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EXTENDING THE APPLICABILITY OF NEWTON-SECANT METHODS FOR FUNCTIONS WITH VALUES IN A CONE

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Communicated by A. L. Dontchev

ABSTRACT. In this study, we consider Newton-secant method for solving the nonlinear variational inclusion problems in Banach space. Using generalized continuity conditions, we prove the convergence of the method with the following advantages: tighter error estimates on the distances involved and the information on the location of the solution is at least as precise. These advantages were obtained under the same computational cost.

1. Introduction. We study the variational inclusion

$$(1.1) \quad 0 \in F(x) + G(x) + E(x),$$

where X, Y are Banach space $D \subset X$ is an open set $F : D \rightarrow Y$ is a smooth operator, $G : D \rightarrow Y$ is continuous operator, $[\cdot, \cdot; G]$ is a divided difference of order one for G [4, 19] (i.e., for $x, y \in D$ with $x \neq y$, $[x, y; G](x-y) = G(x) - G(y)$,

2010 *Mathematics Subject Classification.* 65G99, 90C30, 49J53.

Key words: Newton-secant method, semilocal convergence, variational inclusion, generalized continuity conditions.

if G is Fréchet differentiable, then $[x, x; G] = G'(x)$ and $E : X \rightrightarrows Y$ is a set-valued operator. Many problems can be written in the form (1.1) using Mathematical Modeling [1]–[29]. The solution x^* of (1.1) can rarely be found in closed form. That is why most solution methods for (1.1) are usually iterative. In particular, the inclusion

$$(1.2) \quad 0 \in F(x_m) + G(x_m) + (F'(x_m) + [x_{m-1}, x_m; G])(x_{m+1} - x_m) + E(x_{m+1}),$$

where $x_0 \in D$ is an initial point was studied in [19]. If $E = \{0\}$, the method was studied by Cătinăș [4]. Special cases of the inclusion (1.2) have been studied in the notable papers by Dontchev et.al. [7, 8, 9, 10, 11]. Then, assuming $E(x) = -C$ for each $x \in X$ and $C \subseteq Y$ being a closed convex cone, Pietrus and Alexis [19] studied the algorithm

$$(1.3) \quad \text{minimize} \{ \|x - x_m\| / F(x_m) + G(x_m) + (F'(x_m) + [x_{m-1}, x_m; G])(x - x_m) \in C \}.$$

Next, we shall define the Algorithm for solving (1.1). Let $u_1, u_2 \in D$. Define a set-valued operator $Q(u_1, u_2) : X \rightarrow Y$ by

$$(1.4) \quad Q(u_1, u_2)x := (F'(u_2) + [u_1, u_2; G])x - C.$$

Then, $Q(u_1, u_2)$ is a normed convex process. The inverse, defined for each $y \in Y$ by

$$Q^{-1}(u_1, u_2)y := \{z \in X : (F'(u_2) + [u_1, u_2; G])z \in y + C\}$$

is also a normed convex process. Recall [19], that a mapping F between real linear space X and Y is a convex process if it satisfies

- $F(x) + F(z) \subset F(x + z)$, for all $x, z \in X$
- $F(\lambda x) = \lambda F(x)$, for all $\lambda > 0$ and every $x \in X$
- $0 \in F(0)$.

We have the following [19].

Algorithm. Newton-secant-cone $(F, G, C, x_0, x_1, \varepsilon)$

1. If $Q^{-1}(x_0, x_1)[-F(x_1) - G(x_1)] = \emptyset$, stop.
2. Do while $e > \varepsilon$.

(a) Choose x as a solution of the problem

$$\text{mimimize}\{\|x - x_1\|/F(x_1) + G(x_1) + (F'(x_1) + [x_0, x_1; G])(x - x_1) \in C\}.$$

(b) Compute $e = \|x - x_1\|; x_0 := x_1; x_1 := x$.

