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# Some Properties on a Parallel Method for Factorization of a Polynomials <sup>1</sup>

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In this paper we introduce the concept of bisymmetric function at first and then give some properties of a parallel iteration for factorization of a polynomial into quadratic factors, which was presented in [9]. The results can be applied to consideration of the global convergence of the iteration processes.

Subject AMS Classification: 65H05

Key Words: parallel iteration, factorization of a polynomial, convergence of iteration processes

### 1.Introduction

The Bairstow method is a well-known method for determining a real quadratic factor of a polynomial with real coefficients  $F(x) = \sum_{i=0}^{n} a_i x^{N-i}$ . In computations we have to find all factors of the F(x) = P(x) + KQ(x), where P(x), Q(x) take the form  $\prod_{i=1}^{n} (x-r_i)$ , or  $\prod_{i=1}^{n} (x^2-v_{i1}x-v_{i2})$  and  $K, r_i, v_{i1}, v_{i2}$  are real numbers. Zheng [9] gives a useful detailed review about parallel iterations for finding all factors of a polynomial simultaneously. We denote by  $\mathbf{R}^n$  the real n-dimensional space. Let  $\mathbf{P}$  be a set-of polynomials with real coefficients,  $\mathbf{P}^n = \{f \in \mathbf{P} | \text{ the degree of } f \text{ is not greater than } n \}$ ,  $\mathbf{F} = \{f/g | f, g \in \mathbf{P} \}$ . For  $\mathbf{u} = (u_1, u_2)^T \in \mathbf{R}^2$ , we write  $Q(\mathbf{u}) = Q(\mathbf{u}, x) = x^2 - u_1 x - u_2$  and denote by  $L(f) = L(f; \mathbf{u}, c; x) = l_1(f; \mathbf{u}, c)(x-c) + l_2(f; \mathbf{u}, c)$  the linear interpolation polynomial for  $f \in \mathbf{F}$  with nodes  $\alpha_1, \alpha_2$  are the roots of  $Q(\mathbf{u}, x)$  and  $c \in \mathbf{R}^1$  is a

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number independent of f. It is clear that finding L(f) is equivalent to find  $l(f) = l(f; \mathbf{u}, c) = (l_1(f; \mathbf{u}, c), l_2(f; \mathbf{u}, c))^T$ . We see that  $l(fg; \mathbf{u}, c) = A(f; \mathbf{u}, c)l(f; \mathbf{u}, c)$ , where

$$A(f; \mathbf{u}, c) = \begin{pmatrix} (u_1 - 2c)l_1(f; \mathbf{u}, c) + l_2(f; \mathbf{u}, c) & l_1(f; \mathbf{u}, c) \\ \\ (u_2 + u_1c - c^2)l_1(f; \mathbf{u}, c) & l_2(f; \mathbf{u}, c) \end{pmatrix}.$$

and det  $A(f; \mathbf{u}, c) = f(\alpha_1)f(\alpha_2)$ . It is clear that

$$\mathbf{l}(f; \mathbf{u}, 0) = \mathbf{l}(f; \mathbf{u}, c) - c(0, l_1(f; \mathbf{u}, c))^T$$

Therefore, we always suppose c = 0 in the following and write

$$L(f; \mathbf{u}; x) = L(f; \mathbf{u}, c; x), \ \mathbf{l}(f; \mathbf{u}) = \mathbf{l}(f; \mathbf{u}, 0), \ A(f; \mathbf{u}) = A(f; \mathbf{u}, 0).$$

