

## An Improved Convergence and Complexity Analysis for the Interpolatory Newton Method

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### ABSTRACT

We provide an improved compared to [5]–[7] local convergence analysis and complexity for the interpolatory Newton method for solving equations in a Banach space setting. The results are obtained using more precise error bounds than before [5]–[7] and the same hypotheses/computational cost.

### RESUMEN

Nosotros entregamos aquí un análisis de convergencia local y complejidad para el método de interpolación de Newton para resolver ecuaciones en espacios de Banach. Los resultados mejoran los de [5]–[7] e son obtenidos usando mas precisas cotas de error y las mismas hipotesis y costo computacional.

**Key words and phrases:** *Newton's method, local convergence, Banach space, interpolatory Newton method, complexity, radius of convergence.*

**Math. Subj. Class.:** *65G99, 65H10, 65B05, 47H17, 49M15.*

## 1 Introduction

In this study we are concerned with the problem of approximating a simple solution  $\alpha$  of the equation

$$F(x) = 0, \quad (1.1)$$

where  $F$  is an operator defined on a convex subset  $D$  of a Banach space  $X$  with values in a Banach space  $Y$  over the real or complex fields of dimension  $N$ ,

$$\dim(X) = \dim(Y) = N, \quad 1 \leq N \leq +\infty.$$

We consider interpolatory iteration  $I_n$  for approximating  $x^*$  defined as follows: Let  $x_i$  be an approximation to  $\alpha$  and let  $w_i$  be the interpolatory polynomial of degree  $\leq n - 1$  such that

$$w_i^{(j)}(x_i) = F^{(j)}(x_i), \quad j = 0, 1, \dots, n - 1 \quad (n \geq 2). \quad (1.2)$$

The next approximation  $x_{i+1}^*$  is a zero of  $w_i$ . For  $n = 2$  we obtain Newton's method:

$$x_{i+1}^* = x_i - F'(x_i)^{-1}F(x_i) \quad (i \geq 0). \quad (1.3)$$

We approximate  $x_{i+1}$  by applying a number of Newton iterations to  $w_i(x) = 0$ . Let  $\{x_i\}$  be the interpolatory Newton iteration  $IN_n$  given by:

$$\begin{aligned} z_0 &= x_i \\ z_{j+1} &= z_j - w_i'(z_j)^{-1}w_i(z_j), \quad j = 0, 1, \dots, k - 1 \\ x_{i+1} &= z_k, \quad k = \lceil \log 2n \rceil. \end{aligned} \quad (1.4)$$

A local convergence analysis and the corresponding complexity of method (1.4) was studied in the elegant paper by Traub and Wozniakowski [7]. Relevant works can be found in [1]–[7], and the references there.

Here we are motivated by paper [7] and optimization considerations. In particular using more precise estimates on the distances  $\|x_i - \alpha\|$  ( $i \geq 0$ ) we show that under the same hypotheses and computational cost as in [5]–[7], we can provide a larger convergence radius, sharper error bounds on the distances and consequently a finer complexity for method (1.4).

Numerical examples are introduced which compare favorably with results to the corresponding ones in [5]–[7].

## 2 Local Convergence Analysis of Method (1.4)

Let  $\Gamma \geq 0$ . We introduce the closed ball  $U = U(\alpha, \Gamma) = \{x \in X \mid \|x - \alpha\| \leq \Gamma\}$ , and the parameters

$$A_j = A_j(\Gamma) = \sup_{x \in U} \left\| F'(\alpha)^{-1} \frac{F^{(j)}(x)}{j!} \right\|, \quad (j \geq 2) \quad (2.1)$$

provided that  $F^{(j)}$  exists.

