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A class of four parametric with- and without-memory root finding methods

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Fiza Zafar, Department of Applied Mathematics, Universitat Politénica de Valéncia, Valéncia 46022, Spain; Centre for Advanced Studies in Pure and Applied Mathematics, Bahauddin Zakariya University, Multan-60800, Pakistan. Email: fizazafar@gmail.com

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Ministerio de Economía y Competitividad, Grant/Award Number: MTM2014-52016-C2-2-P; Generalitat Valenciana, Grant/Award Number: PROMETEO/2016/089; Schlumberger Foundation-Faculty for Future Program In this paper, we have constructed a derivative-free weighted eighth-order iterative method with and without memory for solving nonlinear equations. This method is an optimal method as it satisfies the Kung-Traub conjecture. We have used four accelerating parameters, a univariate and a multivariate weight function at the second and third step of the method, respectively. This method is converted into with-memory method by approximating the parameters using Newton's interpolating polynomials of appropriate degree to increase the order of convergence to 15.51560 and the efficiency index is nearly two. Numerical comparison of our methods is done with the recent methods of respective domain.

KEYWORDS

iterative methods, Kung-Traub conjecture, with-memory method

1 | INTRODUCTION

Finding solution of nonlinear equations f(x) = 0 is an important problem in various branches of science and engineering. In the past decades, without-memory methods were considered enough for the approximation of roots. However, in the recent years, without-memory methods which are extendable to with-memory methods without insertion of any extra functional evaluation by using Newton's interpolating polynomials have gained attention. These iterative methods offer a choice to achieve higher convergence order and increased efficiency. A first attempt of this kind is known from that of Traub¹ who gave the first with-memory scheme by modifying Steffensen's iterative scheme²

$$w_n = x_n + p_n f(x_n), p_n \neq 0,$$

 $x_{n+1} = x_n - \frac{f(x_n)}{f[x_n, w_n]}, n \ge 0,$

where x_0 , p_0 are given and p_n is a self-accelerating parameter given by

$$p_n\approx-\frac{1}{N_1'(x_n)},$$

where $N_1(x)$ is the first degree Newton's interpolating polynomial given by

$$N_1(x) = f(x_n) + (x - x_n) f[x_n, x_{n-1}].$$

Order of convergence of this method is 2.41. Some three-step optimal eighth-order iterative methods have been developed recently containing four parameters.³⁻⁵

In this paper, we construct a new four-parametric three-step with and without-memory family of methods with high efficiency index. The scheme is constructed by modifying optimal fourth-order two-step King's method⁶ to an optimal eighth-order three-step derivative-free method by the insertion of a new substep using four parameters and two weight functions of one and two variables. Some special cases from the new scheme are compared with the methods of respective domain using standard nonlinear test functions.

2 | DERIVATIVE-FREE THREE-STEP OPTIMAL EIGHTH-ORDER CLASS INVOLVING WEIGHT FUNCTIONS OF ONE AND TWO VARIABLES

The main purpose of this section is to construct an eighth-order derivative-free family of iterative methods by using four parameters and two weight functions depending on one and two variables. This class can be modified in order to be extended as a family of iterative schemes with memory. The order of convergence is increased by means of accelerating parameters. The optimal fourth-order two-step King's method⁶ is

$$y_n = x_n - \frac{f(x_n)}{f'(x_n)}, n \ge 0,$$

$$x_{n+1} = y_n - \frac{f(x_n) + \gamma f(y_n)}{f(x_n) + (\gamma - 2)f(y_n)} \frac{f(y_n)}{f'(x_n)}, \quad \gamma \in \mathbb{R}$$

By adding a Newton-type third step, we have

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$$y_{n} = x_{n} - \frac{f(x_{n})}{f'(x_{n})}, n \ge 0,$$

$$z_{n} = y_{n} - \frac{f(x_{n}) + \gamma f(y_{n})}{f(x_{n}) + (\gamma - 2)f(y_{n})} \frac{f(y_{n})}{f'(x_{n})}, \quad \gamma \in \mathbb{R},$$

$$z_{n+1} = z_{n} - \frac{f(z_{n})}{f'(x_{n})}.$$

The values of the first derivative $f'(x_n)$ involved in the iterative expression are approximated by

$$f'(x_n) \approx f[x_n, w_n] + bf(x_n),$$

at the first step,

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$$f'(x_n) \approx \frac{f[y_n, w_n] + bf(w_n) + q(y_n - w_n)(y_n - x_n)}{S(u_n)}$$

at the second step, and

$$f'(x_n) \approx \frac{f[y_n, z_n] + f[z_n, y_n, x_n](z_n - y_n) + f[z_n, y_n, x_n, w_n](z_n - y_n)(z_n - x_n) + d(z_n - w_n)(z_n - y_n)(z_n - x_n)}{J(u_n, t_n)},$$

at the third one, where $u_n = \frac{f(y_n)}{f(x_n)}$, $t_n = \frac{f(z_n)}{f(x_n)}$ and $\gamma \in \mathbb{R}$. In addition, *a*, *b*, *d*, and *q* are real free parameters, $S(u_n)$ and $J(u_n, t_n)$ are weight functions.

By applying the above procedure, the resulting three-step derivative-free family of iterative methods without memory is

$$w_{n} = x_{n} + af(x_{n}), n \ge 0,$$

$$y_{n} = x_{n} - \frac{f(x_{n})}{f[x_{n}, w_{n}] + bf(w_{n})},$$

$$z_{n} = y_{n} - S(u_{n})\frac{f(x_{n}) + \gamma f(y_{n})}{f(x_{n}) + (\gamma - 2)f(y_{n})}\frac{f(y_{n})}{f[y_{n}, w_{n}] + bf(w_{n}) + q(y_{n} - w_{n})(y_{n} - x_{n})},$$

$$x_{n+1} = z_{n} - J(u_{n}, t_{n})\frac{f(z_{n})}{P_{n}},$$
(1)

where $u_n = \frac{f(y_n)}{f(x_n)}$, $t_n = \frac{f(z_n)}{f(x_n)}$, $\gamma \in \mathbb{R}$, $P_n = f[y_n, z_n] + f[z_n, y_n, x_n](z_n - y_n) + f[z_n, y_n, x_n, w_n](z_n - y_n)(z_n - x_n) + d(z_n - w_n)(z_n - y_n)(z_n - x_n)$, a, b, q, and d are real free parameters and weight functions $S(u_n)$ and $J(u_n, t_n)$ are chosen in such a way that the members of the class are of optimal order eight. To show the order of convergence of class (1), the following result is proven.