Suppose  $\mathbf{p_i} = (p_{i1}, p_{i2})^T \in \mathbf{R}^2$ ,  $Q(\mathbf{p_i}) = Q(\mathbf{p_i}, x) = x^2 - p_{i1}x - p_{i2}$  is the *i*-th factor of  $F(x) = Q(\mathbf{p_i}, x)F_i(x)$ . If  $\mathbf{u_i} = (u_{i1}, u_{i2})^T \in \mathbf{R}^2$  is an approximation of  $\mathbf{p_i}$  and  $\alpha_{i1}, \alpha_{i2}$  are the roots of  $Q(\mathbf{u_i}, x) = x^2 - u_{i1}x - u_{i2}$ ,  $F_i(\alpha_{i1})F_i(\alpha_{i2}) \neq 0$ , then we obtain  $\mathbf{l}(Q(\mathbf{p_i}); \mathbf{u_i}) = \mathbf{u_i} - \mathbf{p_i}$ . But  $Q(\mathbf{p_i}) = F(x)/F_i(x)$ , so

$$\mathbf{p_i} = \mathbf{u_i} - \mathbf{l}(F/F_i; \mathbf{u_i}).$$

For example, if F(x) is given by  $F(x) = \sum_{i=0}^{n} a_i x^{N-i}$ , comparing the coefficients, we see that for any  $\mathbf{u} = (u_1, u_2)^T \in \mathbb{R}^2$ ,

$$F(x) = (x^2 - u_1x - u_2)G(x) + b_{N-1}(x - u_1) + b_N,$$

where  $G(x) = \sum_{j=0}^{N-2} b_j x^{N-2-j}$  and  $b_j$ , j = 0, 1, ..., N are determined by

$$b_j = a_j + u_1 b_{j-1} + u_2 b_{j-2}, \ b_0 = a_0.$$

If u is a good approximation of  $\mathbf{p_i}$ , then  $b_N$ ,  $b_{N-1}$  are close to 0, and we may approximate  $F_i(x)$  by G(x). This is just the Bairstow iteration. In the following we suppose that  $F \in \mathbf{R}^{2n}$ . Then there are  $\mathbf{p_i} = (p_{i1}, p_{i2})^T \in \mathbf{R}^2$ ,  $i = 1, \ldots, n$  such that

$$F(x) = a_0 \prod_{j=1}^{n} Q(\mathbf{p_j}, x) = a_0 \prod_{j=1}^{n} (x^2 - p_{j1}x - p_{j2})$$
$$= Q(\mathbf{p_i}, x) F_i(x) = Q(\mathbf{p_i}, x) a_0 \prod_{j \neq i}^{n} Q(\mathbf{p_j}, x).$$

Except when otherwise stated, we always suppose that parameter q is a natural number, and that subscripts i, j, k are evaluated 1, 2, ..., n in order and we denote by m = 0, 1, ... the numbers of iteration steps and by  $\mu = 1, ..., q$  the numbers of substeps from m-th to (m+1)-th step. Let  $\mathbf{u_j}^{\left(m+\frac{\mu-1}{q}\right)}$  be the  $\left(m+\frac{\mu-1}{q}\right)$ -th approximation of  $\mathbf{p_j}$ . To obtain the  $\left(m+\frac{\mu}{q}\right)$ -th of  $\mathbf{p_j}$ , we approximate  $F_i(x)$  by

$$G_i^{\left(m+\frac{\mu-1}{q}\right)}(x) = a_0 \prod_{j \neq i} Q(\mathbf{u}_j^{\left(m+\frac{\mu-1}{q}\right)}, x).$$

Therefore we have Parallel Iteration P(q) (see Zheng [9]):

$$\mathbf{u_i}^{(m+\frac{\mu}{q})} = \mathbf{u_i}^{(m)} - A(G_i^{(m+\frac{\mu-1}{q})}; \mathbf{u_i}^{(m)})^{-1} \mathbf{l}(F; \mathbf{u_i}^{(m)}),$$

$$m = 0, 1, \dots, \mu = 1, \dots, q.$$

Let

(1) 
$$p(t) = \sum_{\nu=0}^{2n} a_{\nu} t^{2n-\nu}, \ a_0 = 1$$

be a monic polynomial of degree 2n with real coefficients. Then p(t) can be factorized as

(2) 
$$p(t) = \prod_{i=1}^{n} (t^2 - p_j t - q_j),$$

where  $p_j, q_j, j = 1, 2, ..., n$  are real. Weierstrass-Durand-Dochev-Kerner's method is a well-known parallel iteration for finding all zeros of the polynomial (1) (see [7], [1], [2], [8]). Dvorcuk [3] and Zheng [9] presented a parallel iteration and a family of parallel iteration methods P(q) with parameter q = 1, 2, ..., respectively, for factorization into quadratic factors of (1). Both Dvorcuk's and Zheng's method can perform the calculation in real arithmetic only. Kjurkchiev [5] and [6] gave some properties for Weierstrass-Durand-Dochev-Kerner's and Dvorcuk's method, respectively.