Moreover we introduce the parameter  $A$  by

$$A = A(\Gamma) = \sup_{x \in U} \frac{\|F'(\alpha)^{-1}[F'(x) - F'(\alpha)]\|}{2\|x - \alpha\|}. \quad (2.2)$$

The foundation of our approach and what makes it more precise than the corresponding one in [7] is the fact that we use (2.2) instead of (2.1) (for  $j = 2$ ) to obtain upper bounds on the crucial quantity  $\|w'_j(x)^{-1}F'(\alpha)\|$ .

Indeed, on the one hand note that

$$A \leq A_2 \quad (2.3)$$

holds in general and  $\frac{A_2}{A}$  can be arbitrarily large [1], [2]. On the other hand see (2.28), (2.46), and Remark 2.4.

Let us set

$$a = \frac{A}{A_2}, \quad A_2 \neq 0. \quad (2.4)$$

Note that  $a \in [0, 1]$ .

We showed in [3] the following improvement of Theorem 2.1 in [6] and Theorem 2.1 in [5] respectively:

**Theorem 2.1.** *If  $F$  is twice differentiable in  $U$ , (2.2) holds and*

$$A_2\Gamma \leq \frac{1}{2(1+a)}, \quad (2.5)$$

$$x_i \in U, \quad (2.6)$$

then the next approximation  $x_{i+1}^*$  generated by Newton method (1.3) is well defined, and satisfies for all  $i \geq 0$ :

$$\|x_{i+1}^* - \alpha\| \leq \frac{A_2}{1 - 2aA_2} \|x_i - \alpha\|^2 \leq \frac{1}{2} \|x_i - \alpha\| \quad (2.7)$$

and

$$x_{i+1}^* - \alpha = \frac{1}{2} F'(\alpha)^{-1} F'(\alpha)(x_i - \alpha)^2 + O(\|x_i - \alpha\|^2). \quad (2.8)$$

**Theorem 2.2.** *If  $F$  is  $n$ -times differentiable,  $n \geq 3$  in  $U$ , (2.2) holds, and*

$$\frac{nA_n\Gamma^{n-1}}{1 - aA_2\Gamma} < \left(\frac{2}{3}\right)^{n-1} \quad (2.9)$$

$$x_i \in U,$$

then the polynomial  $w_i$  has a unique zero in  $U^* = U^*(\alpha, \frac{\Gamma}{2})$  and defining  $x_{i+1}^*$  as the zero of  $w_i$  in  $U^*$  the following estimates hold for all  $i \geq 0$

$$\|x_{i+1}^* - \alpha\| \leq \frac{A_n(1 + \|x_{i+1}^* - \alpha\|/\|x_i - \alpha\|)^n}{1 - aA_2\|x_{i+1}^* - \alpha\|} \|x_i - \alpha\|^n \leq \frac{1}{2} \|x_i - \alpha\|, \quad (2.10)$$

and

$$x_{i+1}^* - \alpha = \frac{(-1)^n}{n!} F'(\alpha)^{-1} F^{(n)}(\alpha) (x_i - \alpha)^n + O(\|x_i - \alpha\|^n). \quad (2.11)$$

We can show the main local convergence theorem for method (1.4):

**Theorem 2.3.** *If  $F$  is  $n$ -times differentiable,  $n \geq 3$  in  $U$ , (2.2) holds, and*

$$0 \leq \tilde{A}_2 \Gamma \leq \frac{1}{3 + 2a} \quad (2.12)$$

where,

$$\tilde{A}_2 = \frac{A_2 + \frac{n(n-1)}{2} A_n (2\Gamma)^{n-2}}{1 - aA_2\Gamma - nA_n \left(\frac{3}{2}\right)^{n-1} \Gamma^{n-1}} \quad (2.13)$$

$$x_0 \in U, \quad (2.14)$$

then sequence  $\{x_i\}$  ( $i \geq 0$ ) generated by interpolary-Newton iteration  $IN_n$  is well defined, remains in  $U$  for all  $i \geq 0$ , converges to  $\alpha$  so that the following estimates hold for all  $i \geq 0$ :