Theorem 1. Let us suppose that $f : I \subset \mathbb{R} \to \mathbb{R}$ is a real-valued nonlinear sufficiently differentiable function and σ is a real simple zero of the function in the open interval I. If the initial guess x_0 is close enough to σ , then all the members of the class of iterative methods (1) have optimal order eight, if weight functions $S(u_n)$ and $J(u_n, t_n)$ satisfy conditions

$$S(0) = 1, S'(0) = -1, S''(0) = -2$$

and

$$J(0,0) = 1$$
, $J_u(0,0) = 0$, $J_t(0,0) = 0$, $J_{u,u}(0,0) = 0$ and $J_{u,u,u}(0,0) = 0$

Then, the error equation of the family is

$$e_{n+1} = \frac{1}{(f'(\sigma))^2} (c_2 + b)^2 \left(1 + a (f'(\sigma))^4 \right) \left(2\gamma a (f'(\sigma))^2 (b^2 + 2bc_2 + c_2^2) + f'(\sigma) (2\gamma b^2 + 2bc_2 + 4\gamma bc_2 - c_3 + 2c_2^2 + 2\gamma c_2^2 + q) \right) \left(- d + f'(\sigma)c_4 + qc_2 - f'(\sigma)c_2c_3 + 2f'(\sigma)c_2^3 + 2bc_2^2 f'(\sigma) + 2\gamma f'(\sigma)c_2^3 + 4f'(\sigma)bc_2^2 + 2c_2 (f'(\sigma))^2 + 2\gamma c_2^3 a (f'(\sigma))^2 + 4\gamma bc_2^2 a (f'(\sigma))^2 + 2c_2\gamma b^2 a (f'(\sigma))^2 \right) e_n^8 + O(e_n^9),$$
(2)

where $c_k = \frac{f^{(k)}(\sigma)}{k!f'(\sigma)}, k \ge 2.$

Proof. Let us define the error at the *n*th step as $e_n = x_n - \sigma$. By using Taylor series, we expand f(x) about the real root σ as

$$f(x_n) = f'(\sigma) \left(e_n + c_2 e_n^2 + c_3 e_n^3 + \dots + O\left(e_n^9\right) \right),$$
(3)

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where $c_k = \frac{f^{(k)}(\sigma)}{k!f'(\sigma)}, k \ge 2$. By using Taylor series, the error term $e_{n,w} = w_n - \sigma = e_n + af(x_n)$ is

$$e_{n.w} = (1 + af'(\sigma))e_n + af'(\sigma)c_2e_n^2 + \cdots + O\left(e_n^9\right).$$

Thus,

$$f(w_n) = f'(\sigma) \left[(1 + af'(\sigma))e_n + af'(\sigma)c_2e_n^2 + \dots + O\left(e_n^9\right) \right]$$

Therefore,

$$f[x_n, w_n] + bf(w_n) = f'(\sigma) \left[b(1 + af'(\sigma)) + c_2(2 + af'(\sigma)) \right] e_n + f'(\sigma) \left[f'(\sigma)a(3 + af'(\sigma)) + (c_3 + bc_2) + 3c_3 + c_2 \left(b + ac_2^2 f'(\sigma) \right) \right] e_n^2 + \dots + O\left(e_n^9 \right).$$
(4)

By using (3) and (4), we have

$$\frac{f(x_n)}{f[x_n, w_n] + bf(w_n)} = e_n - (c_2 + b)(1 + af'(\sigma))e_n^2 + \dots + O\left(e_n^9\right).$$

Now, by denoting $e_{n,y} = y_n - \sigma$, the error at the second step is

$$e_{n,y} = (c_2 + b)(1 + af'(\sigma))e_n^2 + \dots + O(e_n^9).$$

Therefore,

$$f(y_n) = c_1 \left[(c_2 + b)(1 + af'(\sigma))e_n^2 + \dots + O\left(e_n^9\right) \right]$$

Then, if $Q = f[y_n, w_n] + bf(w_n) + q(y_n - w_n)(y_n - x_n)$, we have

$$Q = f'(\sigma) + f'(\sigma)(c_2 + b)(1 + af'(\sigma))e_n$$

+ $f'(\sigma) \left[2c_2^2 af'(\sigma) + c_3 + 2af'(\sigma)c_3 + c_3a^2 \left(\left(f'(\sigma) \right)^2 + c_2^2 + 2bc_2 + 4bc_2af'(\sigma) + \left(f'(\sigma) \right)^2 bc_2a^2 + q(1 + af'(\sigma)) \right) \right] e_n^2 + \dots + O\left(e_n^9\right).$

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Therefore,

$$\begin{split} e_{n,z} &= -(c_2 + b)(1 + af'(\sigma))(-1 + S(0))e_n^2 \\ &+ \left(-2bc_2 - 2c_2^2 af'(\sigma) + 3af'(\sigma)c_3 - b^2 - b^2 a \left(f'(\sigma)\right)^2 - 2b^2 a f'(\sigma) - 2c_2^2 + 2c_3 + c_3 a^2 \left(f'(\sigma)\right)^2 \right)^2 \\ &- a^2 \left(f'(\sigma)\right)^2 c_2^2 - bc_2 a^2 \left(f'(\sigma)\right)^2 - 2S'(0)c_2^2 a f'(\sigma) - S'(0)a^2 \left(f'(\sigma)\right)^2 c_2^2 - 2bc_2 a f'(\sigma) \\ &- 2S'(0)b^2 a f'(\sigma) - S'(0)a^2 b^2 \left(f'(\sigma)\right)^2 - 2S''(0)c_3 + S''(0)c_2^2 - 2S'(0)bc_2 - 4S'(0)bc_2 a f'(\sigma) \\ &- 2S'(0)bc_2 a^2 \left(f'(\sigma)\right)^2 - S'(0)c_2^2 - S'(0)b_2 - 2S''(0)bc_2 a f'(\sigma) - S''(0) \left(f'(\sigma)\right)^2 bc_2 a^2 - 3S''(0)a f'(\sigma)c_3 \\ &- S''(0)c_3 p^2 \left(f'(\sigma)\right)^2 \right) e_n^3 + \dots + O\left(e_n^9\right). \end{split}$$

