, 2 \quad (2)$$

The Newton method converges quadratically [2] in some neighborhoods of a simple root $x=r$ of $g(x) = 0$. In contemporary times, the efficiency of an iterative method is calculated through efficiency index by $p^{1/m}$, where p is the order of convergence and m is the total

number of function evaluations per iteration [3, 4]. For systematizing classifying iterative methods, the first efforts were made by Traub [2]. The Kung and Traub conjecture [5] that an iterative method without memory with m -function evaluation per iteration function for finding roots of a nonlinear equation, could achieve optimal order $p = 2^{m-1}$. In recent years however, many other authors have frequently brought up higher order iterative methods and investigated the convergence analysis of them for finding non-linear equations. Behl *et al.*, (2019) derived highly efficient family of iterative methods with sixth order convergence [6], Chun (2008) proposed some fourth-order iterative methods for solving non-linear equations [7]. Kung and Traub derived optimal order of one point and multipoint iteration [5], Nouri *et al.*, (2019) suggested two high order iterative methods including five and ten orders convergence [8]. Kou *et al.*, (2010) proposed some eighth order root finding three-step methods [9], Sen *et al.*, (2012) derived computational pitfalls of high-order methods for non-linear equations [10]. Khattri *et al.*, (2011) proposed unifying fourth-order family of iterative methods [11]. Wang and Tao derived a new newton method with memory for solving nonlinear equations [12]. Chauhan and Vikanshi, (2019) suggested Convergence of CUIA Iteration in Real Hilbert Space [13]. Villafuerte *et al.*, (2019) suggested an iterative method to solve non-linear equations [14] and the

references therein. General books on this subject are Iterative Methods for the Solution of Equation [2] and Numerical Analysis: An Introduction [15]. In the spacious literature, we can lightly present a development of many iterative methods to increasing order of convergence for finding ideas for non-linear equation [16-22]. In this work we developed iterative method of optimal fourth order without memory, which clearly indicates Kung-Traub conjecture with three function evaluation.

The rest of the paper is organized in below order: In the next section, we will develop the new iterative method of optimal order four which requires three function evaluations per iteration. We also provide the proof of the theorem for convergence order of the proposed scheme in this section. Section III presents a numerical comparison between the proposed method and other existing fourth order methods. Finally, some concluding remarks of the paper are in section IV.

II. DEVELOPMENT OF SCHEME

In this section, we present a new optimal fourth order iterative method as follows:

$$x_{n+1} = x_n - \frac{4g(x_n)}{g'(x_n) + 3g'(y_n)}(1 + u_n^3) - \frac{9}{16} \left(\frac{\phi}{g'(x_n)} \right)^2 u_n^3 \quad (3)$$

where,

$$u_n = \frac{g(x_n)}{g'(x_n)} \quad (4)$$

$$y_n = x_n - \frac{2}{3}u_n \quad (5)$$

$$\phi = \frac{g'(x_n) - g'(y_n)}{u_n} \quad (6)$$

If x_0 is some initial approximation and it is assumed that the denominator of Eqn. (3) is not equal to zero, then the above method has convergence order 4 in some neighborhood of simple root r .

III. THEOREM

Let $g : X \subset R \rightarrow R$ be a sufficiently differentiable function in an open interval X and $r \in X$ be a simple zero of $g(x) = 0$. If x_0 is in the neighbourhood of r , then the method given by Eqn. (3) has fourth order convergence with the following error equation

$$e_{n+1} = (-1 + 4t_2^3 - t_2t_3 + \frac{t_4}{9})e_n^4 + \quad (7)$$

$$(3t_2 - 27t_2^4 + 26t_2^2t_3 - 2t_3^2 - \frac{20t_2t_4}{9} + \frac{8t_5}{27})e_n^5 + O(e_n^6)$$

Where,

$$e_n = x_n - r \text{ and } t_j = \frac{g^{(j)}(r)}{g'(r)}, j \geq 2$$

Proof: If x_n be the n^{th} approximation to the root 'r' of equation (1), then the Taylor's expansion of $g(x_n)$ about r can be written as

$$g(x_n) = g(r) + e_n g'(r) + \frac{(e_n)^2}{2!} g''(r) + \frac{(e_n)^3}{3!} g'''(r) + \dots \quad (8)$$

Substituting $g(r) = 0$ and simplifying, we have

$$g(x_n) = g'(r)[e_n + t_2 e_n^2 + t_3 e_n^3 + t_4 e_n^4 + t_5 e_n^5 + O(e_n^6)] \quad (9)$$