3. Return x .

Remark 1.1. It is worth noticing that the continuity of the linear operator $F'(x_m)$ and G being closed and convex, imply that the feasible set of (1.3) is a closed convex set for all m . Hence, the existence of a feasible point \bar{x} implies that each solution of (1.3) lies in the intersection of the feasible set of (1.3) with the closed ball of center x_m and radius $\|\bar{x} - x_m\|$. Then, by [6, 7, 8, 9, 10, 20] a solution of (1.3) exists, since X is reflexive and the function $\|x - x_m\|$ is weakly lower semi-continuous.

The convergence of Newton-secant method (1.3) was shown in [19] using Lipschitz continuity conditions on F' and divided differences of order one and two for G . However, there are problems where the Lipschitz continuity of F' does not hold or the divided differences of order two of G do not exist (see also the numerical examples). Motivated by these constrains, we present a convergence analysis of the Newton-secant method (1.3) using generalized continuity on F' and hypotheses only on the divided difference of order one for G . Our results are weaker even, if we specialize the conditions on F' to the condition given in [19]. This way we expand the applicability of Newton-secant method (1.3).

The rest of the paper is organized as follows: Section 2 contains the convergence of Newton-secant method (1.3). Numerical examples are given in Section 3.

2. Convergence of the Newton-secant method. We need an auxiliary result on majorizing sequences for Newton-secant method (1.3).

Lemma 2.1. *Let $a \geq 0, b \geq 0$ and $c > 0$ be given parameters. Let also $w : \mathbb{R}_+ \rightarrow \mathbb{R}_+, w_1 : \mathbb{R}_+^3 \rightarrow \mathbb{R}_+, w_2 : \mathbb{R}_+^4 \rightarrow \mathbb{R}_+$ be continuous, nondecreasing functions. Suppose that*

$$(2.1) \quad a \leq b \leq 2a$$

and equation

$$(2.2) \quad (t - a)(1 - q(t)) + a - b = 0$$

has zeros greater than a , where

$$(2.3) \quad q(t) = \frac{c}{1 - cp(t)} \left(\int_0^1 w(a\theta) d\theta + w_1(a, a, a) \right)$$

and

$$(2.4) \quad p(t) = w(t - a) + w_2(t, t - a, t, t - a).$$

Denote by t^* the smallest such zero. Then, scalar sequence $\{t_n\}$ defined by

$$(2.5) \quad \begin{aligned} t_0 &= 0, t_1 = a, t_2 \geq b, \\ t_{n+1} &= t_n + \frac{c}{1 - cp_n} \left[\int_0^1 w(\theta(t_n - t_{n-1})) d\theta \right. \\ &\quad \left. + w_1(t_n - t_{n-1}, t_n - t_{n-2}, t_{n-1} - t_{n-2}) \right] (t_n - t_{n-1}) \end{aligned}$$

is well defined, nondecreasing, bounded from above by t^{**} given by

$$(2.6) \quad t^{**} = \frac{t_2 - t_1}{1 - q} + a$$

and converges to its unique least upper bound t^* which satisfies

$$(2.7) \quad b \leq t^* \leq t^{**},$$

where

$$\begin{aligned} p_n &= w(t_n - a) + w_2(t_{n-1}, t_{n-1} - a, t_n, t_{n-1} - t_1), \\ q &= \frac{c}{1 - cp} \end{aligned}$$

and

$$p = p(t^*).$$

Moreover, the following estimates hold

$$(2.8) \quad 0 \leq t_2 - t_1 \leq t_1 - t_0$$

$$(2.9) \quad 0 \leq t_{n+1} - t_n \leq q(t_n - t_{n-1})$$

and

$$(2.10) \quad 0 \leq t^* - t_n \leq \frac{q^{n-1}}{1 - q} (t_2 - t_1) \quad n = 2, 3, \dots$$