Substituting S(0) = 1, S'(0) = -1 and S''(0) = -2 in the above expression, we have

$$e_{n,z} = \frac{1}{f'(\sigma)} \left[\left(1 + a \left(f'(\sigma) \right)^2 \right) (c_2 + b) \left(2\gamma \left(f'(\sigma) \right)^2 b^2 a + 4\gamma \left(f'(\sigma) \right)^2 c_2 b a + 2\gamma \left(f'(\sigma) \right)^2 c_2^2 a + 2\gamma \left(f'(\sigma)$$

Therefore,

$$f(z_n) = f'(\sigma) \left[\left(1 + a (f'(\sigma))^2 \right) (c_2 + b) \left(2\gamma (f'(\sigma))^2 b^2 a + 4\gamma (f'(\sigma))^2 c_2 b a + 2\gamma (f'(\sigma))^2 c_2^2 a + 2\gamma (f'(\sigma))^2 c_$$

Thus, by taking J(0,0) = 1 and $J_u(0,0) = 0$, we have the error term

$$e_{n+1} = -\frac{1}{2f'(\sigma)} \left[J_{u,u}(0,0)(c_2+b)^3(1+af'(\sigma))^4 \left(2\gamma \left(f'(\sigma) \right)^2 b^2 a + 4\gamma \left(f'(\sigma) \right)^2 c_2 b a \right. \\ \left. + 2\gamma \left(f'(\sigma) \right)^2 c_2^2 a + 2\gamma \left(f'(\sigma) \right)^2 + 2f'(\sigma) b c_2 + 4\gamma f'(\sigma) b c_2 + 2\gamma f'(\sigma) c_2^2 \right. \\ \left. - f'(\sigma) c_3 + 2f'(\sigma) c_2^2 + q \right) \right] e^6 + \dots + O\left(e_n^9 \right).$$

Now, with $J_t(0,0) = 0$, $J_{u,u}(0,0) = 0$ and $J_{u,u,u}(0,0) = 0$, finally the error equation is

$$e_{n+1} = \frac{1}{\left((f'(\sigma))^2(c_2 + b)^2(1 + af'(\sigma))^4\right)} \\ \left(2\gamma a \left(f'(\sigma)\right)^2 \left(b^2 + 2bc_2 + c_2^2\right) + f'(\sigma) \left(2\gamma b^2 + 2bc_2 + 4\gamma bc_2 - c_3 + 2c_2^2 + 2\gamma c_2^2 + q\right)\right) \\ \left(-d + f'(\sigma)c_4 + qc_2 - f'(\sigma)c_2c_3 + 2f'(\sigma)c_2^3 + 2bc_2^2f'(\sigma) + 2\gamma f'(\sigma)c_2^3 + 4f'(\sigma)bc_2^2 \\ + 2c_2 \left(f'(\sigma)\right)^2 + 2\gamma c_2^3 a \left(f'(\sigma)\right)^2 + 4\gamma bc_2^2 a \left(f'(\sigma)\right)^2 + 2c_2\gamma b^2 a \left(f'(\sigma)\right)^2\right) e_n^8 + O\left(e_n^9\right).$$

Let us remark that, as the error equation has $(c_2 + b)^2$ and $(1 + af'(\sigma))^4$ as factors, it can be seen that this method is extendable to with memory.

3 | CONSTRUCTION OF THE FOUR-PARAMETRIC WITH-MEMORY ITERATIVE CLASS

To increase the order of convergence of the family of iterative methods without-memory (1), we modify it in order to include memory. Extension can be done by approximating the parameters at each step by using Newton's interpolating

polynomials. It can be noted that the coefficient of e_n^8 in the error equation (2) disappears if $a = \frac{-1}{f'(\sigma)}$, $b = -c_2$, $q = f'(\sigma)c_3$ and $d = f'(\sigma)c_4$, being $c_k = \frac{f^{(k)}(\sigma)}{k!f'(\sigma)}$, $k \ge 2$. For construction of methods with memory, free parameters a, b, q, and d are calculated by formulas

$$a \approx a_{n} = -\frac{1}{N_{4}'(x_{n})} = \frac{-1}{\tilde{f}'(\sigma)}, n = 1, 2, ...,$$

$$b \approx b_{n} = -\frac{N_{5}''(w_{n})}{2N_{5}'(w_{n})} = -\frac{\tilde{f}''(\sigma)}{2\tilde{f}'(\sigma)},$$

$$q \approx q_{n} = \frac{N_{6}'''(y_{n})}{6} = \frac{\tilde{f}'''(\sigma)}{6},$$

$$d \approx d_{n} = \frac{N_{7}^{iv}(z_{n})}{24} = \frac{\tilde{f}^{iv}(\sigma)}{24},$$