$$e_{i+1} = \|x_{i+1} - \alpha\| \leq \left\{ \frac{1}{2} + \frac{3}{2} \left(\frac{1}{2}\right)^k \right\} e_i, \quad (2.15)$$

$$e_{i+1} \leq c_{i,n} e_i^n \quad (2.16)$$

where,

$$c_{i,n} = \left(1 + \frac{e_{i+1}^*}{e_i}\right) \left[ \frac{A_n}{1 - aA_2 e_{i+1}^*} + (\tilde{A}_2(1 + H_i))^{2^k - 1} \right] \left( \left(1 + \frac{e_{i+1}^*}{e_i}\right) e_i \right)^{2^k - n}, \quad (2.17)$$

for

$$e_{i+1}^* = \|x_{i+1}^* - \alpha\|, \quad H_i = O(e_i), \quad 0 \leq H_i \leq \frac{3 + 2a}{2}, \quad k = [\log 2n], \quad (2.18)$$

$$\lim_{i \rightarrow \infty} c_{i,n} = A_n + \delta \tilde{A}_2^{n-1} \quad \text{where } \delta = 0 \quad (2.19)$$

$$\text{if } 2^k > n \text{ and } \delta = 1, \text{ if } 2^k = n,$$

$$x_{i+1} - \alpha = F_n(x_i - \alpha)^n + b_{i,k} + O(\|x_i - \alpha\|^n), \quad (2.20)$$

where

$$b_{i,1} = F_2(x_i - \alpha)^2, \quad (2.21)$$

$$b_{i,j+1} = F_2 b_{i,j}^2, \quad j = 1, 2, \dots, k-1, \quad (2.22)$$

and

$$F_j = \frac{(-1)^j}{j!} F'(\alpha)^{-1} F^{(j)}(\alpha) \quad \text{for } j = 2 \text{ and } n. \quad (2.23)$$

The proof is similar to Theorem 3.1 in [7], but there are differences where we use (2.2) instead of (2.1) (for  $i = 2$ ).

**Proof.** We shall first show using induction on  $j \geq 0$  that  $w'_j(z_j)$  is invertible and  $z_j \in U$ .

Set

$$F^{(j)}(x) - w_i^{(j)}(x) = R_n^{(j)}(x; x_i), \quad x \in U, \quad j = 0, 1, 2, \tag{2.24}$$

where,

$$\|F'(\alpha)^{-1}R_n^{(j)}(x; x_i)\| \leq j! \binom{n}{j} A_n \|x - x_i\|^{n-1}. \tag{2.25}$$

We can write

$$\begin{aligned} w'_i(x) &= F'(x) - R'_n(x; x_i) \\ &= F'(\alpha)[I + F'(\alpha)^{-1}\{F'(x) - F'(\alpha)\} - F'(\alpha)^{-1}R'_n(x; x_i)] \end{aligned} \tag{2.26}$$

and in view of (2.2), (2.12) and (2.24) for  $x \in U$  we get in turn

$$\|F'(\alpha)^{-1}[w'_j(x) - F'(\alpha)]\| \leq 2aA_2\|x - \alpha\| + nA_n\|x - x_i\|^{n-1} \tag{2.27}$$

$$\leq 2aA_2\Gamma + nA_n(2\Gamma)^{n-1} \leq \frac{2}{3+2a} < 1. \tag{2.28}$$

It follows from (2.28) and the Banach Lemma on invertible operators [4] that  $w'_i(x)$  is invertible for all  $x \in U$ , and

$$\|w'_i(x)^{-1}F'(\alpha)\| \leq \frac{1}{1 - 2aA_2\|x - \alpha\| - nA_n\|x - x_i\|^{n-1}}. \tag{2.29}$$

Since the denominator in (2.13) is positive we get

$$\frac{nA_n\Gamma^{n-1}}{1 - aA_2\Gamma} < \left(\frac{2}{3}\right)^{n-1} \tag{2.30}$$

and from Theorem 2.2  $w_i$  has a unique zero  $x_{i+1}^*$  in  $U^*$  and (2.10) holds.