#### 2. Main result

Suppose that  $(u_i, v_i)^T$  and  $(u_i^+, v_i^+)^T$  are the k-th and k+1-th approximation of  $(p_i, q_i)$ ,  $i = 1, \ldots, n$ , respectively, produced by parallel iteration P(1) in [9]. In this paper we introduce the concept of bisymmetric function at first and then some properties for the parallel iteration P(1).

**Definition.** Let  $u = (u_1, v_1, \dots, u_n, v_n)^T \in \mathbb{R}^{2n}$ . We denote bisymmetric functions by

(3) 
$$\varphi_{l,m} = \sum u_{j_1} u_{j_2} \dots u_{j_l} v_{k_1} v_{k_2} \dots v_{k_m}, \ l, m \geq 0, \ 1 \leq l+m \leq n,$$

where the summation is taken for  $1 \leq j_1 < j_2 < \cdots < j_l \leq n$ ,  $1 \leq k_1 < k_2 < \cdots < k_m \leq n$ ,  $\{j_1, j_2, \cdots, j_l\} \cap \{k_1, k_2, \cdots, k_m\} = \phi$ , i.e., every term in  $\varphi_{l,m}(u)$  is a product of l  $u_j$  s and m  $v_k$  s and their subscripts are different each other. Naturally,

$$\varphi_{0,0} = 1,$$

$$\varphi_{l,0} = \sum u_{j_1} u_{j_2} \dots u_{j_l}, \ 1 \le l \le n,$$

$$\varphi_{0,m} = \sum v_{k_1} v_{k_2} \dots v_{k_m}, \ 1 \le m \le n,$$

$$\varphi_{l,m} = 0, \ l < 0 \ or \ m < 0 \ or \ l + m > n.$$

Theorem 1. Let 
$$u = (u_1, v_1, \dots, u_n, v_n)^T \in \mathbb{R}^{2n}$$
, and 
$$\prod_{j=1}^n (t^2 - u_j t - v_j) = \sum_{\nu=0}^{2n} b_{\nu}(u) t^{2n-\nu}.$$

The coefficient  $b_{\nu}(u)$  can be expressed as

(5) 
$$b_{\nu}(u) = \sum_{m=0}^{\left[\frac{\nu}{2}\right]} (-1)^{\nu+m} \varphi_{\nu-2m,m}(u), \quad \nu = 0, 1, 2, \dots, 2n.$$

Theorem 2. Suppose that

$$u = (u_1, v_1, \dots, u_n, v_n)^T \in R^{2n}$$
  
$$u^+ = (u_1^+, v_1^+, \dots, u_n^+, v_n^+)^T \in R^{2n}$$

are the k-th and k+1-th approximation of  $p=(p_1,q_1,p_2,q_2,\ldots,p_n,q_n)^T \in R^{2n}$ , respectively, produced by parallel iteration P(1). We denote

$$D_i u = (u_1, v_1, \dots, u_{i-1}, v_{i-1}, u_{i+1}, v_{i+1}, \dots, u_n, v_n)^T \in \mathbb{R}^{2n-2}, i = 1, \dots, n.$$

Then u+ satisfies the system of linear equations

$$\sum_{i=1}^{n} u_{i}^{+} \sum_{m=0}^{\left[\frac{\nu-1}{2}\right]} (-1)^{m} \varphi_{\nu-2m-1,m}(D_{i}u) + \sum_{i=1}^{n} v_{i}^{+} \sum_{m=1}^{\left[\frac{\nu}{2}\right]} (-1)^{m} \varphi_{\nu-2m,m-1}(D_{i}u)$$

$$= \sum_{m=0}^{\left[\frac{\nu}{2}\right]} (\nu - m - 1) \varphi_{\nu-2m,m}(u) + (-1)^{\nu} a_{\nu}, \quad \nu = 1, 2, \dots, 2n,$$
i.e.