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where $\tilde{f}'(\sigma)$, $\tilde{f}''(\sigma)$, $\tilde{f}''(\sigma)$ and $\tilde{f}^{i\nu}(\sigma)$ are approximations to $f'(\sigma)$, $f''(\sigma)$, $f''(\sigma)$, and $f^{i\nu}(\sigma)$, respectively. These estimations are made by using $N_4(x_n)$, $N_5(w_n)$, $N_6(y_n)$ and $N_7(z_n)$, Newton's interpolating polynomials of degree four, five, six and seven respectively defined by:

$$\begin{split} N_4(\zeta) &= N_4(\zeta; x_n, z_{n-1}, y_{n-1}, w_{n-1}, x_{n-1}), \\ N_5(\zeta) &= N_5(\zeta; w_n, x_n, z_{n-1}, y_{n-1}, w_{n-1}, x_{n-1}), \\ N_6(\zeta) &= N_6(\zeta; y_n, w_n, x_n, z_{n-1}, y_{n-1}, w_{n-1}, x_{n-1}), \\ N_7(\zeta) &= N_7(\zeta; z_n, y_n, w_n, x_n, z_{n-1}, y_{n-1}, w_{n-1}, x_{n-1}), \end{split}$$

for any $n \ge 2$. The explicit representation of $N_4(\zeta), N_5(\zeta), N_6(\zeta)$ and $N_7(\zeta)$ is given below:

$$N_{4}(\zeta; x_{n}, z_{n-1}, y_{n-1}, w_{n-1}, x_{n-1}) = f(x_{n}) + f[x_{n}, z_{n-1}](\zeta - x_{n}) + f[x_{n}, z_{n-1}, y_{n-1}](\zeta - x_{n})(\zeta - z_{n-1}) + f[x_{n}, z_{n-1}, y_{n-1}, w_{n-1}](\zeta - x_{n})(\zeta - z_{n-1})(\zeta - y_{n-1}) + f[x_{n}, z_{n-1}, y_{n-1}, w_{n-1}, x_{n-1}](\zeta - x_{n})(\zeta - z_{n-1})(\zeta - y_{n-1}).$$
(6)

Also,

$$N_{5}(\zeta; w_{n}, x_{n}, z_{n-1}, y_{n-1}, w_{n-1}, x_{n-1}) = f(w_{n}) + f[w_{n}, x_{n}](\zeta - w_{n}) + f[w_{n}, x_{n}, z_{n-1}](\zeta - w_{n})(\zeta - x_{n}) + f[w_{n}, x_{n}, z_{n-1}, y_{n-1}](\zeta - w_{n})(\zeta - x_{n})(\zeta - z_{n-1}) + f[w_{n}, x_{n}, z_{n-1}, y_{n-1}, w_{n-1}](\zeta - w_{n})(\zeta - z_{n-1})(\zeta - y_{n-1}) + f[w_{n}, x_{n}, z_{n-1}, y_{n-1}, w_{n-1}, x_{n-1}](\zeta - w_{n}) (\zeta - x_{n})(\zeta - z_{n-1})(\zeta - y_{n-1}).$$
(7)

Moreover,

$$N_{6}(\zeta; y_{n}, w_{n}, x_{n}, z_{n-1}, y_{n-1}, w_{n-1}, x_{n-1}) = f(y_{n}) + f[y_{n}, w_{n}](\zeta - y_{n}) + f[y_{n}, w_{n}, x_{n}](\zeta - y_{n})(\zeta - w_{n}) + f[y_{n}, w_{n}, x_{n}, z_{n-1}](\zeta - y_{n})(\zeta - w_{n})(\zeta - x_{n}) + f[y_{n}, w_{n}, x_{n}, z_{n-1}, y_{n-1}](\zeta - y_{n})(\zeta - w_{n})(\zeta - z_{n-1}) + f[y_{n}, w_{n}, x_{n}, z_{n-1}, y_{n-1}, w_{n-1}](\zeta - y_{n})(\zeta - w_{n})(\zeta - z_{n-1})(\zeta - y_{n-1}) + f[y_{n}, w_{n}, x_{n}, z_{n-1}, y_{n-1}, w_{n-1}, x_{n-1}](\zeta - y_{n})(\zeta - w_{n})(\zeta - z_{n})(\zeta - z_{n-1}) (\zeta - y_{n-1})(\zeta - w_{n-1}).$$
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and

$$N_{7}(\zeta; z_{n}, y_{n}, w_{n}, x_{n}, z_{n-1}, y_{n-1}, w_{n-1}, x_{n-1}) = f(z_{n}) + f[z_{n}, y_{n}](\zeta - z_{n})(\zeta - z_{n})(\zeta - y_{n}) + f[z_{n}, y_{n}, w_{n}] + f[z_{n}, y_{n}, w_{n}, x_{n}](\zeta - z_{n})(\zeta - y_{n})(\zeta - w_{n}) + f[z_{n}, y_{n}, w_{n}, x_{n}, z_{n-1}](\zeta - z_{n})(\zeta - y_{n})(\zeta - x_{n}) + f[z_{n}, y_{n}, w_{n}, x_{n}, z_{n-1}, y_{n-1}](\zeta - z_{n})(\zeta - w_{n})(\zeta - x_{n})(\zeta - z_{n-1}) + f[z_{n}, y_{n}, w_{n}, x_{n}, z_{n-1}, y_{n-1}, w_{n-1}](\zeta - z_{n}) (\zeta - y_{n})(\zeta - w_{n})(\zeta - x_{n})(\zeta - y_{n-1}) + f[z_{n}, y_{n}, w_{n}, x_{n}, z_{n-1}, y_{n-1}, w_{n-1}, x_{n-1}] (\zeta - z_{n})(\zeta - y_{n})(\zeta - w_{n})(\zeta - x_{n})(\zeta - z_{n-1})(\zeta - y_{n-1}).$$
(9)

Hence, by replacing the free parameters a, b, d and q in (1) with self-accelerators a_n , b_n , d_n and q_n , we have the following class of root-solvers with memory,

$$w_{n} = x_{n} + a_{n}f(x_{n}), n \ge 2,$$

$$y_{n} = x_{n} - \frac{f(x_{n})}{f[x_{n}, w_{n}] + b_{n}f(w_{n})},$$

$$z_{n} = y_{n} - S(u_{n})\frac{f(x_{n}) + \gamma f(y_{n})}{f(x_{n}) + (\gamma - 2)f(y_{n})}\frac{f(y_{n})}{f[y_{n}, w_{n}] + b_{n}f(w_{n}) + q_{n}(y_{n} - w_{n})(y_{n} - x_{n})},$$

$$x_{n+1} = z_{n} - J(u_{n}, t_{n})\frac{f(z_{n})}{P_{n}}$$
(10)

where u_n , t_n and P_n are the same given in (1). Also a_n , b_n , d_n and q_n are described in (5). Now, we will use Herzberger's matrix method⁷ to prove that root-solver with memory (10) has order of convergence 15.51560, almost doubling the order of convergence of the original method.