Where,

$$t_j = \frac{g^{(j)}(r)}{j! g'(r)} \text{ for } j = 2, 3, 4, \dots$$

Furthermore, we get

$$g'(x_n) = g'(r)[1 + 2t_2 e_n + 3t_3 e_n^2 + 4t_4 e_n^3 + 5t_5 e_n^4 + 6t_6 e_n^5 + O(e_n^6)] \quad (10)$$

Substituting these values in Eqn. (4), then we will get

$$u_n = \frac{g(x_n)}{g'(x_n)} = e_n - t_2 e_n^2 + (2t_2^2 - 2t_3) e_n^3 + (-4t_2^3 + 7t_2 t_3 - 34t_4) e_n^4 + \quad (11)$$

$$(8t_2^4 - 20t_2^2 t_3 + 6t_3^2 + 10t_2 t_4 - 4t_5) e_n^5 + O(e_n^6)$$

and hence, using Eqn. (5) and Eqn. (11), we obtain

$$y_n = x - \frac{2}{3}u_n = \frac{e_n}{3} + \frac{2t_2 e_n^2}{3} - \frac{4}{3}(t_2^2 - t_3) e_n^3 + \frac{2}{3}(4t_2^3 - 7t_2 t_3 + 3t_4) e_n^4 - \frac{4}{3}(4t_2^4 - 10t_2^2 t_3 + 3t_3^2 + 5t_2 t_4 - 2t_5) e_n^5 + O(e_n^6) \quad (12)$$

The expansion of $g'(x_n)$ about r is given as

$$g'(y_n) = g'(r)[1 + \frac{2t_2}{3} + \frac{1}{3}(4t_2^2 + t_3) e_n^2 + \frac{4}{27}(-18t_2^3 + 27t_2 t_3 + t_4) e_n^3 + \frac{1}{81}(216(2t_2^4 - 4t_2^2 t_3 + t_3^2) + 396t_2 t_4 + 5t_5) e_n^4 + \frac{4}{81}(-9(24t_2^5 - 60t_2^3 t_3 + 27t_2 t_3^2 + 30t_2^2 t_4 - 13t_3 t_4) + 118t_2 t_5) e_n^5 + O(e_n^6)] \quad (13)$$

The denominator of Eqn. (3) is given as

$$g'(x) + 3g'(y) = g'(r)[4 + 4t_2 e_n + 4(t_2^2 + t_3) e_n^2 + (-8t_2^3 + 12t_2 t_3 + \frac{40t_4}{9}) e_n^3 + \frac{4}{27}(54(2t_2^4 - 4t_2^2 t_3 + t_3^2) + 99t_2 t_4 + 35t_5) e_n^4 + (-32t_2^5 + 80t_2^3 t_3 - 36t_2 t_3^2 - 40t_2^2 t_4 + \frac{52t_2 t_4}{3} + \frac{472t_2 t_5}{27}) e_n^5 + O(e_n^6)] \quad (14)$$

Then, using Eqns. (9), (10) and (13), we will obtain

$$\frac{4g(x)}{g'(x) + 3g'(y)} = e_n - t_2^2 e_n^3 + (3t_2^3 - 3t_2 t_3 - \frac{t_4}{9}) e_n^4 + (-6t_2^4 + 12t_2^2 t_3 - 2t_3^2 - \frac{32t_2 t_4}{9} - \frac{8t_5}{27}) e_n^5 + O(e_n^6) \quad (15)$$

and we will get the equation

$$\frac{4g(x)}{g'(x) + 3g'(y)}(1 + u_n^3) = e_n - t_2^2 e_n^3 + (1 + 3t_2^3 - 3t_2 t_3 - \frac{t_4}{9}) e_n^4 + (-6t_2^4 + 12t_2^2 t_3 - 2t_3^2 + t_2(-3 - \frac{32t_4}{9}) - \frac{8t_5}{27}) e_n^5 + O(e_n^6) \quad (16)$$

Furthermore, substituting values in Eqn. (6) from Eqns. (10) (11) and (13), we will have

$$\phi = \frac{g'(x) - g'(y)}{u_n} = g'(r) \left[\frac{4t_2}{3} + \frac{8t_3 e_n}{3} + \frac{4}{27} (9t_2 t_3 + 26t_4) e_n^2 + \frac{8}{81} (27t_3 (-t_2^2 + t_3) + 30t_2 t_4 + 50t_5) e_n^3 + \frac{4}{27} (36t_3^2 t_3 - 63t_2 t_3^2 - 32t_2^2 t_4 + 67t_3 t_4 + 30t_2 t_5) e_n^4 + O(e_n^5) \right] \quad (17)$$