$$\sum_{i=1}^{n} u_{i}^{+} = -a_{1},$$

$$\sum_{i=1}^{n} u_{i}^{+} \sum_{j \neq i}^{n} u_{j} - \sum_{i=1}^{n} v_{i}^{+} = \sum_{1 \leq j_{1} < j_{2} \leq n} u_{j_{1}} u_{j_{2}} + a_{2},$$

$$\sum_{i=1}^{n} u_{i}^{+} \left( \sum_{1 \leq j_{1} < j_{2} \leq n} u_{j_{1}} u_{j_{2}} - \sum_{j \neq i}^{n} v_{j} \right) - \sum_{i=1}^{n} v_{i}^{+} \sum_{j \neq i}^{n} u_{j}$$

$$= 2 \sum_{1 \leq j_{1} < j_{2} < j_{3} \leq n} u_{j_{1}} u_{j_{2}} u_{j_{3}} - \sum_{j \neq k}^{n} u_{j} v_{k} - a_{3},$$

$$\sum_{i=1}^{n} u_{i}^{+} \left( \sum_{1 \leq j_{1} < j_{2} < j_{3} \leq n} u_{j_{1}} u_{j_{2}} u_{j_{3}} - \sum_{1 \leq j, k \leq n} u_{j} v_{k} \right)$$

$$= \sum_{i=1}^{n} v_{i}^{+} \left( \sum_{1 \leq j_{1} < j_{2} < j_{3} \leq n} u_{j_{1}} u_{j_{2}} u_{j_{3}} - \sum_{1 \leq j, k \leq n} u_{j} v_{k} \right)$$

$$= \sum_{i=1}^{n} v_{i}^{+} \left( -\sum_{1 \leq j_{1} < j_{2} \leq n} u_{j_{1}} u_{j_{2}} u_{j_{3}} u_{j_{4}} - 2 \sum_{1 \leq j, k \leq n; j \neq k} u_{j} v_{k} + \sum_{1 \leq k_{1} < k_{2} \leq n} v_{k_{1}} v_{k_{2}} + a_{4},$$

$$\dots$$

$$\sum_{i=1}^{n} v_{i}^{+} \prod_{k \neq i}^{n} q_{i} = (n-1) \prod_{j=1}^{n} q_{j} + (-1)^{n} a_{2n}.$$

Theorem 3. Suppose that the initial approximation

$$u=(u_1,v_1,\ldots,u_n,v_n)^T\in R^{2n}$$

of  $p = (p_1, q_1, p_2, q_2, \dots, p_n, q_n)^T \in \mathbb{R}^{2n}$  satisfies the conditions:

(7) 
$$\sum_{m=0}^{\left[\frac{\nu}{2}\right]} (-1)^{m+1} (m+1-\nu) \varphi_{\nu-2m,m}(u) + (-1)^{\nu} a_{\nu} = 0, \quad \nu = 1, 2, \dots, 2n;$$

2) The zeros of  $t^2 - u_i t - v_i$  are not the zeros of  $t^2 - u_j t - v_j$ , i, j = 1, 2, ..., n;  $i \neq j$ .

Then the parallel iteration P(1) is not defined.

To prove the theorems we need some lemmas.

Lemma 1. Let

$$u = (u_1, v_1, \ldots, u_n, v_n)^T \in \mathbb{R}^{2n}$$

 $D_i u = (u_1, v_1, \dots, u_{i-1}, v_{i-1}, \dots, u_{i+1}, v_{i+1}, \dots, u_n, v_n)^T \in \mathbb{R}^{2n-2}, i = 1, 2, \dots, n$ and

(8) 
$$\prod_{j=1}^{n} (t^2 - u_j t - v_j) = \sum_{\nu=0}^{2n} b_{\nu}(u) t^{2n-\nu},$$

(9) 
$$\prod_{j\neq i}^{n}(t^{2}-u_{j}t-v_{j})=\sum_{\nu=0}^{2n-2}b_{\nu}(D_{i}u)t^{2n-\nu-2}, \ i=1,2,\ldots,n.$$

Then

(10) 
$$b_{\nu}(u) = b_{\nu}(D_{i}u) - u_{i}b_{\nu-1}(D_{i}u) - v_{i}b_{\nu-2}(D_{i}u),$$

$$i = 1, 2, \dots, n; \ \nu = 1, 2, \dots, 2n,$$

where  $b_{\nu}(D_i u) = 0$  if  $\nu < 0$  or  $\nu \ge 2n - 1$ .