Theorem 2. Let us suppose that $f : I \subset \mathbb{R} \to \mathbb{R}$ is a real-valued nonlinear sufficiently differentiable function and σ is a real simple zero of the function in the open interval I. Let us also suppose that x_0 and x_1 are the initial guesses satisfactorily close to the zero σ of f(x). If self-accelerating parameters a_n, b_n, d_n and q_n are calculated from (5), then the R-order of convergence of (10) is at least 15.51560 with efficiency index 15.51560^{$\frac{1}{4}$} \approx 1.98468.

Proof. We will determine the R-order of convergence of the class of iterative methods with memory (10) by means of Herzberger's matrix method.⁷ Spectral radius of a matrix $B^{(p)} = (t_{ij}), 1 \le i, j \le p$, associated with one step *p*-point method with memory $x_m = \Psi(x_{m-1}, x_{m-2}, ..., x_{m-p})$ is the lower bound of its convergence order. Associated matrix has following elements:

$$t_{1,j}$$
 = amount of information used at point x_{m-j} , $j = 1, 2, ..., p$,
 $t_{i,i-1} = 1$ for $i = 2, 3, ..., p$,
 $t_{i,j} = 0$, otherwise.

The spectral radius of $B_1 \cdot B_2 \cdot \cdots \cdot B_p$ is the lower bound of order of a *p*-step method $\Psi = \Psi_1 \circ \Psi_2 \circ \ldots \circ \Psi_p$, where matrices B_r corresponds to the iteration step Ψ_r , $1 \le r \le p$. From (5) and (10), the construction of matrices is made following the iterative expression of each step, starting from the last one. For

$$x_{n+1} = \Psi_1(z_n, y_n, w_n, x_n, z_{n-1}, y_{n-1}, w_{n-1}, x_{n-1}),$$

we have

$$B_1 = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \end{bmatrix}.$$

$$z_n = \Psi_2(y_n, w_n, x_n, z_{n-1}, y_{n-1}, w_{n-1}, x_{n-1}, z_{n-2}),$$

generates

Similarly,

implies

 B_2

Then,

$$B^{(4)} = B_1 \cdot B_2 \cdot B_3 \cdot B_4 = \begin{bmatrix} 8 & 8 & 8 & 8 & 8 & 0 & 0 & 0 \\ 4 & 4 & 4 & 4 & 4 & 0 & 0 & 0 \\ 2 & 2 & 2 & 2 & 2 & 0 & 0 & 0 \\ 1 & 1 & 1 & 1 & 1 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Eigenvalues of $B^{(4)}$ are {0,0,0,0,0,0,15.51560977, -0.515609770}. Therefore, as the R-order convergence of three-step method (10) is the spectral radius of matrix $B^{(4)}$, $\rho(B^{(4)}) = 15.51560$.

Let us remark that, from Theorem 2, the R-order of convergence of presented class with memory (10) is 15.51560, with the highest efficiency index $15.51560^{\frac{1}{4}} \approx 1.9847$.

4 | SOME SPECIAL CASES

To satisfy the optimality condition, we choose $S(u_n)$ and $J(u_n, t_n)$ such that the following conditions are satisfied:

$$S(0) = 1, S'(0) = -1, S''(0) = -2$$

and

$$J(0,0) = 1, J_u(0,0) = 0, J_t(0,0) = 0, J_{u,u}(0,0) = 0$$
 and $J_{u,u,u}(0,0) = 0$.

By using suitable choices of weight functions, different methods can be given. In particular, we propose two schemes whose iterative expressions are as follows:

Method ZR1: For

$$S(u_n) = 1 - u_n - u_n^2,$$

$$J(u_n, t_n) = 1 + t_n u_n,$$

we have

$$\begin{split} w_n &= x_n + a_n f(x_n), \ n \ge 2, \\ y_n &= x_n - \frac{f(x_n)}{f[x_n, w_n] + b_n f(w_n)}, \\ z_n &= y_n - \left(1 - u_n - u_n^2\right) \frac{f(x_n)}{f(x_n) - 2f(y_n)} \frac{f(y_n)}{f[y_n, w_n] + b_n f(w_n) + q_n(y_n - w_n)(y_n - x_n)}, \\ x_{n+1} &= z_n - (1 + t_n u_n) \frac{f(z_n)}{P_n}, \end{split}$$

being $a_n = -\frac{1}{N_4'(x_n)}$, $b_n = -\frac{N_5''(w_n)}{2N_5'(w_n)}$, $q_n = \frac{N_6'''(y_n)}{6}$, $d_n = \frac{N_7'^{(b)}(z_n)}{24}$, $u_n = \frac{f(y_n)}{f(x_n)}$, $t_n = \frac{f(z_n)}{f(x_n)}$ and $P_n = f[y_n, z_n] + f[z_n, y_n, x_n](z_n - y_n) + f[z_n, y_n, x_n, w_n](z_n - y_n)(z_n - y_n)(z_n - y_n)(z_n - x_n)$. **Method ZR2:** For

$$S(u_n) = \frac{1}{1+u_n},$$

$$J(u_n, t_n) = \frac{1}{1+u_n t_n},$$

we have

$$\begin{split} w_n &= x_n + a_n f(x_n), \quad n \ge 2, \\ y_n &= x_n - \frac{f(x_n)}{f[x_n, w_n] + b_n f(w_n)}, \\ z_n &= y_n - \frac{1}{1 + u_n} \frac{f(x_n)}{f(x_n) - 2f(y_n)} \frac{f(y_n)}{f[y_n, w_n] + b_n f(w_n) + q_n(y_n - w_n)(y_n - x_n)}, \\ x_{n+1} &= z_n - \frac{1}{1 + u_n t_n} \frac{f(z_n)}{P_n}, \end{split}$$