Using (2.24) and (2.29) we get for  $x \in U$

$$\begin{aligned} &\left\|w'_j(x_{i+1}^*)^{-1}\frac{w''_i(x)}{2}\right\| \\ &\leq \|w'_i(x_{i+1}^*)^{-1}F'(\alpha)\| \left\|F'(\alpha)^{-1}\frac{w''_i(x)}{2}\right\| \\ &\leq \frac{A_2 + \frac{n(n-1)}{2}A_n\|x - x_i\|^{n-2}}{1 - 2aA_2\|x_{i+1}^* - \alpha\| - nA_n\|x_{i+1}^* - x_i\|^{n-1}} \\ &\leq \frac{A_2 + \frac{n(n-1)}{2}A_n(2\Gamma)^{n-2}}{1 - aA_2\Gamma - nA_n\left(\frac{3}{2}\Gamma\right)^{n-1}} = \tilde{A}_2. \end{aligned} \tag{2.31}$$

It follows from Theorem 3.1 and (2.12) that for  $z_1 = x_i - F'(x_i)^{-1}F(x_i)$

$$\|z_1 - \alpha\| \leq \frac{1}{2}\|x_i - \alpha\|. \tag{2.32}$$

Since  $x_{i+1}^* \in U^*$ ,  $\|z_1 - x_{i+1}^*\| \leq \Gamma$ , we shall show

$$z_{j+1} \in D_j = \left\{ x : \|x - x_{i+1}^*\| \leq \frac{1}{2} \|z_j - x_{i+1}^*\| \right\} \cap U. \quad (2.33)$$

Set

$$w_i(x) = w_i(z_j) + w'_i(z_j)(x - z_j) + \overline{R}_2(x; z_j), \quad (2.34)$$

where,

$$\overline{R}_2(x; y) = \int_0^1 w''_i(y + t(x - y))(x - y)^2(1 - t)dt. \quad (2.35)$$

Note that  $z_{j+1}$  is the solution of equation

$$x = H(x) = x_{i+1}^* + w'(x_{i+1})^{-1} \{ \overline{R}_2(x; z_j) - \overline{R}_2(x; x_{i+1}^*) \}. \quad (2.36)$$

We shall show  $H$  is contractive on  $D_j$ .

It follows from (2.12), (2.31) and (2.36):

$$\begin{aligned} \|H(x) - x_{i+1}^*\| &\leq \tilde{A}_2(\|x - z_j\|^2 + \|x - x_{i+1}^*\|^2) \\ &\leq \frac{2 + 3a}{2} \tilde{A}_2 \|z_j - x_{i+1}^*\| \leq \frac{1}{2} \|z_j - x_{i+1}^*\|. \end{aligned} \quad (2.37)$$

Moreover we have

$$\|H(x) - \alpha\| \leq \|x_{i+1}^* - \alpha\| + \|H(x) - x_{i+1}^*\| \leq \left( \frac{1}{2} + \frac{1}{2} \right) \Gamma = \Gamma. \quad (2.38)$$

It follows by the contraction mapping principle [4], (2.37) and (2.38) that  $z_{j+1}$  is the unique zero of  $H$  in  $D_j$ . It follows that  $x_{i+1} = z_k \in U$ , and

$$\begin{aligned} \|x_{i+1} - \alpha\| &\leq \|x_{i+1} - x_{i+1}^*\| + \|x_{i+1}^* - \alpha\| \\ &\leq \left( \frac{1}{2} \right)^k \|z_0 - x_{i+1}^*\| + \frac{1}{2} \|x_i - \alpha\| \\ &\leq \left[ \frac{3}{2} \left( \frac{1}{2} \right)^k + \frac{1}{2} \right] \|x_i - \alpha\| \leq \frac{7}{8} \|x_i - \alpha\|, \end{aligned} \quad (2.39)$$

which shows  $x_i \in U$  and (2.15) hold true.