Proof. We see that from (8) and (9)

$$\begin{split} &\sum_{\nu=0}^{n} b_{\nu}(u) t^{2n-\nu} = \left(t^{2} - u_{i}t - v_{i}\right) \sum_{\nu=0}^{2n-2} b_{\nu}(D_{i}u) t^{2n-\nu-2} \\ &= \sum_{\nu=0}^{2n-2} b_{\nu}(D_{i}u) t^{2n-\nu} - \sum_{\nu=0}^{2n-2} u_{i}b_{\nu}(D_{i}u) t^{2n-\nu-1} - \sum_{\nu=0}^{2n-2} v_{i}b_{\nu}(D_{i}u) t^{2n-\nu-2} \\ &= \sum_{\nu=0}^{2n-2} b_{\nu}(D_{i}u) t^{2n-\nu} - \sum_{\nu=1}^{2n-1} u_{i}b_{\nu-1}(D_{i}u) t^{2n-\nu} - \sum_{\nu=2}^{2n} v_{i}b_{\nu-2}(D_{i}u) t^{2n-\nu} \\ &= \sum_{\nu=0}^{2n} \left[ b_{\nu}(D_{i}u) - u_{i}b_{\nu-1}(D_{i}u) - v_{i}b_{\nu-2}(D_{i}u) \right] t^{2n-\nu}. \end{split}$$

Comparing the coefficients of  $t^{2n-\nu}$  of both sides above, we obtain (10). The lemma is proved.

Lemma 2. Let  $l \geq 0$ ,  $m \geq 0$ . Then

(11) 
$$\sum_{i=1}^{n} \varphi_{l,m}(D_i u) = (n-l-m)\varphi_{l,m}(u).$$

Proof. It is clear that (11) is valid when  $l+m \ge n$  because both sides of (11) vanish. We now suppose l+m < n. From Definition,  $\varphi_{l,m}(u)$  is the sum of all terms with form  $u_{j_1}u_{j_2}\ldots u_{j_l}v_{k_1}v_{k_2}\ldots v_{k_m}$  and their subscripts are different each other and in  $\{1,2,\ldots,n\}$ . The number of the terms of  $\varphi_{l,m}(u)$  is

$$N(\varphi_{l,m}(u)) = C_n^l \cdot C_{n-l}^m = \frac{n!}{l!m!(n-l-m)!}.$$

Similarly, the form of the terms in  $\varphi_{l,m}(D_iu)$  is the same to that in  $\varphi_{l,m}(u)$  but their subscripts are in  $\{1,2,\ldots,i-1,i+1,\ldots,n\}$  and the number of the terms is

$$N(\varphi_{l,m}(D_iu)) = C_{n-1}^l \cdot C_{n-l-1}^m = \frac{(n-1)!}{l!m!(n-l-m-1)!} = \frac{(n-l-m)}{n} N(\varphi_{l,m}(u)).$$

Therefore, by the symmetry, the form of the terms in  $\sum_{i=1}^{n} \varphi_{l,m}(D_i u)$  are the same to that in  $\varphi_{l,m}(u)$  and their subscripts are also chosen from  $\{1,2,\ldots,n\}$  and its number of the terms is  $nN(\varphi_{l,m}(D_i u)) = (n-l-m)N(\varphi_{l,m}(u))$ . This complete the proof of the lemma.