where $a_n = -\frac{1}{N'_4(x_n)}$, $b_n = -\frac{N''_5(w_n)}{2N'_5(w_n)}$, $q_n = \frac{N''_6(y_n)}{6}$, $d_n = \frac{N''_7(z_n)}{24}$, $u_n = \frac{f(y_n)}{f(x_n)}$, $t_n = \frac{f(z_n)}{f(x_n)}$ and $P_n = f[y_n, z_n] + f[z_n, y_n, x_n](z_n - y_n) + f[z_n, y_n, x_n, w_n](z_n - y_n)(z_n - y_n)(z_n - y_n)(z_n - x_n)$.

5 | NUMERICAL RESULTS

Here, we compare numerical results of our proposed methods with some existing ones. The computational order of convergence (COC) of iterative methods was defined by Jay⁸ and is calculated as follows:

$$COC = \frac{\log |f(x_n)/f(x_{n-1})|}{\log |f(x_{n-1})/f(x_{n-2})|}.$$

We have considered the first three iterations of all proposed and known methods by using fixed floating point arithmetics with 2000 digits of mantissa to measure the accuracy. We denote by σ the actual root of the nonlinear equation to be solved and x_0 is the initial approximation used.

Maple software is used for numerical computations. Now, we make a comparison of our proposed schemes ZR1 and ZR2 with other four-parametric one, designed by Lotfi and Assari³ (denoted by LA)

$$\begin{split} w_n &= x_n + \gamma_n f(x_n), \\ y_n &= x_n - \frac{f(x_n)}{f[x_n, w_n] + p_n f(w_n)}, \\ z_n &= y_n - \frac{f(y_n)}{f[y_n, x_n] + f[w_n, x_n, y_n](y_n - x_n) + \lambda_n (y_n - x_n)(y_n - w_n)} \\ x_{n+1} &= z_n - \frac{f(z_n)}{Q_n}, \end{split}$$

where $\gamma_n = -\frac{1}{N'_4(x_n)}$, $p_n = -\frac{N''_5(w_n)}{2N'_5(w_n)}$, $\lambda_n = \frac{N''_6(y_n)}{6}$, $\beta_n = \frac{N''_7(y_n)}{24}$ and $Q_n = f[x_n, z_n] + (f[w_n, x_n, y_n] - f[w_n, x_n, z_n] - f[y_n, x_n, z_n])(x_n - z_n) + \beta_n(z_n - x_n)(z_n - w_n)(z_n - y_n)$. With these accelerating parameters, the scheme LA reaches order of convergence 15.51560.

We also compare our schemes with methods M1 and M2 appearing in the work of Cordero et al,⁴ whose order of convergence is also 15.51560. The iterative expressions of the method M1 is as follows:

$$w_n = x_n + \theta_{1,n} f(x_n), n \ge 0,$$

$$y_n = x_n - \frac{f(x_n)}{f[x_n, w_n] + \theta_{2,n} f(w_n)},$$

$$z_n = y_n - (1 + 2u_n)(1 - u_n) \frac{f(y_n)}{f[y_n, w_n] + \theta_{2,n} f(w_n) + \theta_{3,n}(y_n - w_n)(y_n - x_n)}$$

$$x_{n+1} = z_n - \frac{f(z_n)}{\psi_n},$$

being $\theta_{1,n} = -\frac{1}{N'_4(x_n)}$, $\theta_{2,n} = -\frac{N''_5(w_n)}{2N'_5(w_n)}$, $\theta_{3,n} = \frac{N''_6(y_n)}{6}$, and $\theta_{4,n} = \frac{N'_7(w_1(z_n))}{24}$. Moreover, $u_n = \frac{f(y_n)}{f(x_n)}$ and $\psi_n = f[y_n, z_n] + f[z_n, y_n, x_n](z_n - y_n) + f[z_n, y_n, x_n, w_n](z_n - y_n)(z_n - x_n) + \theta_{4,n}(z_n - w_n)(z_n - y_n)(z_n - x_n)$.

Regarding scheme M2 from the work of Cordero et al,⁴ its iterative expression involves the same notations as M1 and it can be expressed as

$$w_{n} = x_{n} + \theta_{1,n} f(x_{n}), n \ge 0,$$

$$y_{n} = x_{n} - \frac{f(x_{n})}{f[x_{n}, w_{n}] + \theta_{2,n} f(w_{n})},$$

$$z_{n} = y_{n} - (1 - u_{n}) \frac{f(x_{n})}{f(x_{n}) - 2f(y_{n})} \frac{f(y_{n})}{f[y_{n}, w_{n}] + \theta_{2,n} f(w_{n}) + \theta_{3,n}(y_{n} - w_{n})(y_{n} - x_{n})},$$

$$x_{n+1} = z_{n} - \frac{f(z_{n})}{\psi_{n}}.$$

We consider three nonlinear standard test functions for the sake of comparison. For all compared methods, we have considered $\gamma_0 = \theta_1 = a_0 = 0.01$, $p_0 = \theta_2 = b_0 = 0.1$, $\lambda_0 = \theta_3 = q_0 = 0.01$, and $\beta_0 = \theta_4 = d_0 = 0.01$. When the schemes use memory, these initial values allows us to calculate starting values required to initialize the process for accelerating parameters and, then, continuing the iterative process with self-improving values of the parameters. When the schemes do not change the values of the parameters, the iterative methods are without memory having eighth-order of convergence and they are denoted by LA₈, M1₈, M2₈, ZR1₈, and ZR2₈.