Proof. By (2.1), we have that $t_0 \leq t_1 \leq t_2$ and $t_2 - t_1 \leq t_1 - t_0$. It then follows by (2.5) and a simple inductive argument that

$$t_0 \leq t_1 \leq t_2 \leq \dots \leq t_k \leq t_{k+1}$$

and

$$\begin{aligned} t_{k+1} - t_0 &= (t_{k+1} - t_k) + (t_k - t_{k-1}) + \dots + (t_2 - t_1) + (t_1 - t_0) \\ &\leq (q^{k-1} + \dots + 1)(t_2 - t_1) + t_1 - t_0 \\ &\leq \frac{t_2 - t_1}{1 - q} + t_1 - t_0 = t^{**}. \end{aligned}$$

Hence, sequence $\{t_k\}$ is nondecreasing, bounded from above by t^{**} and as such it converges to t^* which satisfies (2.7). Let $m \geq 1$. We can write

$$\begin{aligned} t_{n+m} - t_n &= (t_{n+m} - t_{n+m-1}) + \dots + (t_{n+1} - t_n) \\ &\leq (q^{n+m-2} + \dots + q^{n-1})(t_2 - t_1) \\ &= \frac{1 - q^m}{1 - q} q^{n-1} (t_2 - t_1). \end{aligned}$$

By letting $m \rightarrow \infty$ in the preceding estimate we show (2.10). \square

Next, we present the semilocal convergence analysis of Newton-secant method (1.3) using the preceding notation.

Theorem 2.2. *Let D, X, Y, F, G, Q be as defined previously. Suppose:*

- (i) *There exist points $x_0, x_1 \in D$ such that $Q(x_0, x_1)$ carries X onto Y .*
- (ii) *There exist $c > 0$ and $a \geq 0$ such that*

$$\|Q^{-1}(x_0, x_1)\| \leq c$$

and

$$\|x_1 - x_0\| \leq a.$$

- (iii) *There exist $w : \mathbb{R}_+ \rightarrow \mathbb{R}_+, w_1 : \mathbb{R}_+^3 \rightarrow \mathbb{R}_+, w_2 : \mathbb{R}_+^4 \rightarrow \mathbb{R}_+$ continuous, nondecreasing functions such that for each $x, y, z \in D$*

$$\|F'(x) - F'(y)\| \leq w(\|x - y\|),$$

$$\|[x, y; G] - [z, y; G]\| \leq w_1(\|x - z\|, \|x - y\|, \|z - y\|)$$

and

$$\|[x, y; G] - [x_0, x_1; G]\| \leq w_2(\|x - x_0\|, \|y - x_1\|, \|x - x_1\|, \|y - x_0\|).$$

(iv) $\|x_2 - x_1\| \leq b - a$, where x_2 defined by the algorithm and Remark 1.1.

(v) Hypotheses of Lemma 2.1 hold.

(vi) $\bar{U}(x_0, t^*) \subset D$.

(vii) $w(0) = w_1(0, 0, 0) = w_2(0, 0, 0, 0) = 0$.

Then, there exists at least a sequence $\{x_n\}$ generated by method (1.3) which is well defined in $U(x_0, t^*)$, remains in $U(x_0, t^*)$ for each $n = 0, 1, 2, \dots$ and converges to some $x^* \in \bar{U}(x_0, t^*)$ such that $F(x^*) + G(x^*) \in C$. Moreover, the following estimates hold

$$(2.11) \quad \|x_n - x^*\| \leq t^* - t_n,$$

where sequence $\{t_n\}$ is defined by (2.5) and $t^* = \lim_{n \rightarrow \infty} t_n$.

