

Error Estimation in Numerical Solution of Equations by Iteration Process

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1. Introduction

Let R be a linear normed space and F be a complete subset of R . Let f be a functional defined on F such that $f(F) \subset R$.

We assume that

(i)

$$(1.1) \quad \|f(x') - f(x'')\| \leq K_0 \|x' - x''\|$$

for any $x', x'' \in F$, where

$$(1.2) \quad 0 < K_0 < 1;$$

(ii)

$$(1.3) \quad \|f^*(x) - f(x)\| \leq \varepsilon$$

for any $x \in F$, where $f^(x)$ is a numerical valuation of $f(x)$ in actual computation with the error bound ε (>0) such that $f^*(F) \subset R$ (here, by a numerical valuation in actual computation, we mean a valuation by a set of finite numbers of the numbers rounded to a certain fixed number of decimal digits);*

(iii) *for a certain numerical value $x_0 \in F$,*

$$(1.4) \quad \sum \left\{ h : \|h - x_1^*\| \leq \frac{K_0}{1-K_0} \|x_1^* - x_0\| + 2\delta_0 \right\} \subset F,$$

where $x_1^ = f^*(x_0)$ and*

$$(1.5) \quad \delta_0 = \frac{\varepsilon}{1-K_0}.$$

Then, by the author's previous paper [1],

(i) *the equation*

$$(1.6) \quad x = f(x)$$

has one and only one solution in F ;

(ii) *the unique solution \bar{x} of (1.6) is obtained by the ideal iteration process*