Lemma 3. ([9]). Under the conditions of Theorem 2 it holds

$$p(t) = \sum_{i=1}^{n} [(u_i - u_i^+)t + (v_i - v_i^+)] \prod_{j \neq i}^{n} (t^2 - u_j t - v_j) + \prod_{j=1}^{n} (t^2 - u_j t - v_j).$$

## 3. Proof of the theorems

Proof of Theorem 1. Clearly, it holds (5) for  $\nu = 0$  or n = 1. Suppose that (5) is true for n - 1, i.e.,

$$\prod_{i=1}^{n-1} (t^2 - u_i t - v_j) = \sum_{\nu=0}^{2n-2} b_{\nu}(D_n u) t^{2n-\nu-2}$$

and

(12) 
$$b_{\nu}(D_n u) = \sum_{m=0}^{\left[\frac{\nu}{2}\right]} (-1)^{\nu+m} \varphi_{\nu-2m,m}(D_n u), \quad \nu = 0, 1, \dots, 2n-2.$$

Evidently,  $\varphi_{\nu-2m,m}(D_i u)=0$  for  $\nu<0$  or  $\nu\geq 2n-1$  because of  $(\nu-2m)+m=\nu-m\geq 2n-1-(n-1)=n>n-1$  and (12) is valid in these cases. From (10) and (12) we have for  $\nu=1,2,\ldots,2n$ 

$$b_{\nu}(u) = \sum_{m=0}^{\left[\frac{\nu}{2}\right]} (-1)^{\nu+m} \varphi_{\nu-2m,m}(D_n u) + \sum_{m=0}^{\left[\frac{\nu-1}{2}\right]} (-1)^{\nu+m} u_n \varphi_{\nu-2m-1,m}(D_n u)$$

$$(13) \qquad \qquad \begin{bmatrix} \frac{\nu-2}{2} \\ + \sum_{m=0}^{\infty} (-1)^{\nu+m+1} v_n \varphi_{\nu-2m-2,m}(D_n u). \end{bmatrix}$$

The third summation above is:

$$\sum_{m=1}^{\left[\frac{\nu}{2}\right]} (-1)^{\nu+m} v_n \varphi_{\nu-2m,m-1}(D_n u) = \sum_{m=0}^{\left[\frac{\nu}{2}\right]} (-1)^{\nu+m} v_n \varphi_{\nu-2m,m-1}(D_n u).$$

It is clear that the superscript of the second summation of (13)

$$\left[\frac{\nu-1}{2}\right] = \begin{cases} \frac{\nu-1}{2} = \left[\frac{\nu}{2}\right], & \nu \text{ odd,} \\ \frac{\nu}{2} - 1, & \nu \text{ even.} \end{cases}$$

 $\left[\frac{\nu-1}{2}\right] = \begin{cases} \frac{\nu-1}{2} = \left[\frac{\nu}{2}\right], & \nu \text{ odd,} \\ \frac{\nu}{2} - 1, & \nu \text{ even.} \end{cases}$ When  $\nu$  is even and  $m = \frac{\nu}{2}, \varphi_{\nu-2m-1,m}(D_i u) = \varphi_{-1,m}(D_i u) = 0$ . So the second summation of (13) can be written as  $\sum_{\nu=0}^{\left[\frac{\nu}{2}\right]}$  for any  $\nu$ . Therefore,

$$b_{\nu}(u) = \sum_{m=0}^{\left[\frac{\nu}{2}\right]} (-1)^{\nu+m} [\varphi_{\nu-2m,m}(D_n u) + u_n \varphi_{\nu-2m-1,m}(D_n u) + v_n \varphi_{\nu-2m,m-1}(D_n u)]$$

$$= \sum_{m=0}^{\left[\frac{\nu}{2}\right]} (-1)^{\nu+m} \varphi_{\nu-2m,m}(u).$$

Thus, Theorem 1 is proved.