Proof. Let us define operator A_m for each $m = 1, 2, \dots$ by

$$(2.12) \quad \begin{aligned} A_m &= F(x_{m+1}) + G(x_{m+1}) - F(x^*) - G(x^*) \\ &\quad - [F(x_{m+1}) - F(x_m) - (F'(x_m) + [x_{m-1}, x_m; G])(x_{m+1} - x_m) \\ &\quad + G(x_{m+1} - G(x_m))]. \end{aligned}$$

Then, we get that $A_m \in C - F(x^*) - G(x^*)$ and by continuity $\lim_{n \rightarrow \infty} A_m = 0$. It follows that $F(x^*) + G(x^*) \in C$, since $C - F(x^*) - G(x^*)$ is closed. Hence, the point x^* solves (1.1). Using mathematical induction, we shall show that sequence $\{x_m\}$ is well defined and satisfies

$$(2.13) \quad \|x_{m+1} - x_m\| \leq t_{m+1} - t_m \text{ for each } m = 0, 1, 2, \dots,$$

where sequence $\{t_m\}$ is defined by (2.5). By the second hypothesis in (ii), (iv) and (2.5), we obtain the existence of x_2 which solves (1.1) for $m = 1$, $\|x_1 - x_0\| \leq a = t_1 - t_0$, $\|x_2 - x_1\| \leq b - a = t_2 - t_1$, which shows (2.13) for $m = 0, 1$. Suppose that (2.13) holds for $i = 3, \dots, m$, where x_1, x_2, \dots, x_m are defined by (1.3). Then, we get that $\|x_i - x_0\| \leq t_i - t_0 < t^*$. That is $x_i \in U(x_0, t^*)$. We can write for

$$(2.14) \quad B_i(x) = -(F'(x_i) - F'(x_1) + [x_{i-1}, x_i; G] - [x_0, x_1; G])x$$

that

$$(2.15) \quad Q(x_{i-1}, x_i)x = (Q(x_0, x_1) - B_i)x.$$

By (ii), (iii), (2.15), Lemma 2.1 and the induction hypotheses we obtain in turn that

$$\begin{aligned}
 \|Q^{-1}(x_0, x_1)\| \|B_i\| &\leq c[w(\|x_i - x_1\|) \\
 &\quad + w_2(\|x_{i-1} - x_0\|, \|x_{i-1} - x_1\|, \|x_i - x_0\|, \|x_{i-1} - x_1\|)] \\
 &\leq c[w(t_i - t_1) + w_2(t_{i-1} - t_0, t_{i-1} - t_1, t_i - t_0, t_{i-1} - t_1)] \\
 (2.16) \quad &\leq c[w(t^* - a) + w_2(t^*, t^* - a, t^*, t^* - a)] < 1.
 \end{aligned}$$

It follows from (2.16) and the Banach perturbation Lemma [13] that

$$(2.17) \quad Q^{-1}(x_{i-1}, x_i) \in L(Y, X)$$

and

$$\begin{aligned}
 \|Q^{-1}(x_{i-1}, x_i)\| &\leq \frac{\|Q^{-1}(x_0, x_1)\|}{1 - \|Q^{-1}(x_0, x_1)\| \|B_i\|} \\
 (2.18) \quad &\leq \frac{c}{1 - cp_i}.
 \end{aligned}$$

The existence of x_i solving (1.3) with $i = k$ follows from the fact that $Q(x_{i-1}, x_i) : X \rightarrow Y$. Next, we must solve the problem

$$\begin{aligned}
 (2.19) \quad F(x_m) + G(x_m) + [x_{m-1}, x_m; G](x - x_m) \in \\
 F(x_{m-1}) + (F'(x_{m-1}) + [x_{m-2}, x_{m-1}; G](x_m - x_{m-1}) + G(x_{m-1}) + C.
 \end{aligned}$$

The right hand side of (2.19) is contained in the cone C , since x_m solves (ii). That is any x satisfying (2.19) is feasible for (1.3). Using (2.19), we can get x as the solution of

$$\begin{aligned}
 (2.20) \quad x - x_m \in Q^{-1}(x_{m-1}, x_m)(-F(x_m) - G(x_m) + F(x_{m-1}) \\
 + G(x_{m-1}) + (F'(x_{m-1}) + [x_{m-2}, x_{m-1}; G](x_m - x_{m-1})).
 \end{aligned}$$