Example 1. Function $f_1(x) = e^{x^2 + x \cos(x) - 1} \sin(\pi x) + x \log(x \sin(x) + 1)$ has two real roots at $\sigma = 0$ and -1.2829, we seek to approximate the null solution with $x_0 = 0.6$ as initial estimation. When numerical tests are made on $f_1(x)$ by using iterative schemes without memory (see Table 1), the best results in terms of precision are obtained by schemes ZR1₈ and M2₈. In Table 2, the errors obtained by their with-memory schemes ZR1 and ZR2 are showing the smallest error. In all cases, the COC coincides with the theoretical value.

Example 2. In function $f_2(x) = e^{-x^2}(x-2)(x^6 + x^3 + 1)$, the only real root is $\sigma = 2$, which is efficiently reached by all proposed and known methods; however, the precision reached by iterative schemes with memory is much bigger than the error of their without-memory partners. In Tables 3 and 4, it is shown that the best performance without using memory is obtained by methods ZR1 and M2; when memory is used, the exact error is reduced by a factor of almost 1/5, being the more precise results given by our proposed methods ZR1 and ZR2.

TABLE 1	Comparison	table for $f_1(x)$	using methods	without memory
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$f_1(x) = e^{x^2 + x\cos(x) - 1}\sin(\pi x) + x\log(x\sin(x) + 1), \ x_0 = 0.6.$						
	LA ₈	M1 ₈	M2 ₈	ZR1 ₈	ZR2 ₈	
$ x_1 - \sigma $	6.639×10^{-2}	8.537×10^{-4}	1.193×10^{-3}	7.193×10^{-4}	1.639×10^{-3}	
$ x_2 - \sigma $	4.331×10^{-19}	7.754×10^{-24}	9.837×10^{-25}	1.564×10^{-25}	1.958×10^{-22}	
$ x_3 - \sigma $	1.579×10^{-148}	3.566×10^{-184}	2.123×10^{-193}	7.795×10^{-199}	7.937×10^{-174}	
COC	7.999	8.000	7.999	8.000	8.000	

Abbreviation: COC, computational order of convergence.

$f_1(x) = e^{x^2 + x\cos(x) - 1}\sin(\pi x) + x\log(x\sin(x) + 1), x_0 = 0.6$						
	LA	M1	M2	ZR1	ZR2	
$ x_1 - \sigma $	6.639×10^{-3}	8.537×10^{-4}	1.193×10^{-3}	7.193×10^{-4}	1.639×10^{-3}	
$ x_2 - \sigma $	1.440×10^{-37}	2.675×10^{-48}	4.512×10^{-49}	6.253×10^{-49}	2.828×10^{-49}	
$ x_3 - \sigma $	4.079×10^{-569}	5.575×10^{-734}	1.177×10^{-737}	1.332×10^{-744}	2.089×10^{-749}	
COC	15.33	15.40	15.15	15.43	15.29	

TABLE 2 Comparison table for $f_1(x)$ using methods with memory

Abbreviation: COC, computational order of convergence.

TABLE 3 Comparison table for $f_2(x)$ using methods without memory

$f_2(x) = e^{-x^2}(x-2)(x^6+x^3+1), x_0 = 1.8$						
	LA ₈	M1 ₈	M2 ₈	ZR1 ₈	ZR2 ₈	
$ x_1 - \sigma $	1.185×10^{-6}	1.508×10^{-6}	5.633×10^{-7}	2.594×10^{-7}	7.558×10^{-7}	
$ x_2 - \sigma $	2.116×10^{-47}	1.760×10^{-45}	3.197×10^{-50}	1.213×10^{-52}	9.952×10^{-50}	
$ x_3 - \sigma $	2.189×10^{-373}	6.039×10^{-357}	3.439×10^{-396}	2.786×10^{-415}	8.992×10^{-393}	
COC	7.999	7.999	7.999	7.999	8.000	

Abbreviation: COC, computational order of convergence.

TABLE 4	Comparison table for <i>f</i>	$f_2(x)$ using methods with memory

$f_2(x) = e^{-x^2}(x-2)(x^6+x^3+1), x_0 = 1.8$						
	LA	M1	M2	ZR1	ZR2	
$ x_1 - \sigma $	1.185×10^{-6}	1.508×10^{-6}	5.663×10^{-7}	2.594×10^{-7}	7.558×10^{-7}	
$ x_2 - \sigma $	7.208×10^{-97}	9.283×10^{-96}	6.033×10^{-102}	7.648×10^{-103}	1.564×10^{-99}	
$ x_3 - \sigma $	3.191×10^{-1498}	1.335×10^{-1479}	7.590×10^{-1578}	1.278×10^{-1592}	8.037×10^{-1592}	
COC	15.53	15.51	15.54	15.59	15.52	

Abbreviation: COC, computational order of convergence.

TABLE 5 Comparison table for $f_3(x)$ and methods without memory

$f_3(x) = x^5 + x^4 + \frac{1}{x^2 + 1} - \frac{5}{2}x^2, x_0 = 1.5$						
	LA ₈	M1 ₈	M2 ₈	ZR1 ₈	ZR2 ₈	
$ x_1 - \sigma $	2.831×10^{-2}	6.761×10^{-2}	1.974×10^{-2}	3.346×10^{-2}	1.038×10^{-2}	
$ x_2 - \sigma $	1.900×10^{-9}	1.497×10^{-5}	1.326×10^{-10}	9.698×10^{-9}	2.064×10^{-13}	
$ x_3 - \sigma $	1.425×10^{-66}	1.129×10^{-33}	8.615×10^{-76}	2.011×10^{-61}	1.693×10^{-98}	
COC	7.963	7.472	7.944	7.990	7.937	

Abbreviation: COC, computational order of convergence.

Example 3. Function $f_3(x) = x^5 + x^4 + \frac{1}{x^2+1} - \frac{5}{2}x^2$ has three real roots, -0.566312746, 1, and 0.620346251, but the desired one in the numerical tests is $\sigma = 1$. When the methods without memory are used (see Table 5), the best results (lowest exact error) have been obtained by ZR2₈ and M2₈. Regarding the performance of iterative schemes with memory (see Table 6), the lowest errors have been obtained by the proposed methods ZR1 and ZR2, although the reduction of the error had a factor of 1/4, approximately.