Set  $\bar{e}_j = \|z_j - x_{i+1}^*\|$  and  $x = z_{j+1}$  in (2.36). Then we get

$$\bar{e}_{j+1} \leq \frac{\tilde{A}_2 \left( 1 + \frac{\bar{e}_{j+1}}{\bar{e}_j} \right)^2}{1 - \tilde{A}_2 \bar{e}_{j+1}} \bar{e}_j^2 \leq \tilde{A}_2 (1 + H_i) \bar{e}_j, \quad (2.40)$$

where  $H_i = O(\bar{e}_j)$  and  $0 \leq H_i \leq \frac{2+3a}{2}$  compare to (2.7). In view of  $\bar{e}_j = O(e_j)$  we can set

$H_i = O(e_i)$ . It follows from (2.10) and (2.40)

$$\begin{aligned}
 e_{i+1} &\leq \|x_{i+1} - x_{i+1}^*\| + \|x_{i+1}^* - \alpha\| = \bar{e}_k + \|x_{i+1}^* - \alpha\| \\
 &\leq [\tilde{A}_2(1 + H_i)]^{2^k-1} \|x_i - x_{i+1}^*\|^{2^k} \\
 &\quad + \frac{A_n}{1 - aA_2e_{i+1}^*} \left(1 + \frac{e_{i+1}^*}{e_i}\right)^n e_i^n \\
 &\leq \left(1 + \frac{e_{i+1}^*}{e_i}\right)^n \left(\frac{A_n}{1 - aA_2e_{i+1}^*}\right. \\
 &\quad \left.+ [\tilde{A}_2(1 + H_i)]^{2^k-1} \left[\left(1 + \frac{e_{j+1}^*}{e_i}\right)e_i\right]^{2^k-n}\right) e_i^n = c_{i,n}e_i^n. \tag{2.41}
 \end{aligned}$$

In view of  $\frac{e_{i+1}^*}{e_i}$  and  $H_i$  tending to zero we get

$$\lim_{i \rightarrow \infty} c_{i,n} = A_n + \delta \tilde{A}_2^{n-1}, \tag{2.42}$$

where  $\delta = 0$  if  $2^k > n$  and  $\delta = 1$  otherwise. Hence, (2.16) holds.

Furthermore, we have

$$\begin{aligned}
 z_{j+1} - x_{i+1}^* &= w_i'(x_{i+1}^*)^{-1} \frac{w_i''(x_{i+1}^*)}{2} (z_j - x_{i+1}^*)^2 + O(\tilde{e}_j^3) \\
 &= F'(\alpha)^{-1} \frac{F''(\alpha)}{2} (z_j - x_{i+1}^*)^2 + O(e_{i+1}^* \tilde{e}_j^2 + \tilde{e}_j^3) \\
 &= F_2(z_j - x_{i+1}^*)^2 + O(\tilde{e}_j^2). \tag{2.43}
 \end{aligned}$$

Therefore, we get

$$\begin{aligned}
 z_k - x_{i+1}^* &= F_2(F_2 \cdots (F_2(x_i - x_{i+1}^*)^2) \cdots)^2 + O(e_i^{2k}) \\
 &= F_2(F_2 \cdots (F_2(x_i - \alpha)^2) \cdots)^2 + O(e_i^{2k}). \tag{2.44}
 \end{aligned}$$

In view of (2.21), (2.22), and (2.44) we have

$$z_k - x_{i+1}^* = b_{i,k} + O(e_i^{2k}). \tag{2.45}$$

In view of (2.11) and (2.45) we deduce

$$x_{i+1} - \alpha = z_k - x_{i+1}^* + x_{i+1}^* - \alpha = b_{i,k} + F_n(x_i - \alpha)^n + O(e_i^n), \tag{2.46}$$

which shows (2.20).