The right hand side of (2.20) contains an element of least norm, so there exists \bar{x} satisfying (2.18) and (2.19) such that

$$\begin{aligned}
 \|\bar{x} - x_m\| &\leq \|Q^{-1}(x_{m-1}, x_m)\| (\| -F(x_m) + F(x_{m-1}) + F'(x_{m-1})(x_m - x_{m-1}) \| \\
 (2.21) \quad &\quad + \|G(x_m) - G(x_{m-1}) - [x_{m-2}, x_{m-1}; G](x_m - x_{m-1})\|).
 \end{aligned}$$

In view of (2.5), (iii), (2.18), (2.21) and the induction hypotheses we get in turn that

$$\|\bar{x} - x_m\| \leq \frac{c}{1 - cp_m} \left[\int_0^1 w(\theta \|x_m - x_{m-1}\|) d\theta \|x_m - x_{m-1}\| \right]$$

$$\begin{aligned}
 & + \left\| [x_m, x_{m-1}; G] - [x_{m-2}, x_{m-1}; G] \right\| \|x_m - x_{m-1}\| \Big] \\
 \leq & \frac{c}{1 - cp_m} \left[\int_0^1 w(\theta \|x_m - x_{m-1}\|) d\theta \right. \\
 & \left. + w_1(\|x_m - x_{m-1}\|, \|x_m - x_{m-2}\|, \|x_{m-1} - x_{m-2}\|) \right] \|x_m - x_{m-1}\| \\
 \leq & \frac{c}{1 - cp_m} \left[\int_0^1 w(\theta(t_m - t_{m-1})) d\theta \right. \\
 & \left. + w_1(t_m - t_{m-1}, t_m - t_{m-2}, t_{m-1} - t_{m-2}) \right] |t_m - t_{m-1}| \\
 (2.22) \quad & = t_{m+1} - t_m.
 \end{aligned}$$

By Lemma 2.1, sequence $\{t_m\}$ is complete. In view of (2.22), sequence $\{x_m\}$ is complete in a Banach space X and

$$\|x_{m+1} - x_m\| \leq \|\bar{x} - x_m\| \leq t_{m+1} - t_m. \quad \square$$

Remark 2.3.

- (a) Our results can specialize to the corresponding ones in [19]. Choose $w(t) = Lt$, $w_1(t) = L_1$ and $w_2(t, t, t) = L_2$. But even in this case, our results are weaker, since we do not use the hypothesis on the divided difference of order two

$$\|[x, y, z; G]\| \leq K$$

but use instead the second hypothesis in (iii) which involves only the divided difference of order one. Moreover, the results in [19] cannot be used to solve the numerical examples at the end of the paper, since F' is not Lipschitz continuous. However, our results can apply to solve inclusion problems. Hence, we have expanded the applicability of Newton-secant method (1.3).

- (b) Our results can be improved even further as follows: Let r_0 be defined as the smallest positive zero of equation

$$w_2(t, t, t) = 1.$$

Define $D_0 = D \cap U(x_0, r_0)$. Suppose that the first and second hypotheses in (iii) are replaced by

$$\|F'(x) - F'(y)\| \leq \bar{w}(\|x - y\|)$$

and

$$\| [x, y; G] - [z, y; G] \| \leq \bar{w}_1 (\|x - z\|, \|x - y\|, \|z - y\|)$$

for each $x, y, z \in D_0$. Denote the new conditions by (iii)'. Then, clearly condition (iii)' can replace (iii) in Theorem 2.2, since the iterates $\{x_m\}$ lie in D_0 which is a more accurate location than D . Moreover, since $D_0 \subseteq D$, we have that

$$\bar{w}(t) \leq w(t)$$

and

$$\bar{w}_1(t, t, t) \leq w_1(t, t, t)$$

for each $t \in [0, r_0)$ hold. Notice that the definition of functions \bar{w} and \bar{w}_1 depends on w and r_0 . Another way of extending our results is to consider instead of D_0 the set $D_1 = D \cap U(x_1, r_0 - \|x_1 - x_0\|)$. Then, corresponding functions \bar{w} and \bar{w}_1 will be at least as small as \bar{w}, \bar{w}_1 , respectively, since $D_1 \subseteq D_0$. Notice that the construction of the $\|w\|$ functions is based on the initial data F, G, C, x_0, x_1 .