Example 4 (Continuous stirred tank reactor (CSTR)).

TABLE 6	Comparison	table for $f_3(x)$	and methods w	ith memory
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$f_3(x) = x^5 + x^4 + \frac{1}{x^2 + 1} - \frac{5}{2}x^2, x_0 = 1.5$						
	LA	M1	M2	ZR1	ZR2	
$ x_1 - \sigma $	2.831×10^{-2}	6.761×10^{-2}	3.607×10^{-2}	3.346×10^{-2}	1.038×10^{-2}	
$ x_2 - \sigma $	3.345×10^{-19}	6.912×10^{-13}	5.721×10^{-17}	1.802×10^{-17}	1.924×10^{-25}	
$ x_3 - \sigma $	5.898×10^{-290}	3.448×10^{-188}	1.611×10^{-253}	1.510×10^{-261}	3.509×10^{-389}	
COC	15.99	15.79	15.98	15.92	15.98	

Abbreviation: COC, computational order of convergence.

TABLE 7 Comparison table for $f_4(x)$ and methods without memory

	$f_4(x) = x^4 + 11.50x^3 + 47.49x^2 + 86.0325x + 51.23266875, x_0 = -1.2$						
	LA ₈	$M1_8$	M2 ₈	ZR18	ZR2 ₈		
$ x_1 - \sigma $	5.546×10^{-5}	7.586×10^{-4}	5.204×10^{-5}	1.270×10^{-4}	3.529×10^{-6}		
$ x_2 - \sigma $	2.2504×10^{-33}	2.372×10^{-22}	1.643×10^{-33}	1.643×10^{-30}	1.213×10^{-42}		
$ x_3 - \sigma $	1.654×10^{-260}	2.205×10^{-170}	1.626×10^{-261}	1.304×10^{-237}	2.366×10^{-334}		
COC	7.999	7.999	7.999	7.999	7.999		

Abbreviation: COC, computational order of convergence.

TABLE 8	Comparison table for $f_4(x)$ and methods with memor	y
IADLE 0	Comparison table for $f_A(x)$ and methods with method	Ľ

$f_4(x) = x^4 + 11.50x^3 + 47.49x^2 + 86.0325x + 51.23266875, x_0 = -1.2$						
	LA	M1	M2	ZR1	ZR2	
$ x_1 - \sigma $	5.546×10^{-5}	7.586×10^{-4}	5.204×10^{-5}	1.270×10^{-4}	3.529×10^{-6}	
$ x_2 - \sigma $	3.627×10^{-67}	2.408×10^{-48}	5.847×10^{-67}	9.266×10^{-61}	1.168×10^{-85}	
$ x_3 - \sigma $	4.063×10^{-1062}	2.591×10^{-760}	3.771×10^{-1058}	5.963×10^{-959}	2.434×10^{-1357}	
COC	15.99	15.99	15.99	15.99	15.99	

Abbreviation: COC, computational order of convergence.

Let us consider an isothermal continuous stirred tank reactor (CSTR). Components A & R are fed to the reactor at rates of Q and q-Q respectively. The following reaction scheme develops in the reactor:

$$A + R \rightarrow B$$
$$B + R \rightarrow C$$
$$C + R \rightarrow D$$
$$D + R \rightarrow E.$$

The equation for the transfer function of the reactor is given as

$$K_C \frac{2.98(x+2.25)}{x^4 + 11.50x^3 + 47.49x^2 + 86.0325x + 51.23266875} = -1,$$

where K_C is the gain of the proportional controller. The control system is stable for values of K_C that yields roots of the transfer function having negative real part. If we choose $K_C = 0$, we get the poles of the open-loop transfer function as roots of the nonlinear equation

$$f_4(x) = x^4 + 11.5x^3 + 47.49x^2 + 86.0325x + 51.23266875 = 0$$
(11)

given as -1.45, -2.85 (double root), and -4.35. For the numerical tests, we consider $\sigma = -1.45$ and the initial guess $x_0 = -1.2$.

In case of parametric eighth-order schemes (see Table 7), the best results are provided by ZR_{2_8} and M_{2_8} methods, holding in all cases a computational order that agrees with the theoretical one. When methods with memory are used, we can see in Table 8 that the most precise solution is obtained by ZR₂ scheme, followed in a big distance by the LA method. The process of using memory in the accelerating parameters has decreased the error in a factor of 1/4, approximately. The estimation of the order of convergence again agrees with the theoretical one.

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6 | CONCLUSIONS

We have proposed new three-step four-parametric family of iterative methods by using two weight functions. We have taken test functions of different types and have applied our newly proposed methods on them. We also have compared our results with recent three-step four-parametric methods. In case of schemes without memory, our methods ZR1 and ZR2 give much better accuracy and COC for test functions f_1, f_2, f_3 , and f_4 as compared to the methods LA, M1, and M2. In case of extension with memory of our methods, efficiency index is increased from 1.6817 to 1.9847 and we obtain much better results and high COC. As a future extension, we can analyze the stability of the proposed family of methods using complex dynamics similar to the works of Chun and Neta⁹ and Gdawiec.¹⁰

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CONFLICT OF INTEREST

The authors declare no potential conflict of interests.

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During this time, he has advised nine PhD in matrix analysis and numerical analysis, the most of them, framed in the Doctorate with Mention of Quality "Multidisciplinary Mathematics" of the Department of Applied Mathematics of the UPV. He has also led 5 master dissertation and more than 50 final dissertation degree.

The mentioned research has also led to his role as a managing guest editor in several special issue of Journal of Applied Mathematics (Hindawi), Abstract and Applied Analysis (Hindawi), Journal of Computational and Applied Mathematics (Elsevier), Algorithms (MDPI), Discrete Dynamics in Nature and Society (Hindawi), Axioms (MDPI), and Mathematics (MDPI). On the other hand, he has acted as a reviewer of many journals indexed in JCR.

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