That completes the proof of the theorem. ■

**Remark 2.4.** The less precise estimate (using (2.1) for  $j = 2$  instead of sharper (2.2) that is actually needed)

$$\|F'(\alpha)^{-1}[w_j'(x) - F'(\alpha)]\| \leq 2A_2\|x - \alpha\| + nA_n\|x - x_i\|^{n-1} \tag{2.47}$$

was used in [7] instead of (2.28), together with

$$0 \leq \tilde{A}_2 \Gamma \leq \frac{1}{5} \quad (2.48)$$

instead of weaker (2.12).

If  $A = A_2$  our results Theorem 2.1, Theorem 2.2 and Theorem 2.3 reduce to the corresponding Theorem 2.1 in [6], Theorem 2.1 in [5] and Theorem 3.1 in [7] respectively. Otherwise our results constitute improvements with advantages already stated in the Introduction.

We now give conditions under which  $IN_n$  enjoys a “type of global convergence”.

Let

$$F(x) = \sum_{i=1}^{\infty} \frac{1}{i!} F^{(i)}(x_i - \alpha)^i \quad (2.49)$$

be analytic in  $D = U^0(\alpha, R)$ , and

$$\frac{\|F'(\alpha)^{-1} F^{(i)}(\alpha)\|}{i!} \leq K^{i-1} \quad (2.50)$$

for  $i \geq 2$  and  $R \geq \frac{1}{K}$ .

As in [7], one way to find  $K$  is to use Cauchy’s formula

$$\frac{\|F'(\alpha)^{-1} F^{(i)}(\alpha)\|}{i!} \leq \frac{M}{R^i}, \quad (2.51)$$

where,

$$M = \sup_{x \in D} \|F'(\alpha)^{-1} F(x)\|. \quad (2.52)$$

Let  $K = \max\left[\frac{1}{R}, \frac{M}{R^2}\right]$ . Then

$$\frac{M}{R} \leq KR \leq (KR)^{i-1} \quad (2.53)$$

and

$$\frac{M}{R^i} \leq K^{i-1}. \quad (2.54)$$

We can show:

**Theorem 2.5.** *If (2.2) and (2.50) hold then the interpolary Newton method (1.4) converges provided that  $x_0 \in U(\alpha, \Gamma_n)$ , where*

$$\Gamma_n = \frac{x_n}{K} \quad (2.55)$$

and  $x_n$ ,  $0 < x_n < x_\infty$ , satisfies the equation

$$\begin{aligned} (3 + 2a) & \left[ \frac{x}{(1-x)^3} + \frac{n(n-1)}{4(1-x)^2} \left( \frac{2x}{1-x} \right)^{n-1} \right] \\ & = 1 - \frac{ax}{(1-x)^3} - \frac{n}{(1-x)^2} \left[ \frac{3x}{2(1-x)} \right]^{n-1} \end{aligned} \quad (2.56)$$

and  $x_n \rightarrow x_\infty$ , where

$$x_\infty \geq .12 \tag{2.57}$$

is the positive solution of equation

$$\frac{x}{(1-x)^3} = \frac{1}{4+2a}. \tag{2.58}$$

**Proof.** In view of (2.50) we have for

$$f(x) = \frac{x}{1-Kx}, \tag{2.59}$$

that

$$\|F'(\alpha)^{-1}F^{(i)}(x)\| \leq f^{(i)}(\|x-\alpha\|). \tag{2.60}$$

Using

$$f^{(i)}(x) = \frac{i!K^{i-1}}{(1-Kx)^{i+1}} \quad (i \geq 2), \tag{2.61}$$

we get

$$A_i(\Gamma) \leq \frac{K^{i-1}}{(1-K\Gamma)^{i+1}} \quad (i \geq 2). \tag{2.62}$$