3. Numerical examples. In this section we suggest examples where the operator F' is not Lipschitz. Consequently the earlier results cannot apply to solve (1.1), where as ours can apply.

Example 3.1. Let $X = Y = C[0, 1]$ and consider the nonlinear integral equation of the mixed Hammerstein-type defined by

$$(3.1) \quad x(s) = \int_0^1 Q(s, t) \left(x(t)^{\frac{3}{2}} + \frac{x(t)^2}{2} \right) dt,$$

where the kernel Q is the Green's function defined on the interval $[0, 1] \times [0, 1]$ by

$$(3.2) \quad Q(s, t) = \begin{cases} (1 - s)t, & t \leq s \\ s(1 - t), & s \leq t. \end{cases}$$

Define $F, G : C[0, 1] \rightarrow C[0, 1]$ by

$$(3.3) \quad F(x)(s) := x(s) - \int_0^1 G(s, t) \left(x(t)^{\frac{3}{2}} + \frac{x(t)^2}{2} \right) dt,$$

and

$$Q(x)(s) = 0.$$

Notice that $x^*(s) = 0$ is one of the solutions of (1.1). Using (3.2), we obtain

$$(3.4) \quad \left\| \int_0^1 Q(s, t) dt \right\| \leq \frac{1}{8}.$$

Then, by (3.2)–(3.4), we have that

$$(3.5) \quad \|F'(x) - F'(y)\| \leq \frac{1}{8} \left(\frac{3}{2} \|x - y\|^{\frac{1}{2}} + \|x - y\| \right).$$

In view of (3.5), the earlier results requiring F' to be Lipschitz (such as [19, 20]) cannot apply. However, our results can apply, if we choose $w(t) = \frac{1}{8} \left(\frac{3}{2} t^{\frac{1}{2}} + t \right)$, $w_1 = 0$ and $w_2 = 0$.

Application 3.2. *Let*

$$A(y_n) = F'(y_n) + [y_{n-1}, y_n; G], \quad (9n \geq 0)$$

and consider Newton-like method in the form

$$(3.6) \quad y_{n+1} = y_n - (F'(y_n) + [y_{n-1}, y_n; G])^{-1} (F(y_n) + G(y_n)) \quad (n \geq 0).$$

This method has order $\frac{1 + \sqrt{5}}{2}$ (see [4]) (same as the method of Chord), but higher than the order of

$$(3.7) \quad z_{n+1} = z_n - F'(z_n)^{-1} (F(z_n) + G(z_n)) \quad (n \geq 0)$$

considered in [5] and the method of Chord

$$(3.8) \quad w_{n+1} = w_n - [w_{n-1}, w_n; G]^{-1} (F(w_n) + G(w_n)) \quad (n \geq 0),$$

where $[x, y; G]$ denotes the divided difference of G at the points x and y considered in [13].

Now, we shall provide an example for this case.