Substituting all above values in equation (3) and we get the error equation

$$e_{n+1} = (-1 + 4t_2^3 - t_2 t_3 + \frac{t_4}{9}) e_n^4 + (3t_2 - 27t_2^4 + 26t_2^2 t_3 - 2t_3^2 - \frac{20t_2 t_4}{9} + \frac{8t_5}{27}) e_n^5 + O(e_n^6) \quad (18)$$

IV. RESULTS AND DISCUSSION

We present some test functions with roots which are available with initial guesses in Table 1. We compare some numerical test results to illustrate the efficiency of the new iterative method in Table 2. We compare new proposed method (NPM) given by equation (3) with the three existing iterative methods of order four. Before doing the comparisons, we need to review some of the most important fourth order methods, which are available in the literature.

Khattari *et al.*, (2011) presented a fourth order iterative method [SKKM] [11]. The method of the family are

fourth order convergent and require only three evaluations during each iteration:

$$y_n = x_n - \frac{g(x_n)}{g'(x_n)} \quad (19)$$

$$x_{n+1} = x_n - \frac{1}{g'(x_n)} \left[\frac{2g(x_n)^2 - 3g(x_n)g(y_n) - g(y_n)^2}{2g(x_n) - 5g(y_n)} \right] \quad (20)$$

Soleymani (2011) [23] suggested optimal fourth order iterative method [FSM] free from derivative, which includes three evaluations of the function per iteration and free from any derivative calculation:

$$y_n = x_n - \frac{g(x_n)}{g[x_n, A_n]} \quad (21)$$

$$x_{n+1} = y_n - \frac{(A_n - y_n)g(y_n) \left[1 + 2 \frac{g(y_n)}{g(A_n)} \right]}{(x_n - y_n)g[x_n, A_n] + (A_n - x_n)g[x_n, y_n]} \quad (22)$$

Where, $A_n = x_n + g(x_n)$ and $n = 0, 1, 2, \dots$

Sharma and Bahl (2015) [24] proposed the two step weighted Newton iteration method [RSM] which is optimal fourth order of the type

$$y_k = x_k - \frac{2}{3} \frac{g(x_k)}{g'(x_k)}, \quad (23)$$

$$x_{k+1} = x_k - \left(-\frac{1}{2} + \frac{9}{8} \frac{g'(x_k)}{g'(y_k)} + \frac{3}{8} \frac{g'(y_k)}{g'(x_k)} \right) \frac{g(x_k)}{g'(x_k)} \quad (24)$$

All computations are performed by using MATHEMATICA 12.0 for the several test functions:

Table 1: Test functions and their roots.

Non-linear function	Roots	Initial guesses
$g_1(x) = (x - 1)^3 - 1$	0.00003636485591	2.7
$g_2(x) = x^2 - e^x - 3x + 2$	47	3.5
$g_3(x) = x^3 + x^2 - 2$	35	2.0
$g_4(x) = x^3 - e^{-x}$	45	3.0
$g_5(x) = e^x - 3x^2$	3.733079	5.0

Table 2: Comparison of various iterative methods.

g(x)	FSM	RSM	SKKM	NPM
$g_1(x)$	5.4275×10^{-17}	4.3356×10^{-73}	8.4338×10^{-66}	1.3839×10^{-96}
$g_2(x)$	2.1820×10^{-24}	2.1056×10^{-39}	1.0817×10^{-39}	3.6335×10^{-43}
$g_3(x)$	1.2094×10^{-10}	5.1446×10^{-65}	2.5050×10^{-58}	3.1481×10^{-70}
$g_4(x)$	9.8339×10^{-81}	5.8149×10^{-168}	1.2338×10^{-154}	6.4826×10^{-169}
$g_5(x)$	1.4226×10^{-92}	1.4786×10^{-61}	1.2232×10^{-32}	1.0853×10^{-319}

V. CONCLUSION

The new optimal fourth order iterative method is a novel procedure that we have devised and introduced in this paper. The primary idea of this method is to achieve successfully higher order convergence.

Each iteration requires one function evaluation and two first derivative evaluations. Comparisons of the proposed method have been made with other existing method and it was seen that our method provides equal and better performance of the others.

VI. FUTURE SCOPE

The proposed work can be used for develop iterative methods for multiple roots and construct some new methods for solving system of non-linear equations. In future, we intend to develop the higher order convergence method in with memory version using self-accelerating parameters.

Conflict of Interest. The authors, Ekta Sharma, Sunil Panday and Mona Dwivedi, declare no conflict of interest associated with this work.

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