

49. The Aitken-Steffensen Formula for Systems of Nonlinear Equations. III

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1. Introduction. Let $x=(x_1, x_2, \dots, x_n)$ be a vector in R^n and D a region contained in R^n . Let $f_i(x)$ ($1 \leq i \leq n$) be real-valued nonlinear functions defined on D and $f(x)=(f_1(x), f_2(x), \dots, f_n(x))$ an n -dimensional vector-valued function. Then we shall consider a system of nonlinear equations

$$(1.1) \quad x=f(x),$$

whose solution is \bar{x} .

As mentioned in [2], [3] and [4], Henrici [1, p. 116] has considered a formula, which is called the Aitken-Steffensen formula. Now, we have studied the above Aitken-Steffensen formula in [2] and [4], and shown [2, Theorem 2] and [4, Theorem 2]. Moreover, by considering the Steffensen iteration method, we have also shown [3, Theorem 1], which improves the result of [2, Theorem 2].

The purpose of this paper is to show Theorem 1 having a new relation different from [2, Theorem 2], [3, Theorem 1] and [4, Theorem 2].

2. Statement of results. Let $U(\bar{x})=\{x; \|x-\bar{x}\|<\delta\} \subset D$ be a neighbourhood. Let $\|x\|$ and $\|A\|$ be denoted by

$$\|x\|=\max_{1 \leq i \leq n} |x_i| \quad \text{and} \quad \|A\|=\max_{1 \leq i \leq n} \sum_{j=1}^n |a_{ij}|,$$

where $A=(a_{ij})$ is an $n \times n$ matrix.

Given $x^{(0)} \in R^n$, define $x^{(i)} \in R^n$ ($i=1, 2, \dots$) by

$$(2.1) \quad x^{(i+1)}=f(x^{(i)}) \quad (i=0, 1, 2, \dots).$$

Put

$$(2.2) \quad d^{(i)}=x^{(i)}-\bar{x} \quad \text{for } i=0, 1, 2, \dots,$$

and then define an $n \times n$ matrix D_k by

$$D_k=(d^{(k)}, d^{(k+1)}, \dots, d^{(k+n-1)}).$$

Throughout this paper, we shall assume the same conditions (A.1)–(A.5) as in [2].

(A.1) $f_i(x)$ ($1 \leq i \leq n$) are two times continuously differentiable on D .

(A.2) There exists a point $\bar{x} \in D$ satisfying (1.1).

(A.3) $\|J(\bar{x})\|<1$, where $J(x)=(\partial f_i(x)/\partial x_j)$ ($1 \leq i, j \leq n$).

(A.4) The vectors $d^{(k)}, d^{(k+1)}, \dots, d^{(k+n-1)}$, $k=0, 1, 2, \dots$, are linearly independent.

(A.5) $\inf \{\|\det D_k\|/\|d^{(k)}\|^n\}>0$.

Then, we shall consider the Aitken-Steffensen formula