It follows from (2.13) and (2.62) that

$$\tilde{A}_2\Gamma \leq \frac{\left[ \frac{K\Gamma}{(1-K\Gamma)^3} + \frac{n(n-1)}{4(1-K\Gamma)^2} \left( \frac{2K\Gamma}{1-K\Gamma} \right)^{n-1} \right]}{1 - \frac{aK\Gamma}{(1-K\Gamma)^3} - \frac{n}{(1-K\Gamma)^2} \left( \frac{3K\Gamma}{2(1-K\Gamma)} \right)^{n-1}} = \frac{1}{3+2a}. \tag{2.63}$$

Letting  $K\Gamma = x$  we see that  $x$  satisfies equation (2.56). It is simple calculus to show that  $x = x(n)$  is an increasing function of  $n$  and  $x_\infty = \lim_{n \rightarrow \infty} x(n)$  satisfies equation (2.58).

**Remark 2.6.** If  $A = A_2$  (i.e.  $a = 1$ ) our Theorem 2.5 reduces to Theorem 3.2 in [7]. Otherwise it is an improvement, since the limit of sequence  $x(n)$  in [7] is .12 which is smaller than ours implying by (2.55) that we provide a larger radius of convergence.

In particular if  $R$  is related to  $\frac{1}{K}$ , say  $R = \frac{c_1}{K}$ , then

$$\Gamma_n = \frac{x_n}{K} = \frac{x_n}{c_1 R} \leq \frac{x_\infty}{c_1 R}. \tag{2.64}$$

The rest of the results introduced in [7] are improved. In particular with the notation introduced in [7] we have for

$$I: e_i = G_i e_{i-1}^n, G_i \leq \bar{G},$$

$$\bar{G} = \bar{G}(n) = \begin{cases} \frac{A_2}{1-2aA_2\Gamma}, & n = 2 \\ (1+q)^n \left[ \frac{A_n}{1-aA_2\frac{\Gamma}{2}} + \left( \frac{7}{2}\tilde{A}_2 \right)^{2^k-1} [(1+q)\Gamma]^{2^k-n} \right], & n > 2 \end{cases} \tag{2.65}$$

where  $\tilde{A}_2$  is given by (2.13),  $q = \frac{1}{2} + \frac{3}{2}(\frac{1}{2})^k$ , and  $K = \lceil \log 2n \rceil$ .

II: If the total number of arithmetic operations necessary to solve a system of  $N$  linear equations is  $O(n^\beta)$ ,  $\beta \leq 3$ , then

$$d(IN_n) = \begin{cases} O\left(N^\beta \lceil \log 2n \rceil + N^2 \binom{N+n-2}{n-2} (\lceil \log 2n \rceil - 1)\right) & \text{for } N \geq 2, \\ (3 + 2a)\lceil \log 2n \rceil + O(1), & \text{for } n = 1. \end{cases} \quad (2.66)$$

**Remark 2.7.** If  $A = A_2$  our results reduce to the ones in [7]. Otherwise they constitute an improvement.

We complete this study with an example to show that strict inequality can hold in (2.3):

**Example 2.8.** Let  $X = Y = \mathbf{R}$ ,  $x^* = 0$  and define function  $F$  on  $U = U(0, 1)$  by

$$F(x) = e^x - 1. \quad (2.67)$$

Using (2.1), (2.2), (2.4) and (2.66) we obtain

$$A = \frac{e-1}{2} < \frac{e}{2} = A_2 \quad (2.68)$$

and

$$a = .632120588. \quad (2.69)$$

It follows from (2.5) that our radius of convergence is given by

$$\Gamma_A = .112699836. \quad (2.70)$$

The corresponding radius  $\Gamma_{TW}$  given in Theorem 2.1 in [6] or [7] is:

$$\Gamma_{TW} = \frac{1}{4A_2} = .09196986. \quad (2.71)$$

That is

$$\Gamma_{TW} < \Gamma_A. \quad (2.72)$$

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