Proof of Theorem 2. We have from (1) and Lemma 3  $\sum_{i=0}^{2n} a_{\nu} t^{2n-\nu} = \sum_{i=0}^{n} [(u_i - u_i^+)t + (v_i - v_i^+)] \sum_{i=0}^{2n-2} b_{\nu}(D_i u) t^{2n-\nu-2} + \sum_{i=0}^{2n} b_{\nu}(u) t^{2n-\nu}$  $=\sum_{i=1}^{n}(u_{i}-u_{i}^{+})\sum_{i=1}^{2n-1}b_{\nu-1}(D_{i}u)t^{2n-\nu}+\sum_{i=1}^{n}(v_{i}-v_{i}^{+})\sum_{i=1}^{2n}b_{\nu-2}(D_{i}u)t^{2n-\nu}$  $+\sum_{n=0}^{\infty}b_{\nu}(u)t^{2n-\nu}$  $=\sum_{\nu=0}^{2n}t^{2n-\nu}\left[\sum_{i=1}^{n}b_{\nu-1}(D_{i}u)(u_{i}-u_{i}^{+})+\sum_{i=1}^{n}b_{\nu-2}(D_{i}u)(v_{i}-v_{i}^{+})+b_{\nu}(u)\right].$ 

Comparing the coefficients of  $t^{2n-\nu}$  of two sides of above equation we obtain from (10),

$$\sum_{i=1}^{n} b_{\nu-1}(D_{i}u)u_{i}^{+} + \sum_{i=1}^{n} b_{\nu-2}(D_{i}u)v_{i}^{+}$$

$$= \sum_{i=1}^{n} [b_{\nu-1}(D_{i}u)u_{i} + b_{\nu-2}(D_{i}u)v_{i}] + b_{\nu}(u) - a_{\nu}$$

$$= \sum_{i=1}^{n} [b_{\nu}(D_{i}u) - b_{\nu}(u)] + b_{\nu}(u) - a_{\nu}$$

$$= \sum_{i=1}^{n} b_{\nu}(D_{i}u) - (n-1)b_{\nu}(u) - a_{\nu}, \quad \nu = 1, 2, \dots, 2n.$$

We have by Theorem 1 and Lemma 2

$$\sum_{i=1}^{n} b_{\nu-1}(D_{i}u)u_{i}^{+} + \sum_{i=1}^{n} b_{\nu-2}(D_{i}u)v_{i}^{+}$$

$$= \sum_{i=1}^{n} u_{i}^{+} \sum_{m=0}^{\left[\frac{\nu-1}{2}\right]} (-1)^{\nu+m+1} \varphi_{\nu-2m-1,m}(D_{i}u)$$

$$+ \sum_{i=1}^{n} v_{i}^{+} \sum_{m=0}^{\left[\frac{\nu-2}{2}\right]} (-1)^{\nu+m+2} \varphi_{\nu-2m-2,m}(D_{i}u)$$

$$= \sum_{i=1}^{n} u_{i}^{+} \sum_{m=0}^{\left[\frac{\nu-1}{2}\right]} (-1)^{\nu+m+1} \varphi_{\nu-2m-1,m}(D_{i}u)$$

$$+ \sum_{i=1}^{n} v_{i}^{+} \sum_{m=1}^{\left[\frac{\nu}{2}\right]} (-1)^{\nu+m+1} \varphi_{\nu-2m,m-1}(D_{i}u),$$

$$\sum_{i=1}^{n} b_{\nu}(D_{i}u) - (n-1)b_{\nu}(u) - a_{\nu}$$

$$= \sum_{m=0}^{\left[\frac{\nu}{2}\right]} \sum_{i=1}^{n} (-1)^{\nu+m} \varphi_{\nu-2m,m}(D_{i}u) - (n-1) \sum_{m=0}^{\left[\frac{\nu}{2}\right]} \varphi_{\nu-2m,m}(u) - a_{\nu}$$

$$= \sum_{m=0}^{\left[\frac{\nu}{2}\right]} (-1)^{\nu+m} (m+1-\nu) \varphi_{\nu-2m,m}(u) - a_{\nu}.$$

Then we obtain (6) from (14)-(16). The proof of Theorem 2 is completed.

Proof of Theorem 3. Under the conditions of Theorem 3, the system of linear equations (6) can be written as

$$Au^+=0.$$

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It can be proved that  $det(A) \neq 0$  in this case but we omit the details. Therefore,  $u^+ = 0$ . However, the condition 2) of theorem is necessary for parallel iteration P(1). Theorem 3 is proved.

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