Example 3.3. Let $X = Y = (\mathbb{R}^2, \|\cdot\|_\infty)$. Consider the system

$$\begin{aligned} 3x^2y + y^2 - 1 + |x - 1| &\leq 0 \\ x^4 + xy^3 - 1 + |y| &\leq 0. \end{aligned}$$

Set $\|x\|_\infty = \|(x_1, x_2)\|_\infty = \max\{|x_1|, |x_2|\}$, $F = (F_1, F_2)$, $G = (G_1, G_2)$. For $x = (x_1, x_2) \in \mathbb{R}^2$, we choose $F_1(x_1, x_2) = 3x_1^2x_2 + x_2^2 - 1$, $F_2(x_1, x_2) = x_1^4 + x_1x_2^3 - 1$, $G_1(x_1, x_2) = |x_1 - 1|$, $G_2(x_1, x_2) = |x_2|$. We shall take $[x, y; G] \in M_{2 \times 2}(\mathbb{R})$ as

$$[x, y; G]_{i,1} = \frac{G_1(y_1, y_2) - G_i(x_1, y_2)}{y_1 - x_1},$$

$$[x, y; G]_{i,2} = \frac{G_1(x_1, y_2) - G_i(x_1, x_2)}{y_2 - x_2}, \quad i = 1, 2,$$

provided that $y_1 \neq x_1$ and $y_2 \neq x_2$. Otherwise define $[x, y; G]$ to be the zero matrix in $M_{2 \times 2}(\mathbb{R})$. Moreover, using method (3.7) with $z_0 = (1, 0)$ we obtain Comparison Table 1. Furthermore, using the method of Chord (3.8) with $w_{-1} = (1, 0)$ and $w_0 = (5, 5)$, we obtain Comparison Table 2. Finally, using our method (3.6) with

Comparison Table 1

n	$z_n^{(1)}$	$z_n^{(2)}$	$\ z_n - z_{n-1}\ $
0	1	0	
1	1	0.3333333333333333	3.333E-1
2	0.906550218340611	0.354002911208151	9.344E-2
3	0.885328400663412	0.338027276361322	2.122E-2
4	0.891329556832800	0.326613976593566	1.141E-2
5	0.895238815463844	0.326406852843625	3.909E-3
6	0.895154671372635	0.327730334045043	1.323E-3
7	0.894673743471137	0.327979154372032	4.809E-4
8	0.894598908977448	0.327865059348755	1.140E-4
9	0.894643228355865	0.327815039208286	5.002E-5
10	0.894659993615645	0.327819889264891	1.676E-5
11	0.894657640195329	0.327826728208560	6.838E-6
12	0.894655219565091	0.327827351826856	2.420E-6
13	0.894655074977661	0.327826643198819	7.086E-7
...			
39	0.894655373334687	0.327826521746298	5.149E-19

Comparison Table 2

n	$w_n^{(1)}$	$w_n^{(2)}$	$\ w_n - w_{n-1}\ $
-1	5	5	
0	1	0	5.000E+00
1	0.989800874210782	0.012627489072365	1.262E-02
2	0.921814765493287	0.307939916152262	2.953E-01
3	0.900073765669214	0.325927010697792	2.174E-02
4	0.894939851625105	0.327725437396226	5.133E-03
5	0.894658420586013	0.327825363500783	2.814E-04
6	0.894655375077418	0.327826521051833	3.045E-04
7	0.894655373334698	0.327826521746293	1.742E-09
8	0.894655373334687	0.327826521746298	1.076E-14
9	0.894655373334687	0.327826521746298	5.421E-20

$y_{-1} = (1, 0), y_0 = (5, 5)$, we obtain Comparison Table 3.

Comparison Table 3

n	$y_n^{(1)}$	$y_n^{(2)}$	$\ y_n - y_{n-1}\ $
-1	5	5	
0	1	0	5
1	0.909090909090909	0.363636363636364	3.636E-01
2	0.894886945874111	0.329098638203090	3.453E-02
3	0.894655531991499	0.327827544745569	1.271E-03
4	0.894655373334793	0.327826521746906	1.022E-06
5	0.894655373334687	0.327826521746298	6.089E-13
6	0.894655373334687	0.327826521746298	2.710E-20

The solution is

$$x^* = (0.894655373334687, 0.327826521746298)$$

chosen from the lists of the tables displayed above. Hence, method (3.6) converges faster than (3.7) and (3.8).

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Received May 10, 2016

Revised September 15, 2016