

NUMERICAL METHODS FOR THE SOLUTION OF EQUATIONS

B. Neta

This book contains methods for the numerical solution of nonlinear equations in one variable. The methods are divided into three classes:

1. Bracketing Methods, e.g. Bisection,
2. Fixed Point Methods, e.g. Newton's method and
3. Hybrid Methods.

Interval methods will not be presented. The efficiency, $E = p/d$, and efficiency index, $I = p^{1/d}$, of each scheme is given (where p is the order of the method and d is the information usage). The book also updates the excellent bibliography in Traub and in Jarratt (over 300 item in the bibliography).

For example, I will include the list of fixed points method in the following tables.

Algorithm	p	d	E	I	f'	f''	...	$f^{(k)}$
<i>Fixed Point (Picard)</i>	1	1	1	1				
<i>Steffensen</i>	2	2	1	1.414				
<i>Wegstein</i>	1.618	1	1.618	1.618				
<i>Popovski [235]</i>	1.839	1	1.839	1.839				
<i>Newton</i>	2	2	1	1.414	1			
<i>Secant</i>	1.618	1	1.618	1.618				
<i>Muller</i>	1.839	1	1.839	1.839				
<i>Hansen & Patrick</i>	3	3	1	1.442	1	1		
<i>Traub [279], p.233</i>	1.839	1	1.839	1.839				
<i>Weerakoon & Fernando</i>	3	3	1	1.442	2	0		
<i>Homeier [137]</i>	3	3	1	1.442	2	0		
<i>Popovski [230]</i>	3	3	1	1.442	1	1		
<i>Halley</i>	3	3	1	1.442	1	1		
<i>Laquerre</i>	3	3	1	1.442	1	1		
<i>Chebyshev</i>	3	3	1	1.442	1	1		
<i>Cauchy [49]</i>	3	3	1	1.442	1	1		
<i>Euler</i>	3	3	1	1.442	1	1		
<i>Ostrowski</i>	3	3	1	1.442	1	1		
<i>Popovski [226]</i>	3	3	1	1.442	1	1		
<i>Milovanovich et al</i>	3	3	1	1.442	1	1		
<i>Dordjevic</i>	2	2	1	1.414	1			
<i>Varyukhin et al</i>	$n + 2$	$n + 2$	1	—	1	1	...	1 ($k = n + 1$)
<i>Jarrat & Nudds</i>	1.839	1	1.839	1.839				
<i>Popovski [236]</i>	1.839	1	1.839	1.839				
(2) <i>Traub [279], pp.233 – 234</i>	1.839	1	1.839	1.839				
<i>Ostrowski</i>	2.414	2	1.207	1.554	1			
<i>Popovski [236]</i>	2.414	2	1.207	1.554	1			
(3) <i>Popovski [241]</i>	2.414	2	1.207	1.554	1			
(10) <i>Popovski [241]</i>	4.562	3	1.520	1.66	1			
<i>Jarratt [150]</i>	2.732	2	1.366	1.653	1			
(3) <i>Traub</i>	2.732	2	1.366	1.653	1			
<i>Jarratt [149]</i>	3	3	1	1.442	2			
(2) <i>Jarratt [149]</i>	4	4	1	1.414	3			
<i>Jarratt [149]</i>	5	4	1.25	1.495	3			
<i>Traub [279], p.165</i>	3	3	1	1.442	2			
<i>Mikeldze</i>	5	5	1	1.38	4			
<i>Traub [279], pp.200 – 204</i>	4	4	1	1.414				
<i>Homeier [138]</i>	3	3	1	1.442	1			
<i>Sharma [260]</i>	3	3	1	1.442	1			
<i>Ostrowski</i>	4	3	1.333	1.587	1			

Table 2: Comparison of Fixed Point Type Methods

Algorithm	p	d	E	I	f'	f''	...	$f^{(k)}$
<i>Sharma & Goyal</i> [262]	4	3	1.333	1.587				
<i>Jarratt</i> [152]	4	3	1.333	1.587	2			
<i>Sharma</i> [261]	6	4	1.5	1.565	2			
<i>Sharma</i> [261]	5	4	1.25	1.495	2			
(4) <i>Jarratt</i> [148]	4	3	1.333	1.587	2			
<i>Werner</i> [294]	2.414	2	1.207	1.553	1			
<i>Werner</i> [294]	†	m	—	—	$m - 1$			
<i>Werner</i> [295]	4	3	1.333	1.587	1	1		
<i>Werner</i> [295]	$k + 2$	$k + 1$	—	—	1	1	...	1
<i>Werner</i> [297]	3	3	1	1.442	1			
(4) <i>Werner</i> [297]	4	3	1.333	1.587	1	1		
<i>King</i> [168]	4	3	1.333	1.587	1			
<i>Ostrowski</i> [217]	4	3	1.333	1.587				
<i>Grau et al</i> [108]	6	4	1.5	1.565				
<i>King</i> [165]	5	4	1.25	1.495	2			
<i>Popovski</i> [237]	7.464	4	1.866	1.653	2			
<i>Neta</i> [206]	6	4	1.866	1.653	2			
<i>Popovski</i> [240]	7	4	1.75	1.626	1			
<i>Neta</i> [208]	10.815	4	2.704	1.813	1			
<i>Werner</i> [296]	$2k$	$k + 2$	—	—	1			
<i>Werner</i> [296]	‡	$k + 2$	—	—				
<i>Werner</i> [296]	$2k + 1$	$k + 2$	—	—				
<i>Werner</i> [296]	$2k + 2$	$k + 2$	—	—				
<i>Popovski</i> [242]	6	4	1.5	1.565	1	1		
<i>Neta</i> [207]	14	5	2.8	1.695	1			
<i>Neta</i> [207]	16	5	3.2	1.741	1			
<i>Chambers</i> [51]	2.414	2	1.207	1.554	1			
<i>Chambers</i> [51]	2	2	1	1.414				
<i>Chambers</i> [51]	2.732	2	1.366	1.653				
<i>Murakami</i> [203]	5	4	1.25	1.495	1			
<i>Popovski</i> [227]	3	3	1	1.442	1	1		
<i>Popovski</i> [231]	3	3	1	1.442	1	1		
<i>Amat et al</i>	3	3	1	1.442	1	1		
<i>Kiss / Lika</i>	4	4	1	1.414	1	1	1	
<i>Altman</i> [8]	4	4	1	1.414	1	1	1	
<i>Nourein</i>	5	5	1	1.38	1	1	...	1 ($k = 4$)
(9) <i>Popovski</i> [243]	3	3	1	1.442	1	1		
(21) <i>Neta</i> [209]	3	3	1	1.442	1	1		

Table 3: Comparison of Fixed Point Type Methods

$$\dagger \quad p = k + \sqrt{k^2 + 1}$$

$$\ddagger \quad p = \frac{m}{2} + \sqrt{\frac{m^2}{4} + 1}$$

Algorithm	p	d	E	I	f'	f''	...	$f^{(k)}$
<i>Jain (implicit)</i>	5	–	–	–	2			
<i>Jain (semi – expl.)</i>	4	–	–	–	2			
<i>Jain (implicit)</i>	3	–	–	–	1			

Table 4: Comparison of Fixed Point Type Methods - Continued