

ON THE SEMILOCAL CONVERGENCE
OF STEFFENSEN'S METHOD

IOANNIS K. ARGYROS and SAÏD HILOUT

Abstract. We provide a semilocal convergence analysis of a general Steffensen's method in a Banach space setting. In some interesting special cases, we expand the applicability of this method. A numerical example involving the solution of a nonlinear two boundary problem is also provided in this study.

MSC 2010. 65H10, 65G99, 65J15, 47H17, 49M15.

Key words. Banach space, Steffensen's method, Newton's method, semilocal convergence analysis, majorizing sequence, Newton-Kantorovich hypothesis.

REFERENCES

- [1] AMAT, S., BUSQUIER, S. and CANDELA, V.F., *A class of quasi-Newton generalized Steffensen's methods on Banach spaces*, Comput. Appl. Math., **149** (2002), 397–406.
- [2] ARGYROS, I.K., *Newton-like methods under mild differentiability conditions with error analysis*, Bull. Austral. Math. Soc., **37** (1987), 131–147.
- [3] ARGYROS, I.K., *A unifying local-semilocal convergence analysis and applications for two-point Newton-like methods in Banach space*, J. Math. Anal. Appl., **298** (2004), 374–397.
- [4] ARGYROS, I.K., *Convergence and applications of Newton-type iterations*, Springer-Verlag, New York, 2008.
- [5] ARGYROS, I.K., *A semilocal convergence analysis for directional Newton methods*, Mathematics of Computation, **80** (2011), 327–343.
- [6] ARGYROS, I.K. and HILOUT, S., *Efficient methods for solving equations and variational inequalities*, Polimetrica Publisher, Milano, 2009.
- [7] CHEN, D., *On the convergence of a class of generalized Steffensen's iterative procedures and error analysis*, Int. J. Comput. Math., **31** (1989), 195–203.
- [8] HERNÁNDEZ, M.A. and SALANOVA, M.A., *A discretization scheme for some conservative problems*, Proceedings of the 8th Inter. Congress on Comput. and Appl. Math., ICCAM-98 (Leuven), J. Comput. Appl. Math., **115** (2000), 181–192.
- [9] PĂVĂLOIU, I., *Sur la méthode de Steffensen pour la résolution des équations opérationnelles non linéaires*, Rev. Roumaine Math. Pures Appl., **13** (1968), 857–861.
- [10] PĂVĂLOIU, I., *Rezolvarea ecuațiilor prin interpolare*, Ed. Dacia, Cluj-Napoca, 1981.
- [11] PĂVĂLOIU, I., *Sur une généralisation de la méthode de Steffensen*, Rev. Anal. Numér. Théor. Approx., **23** (1992), 59–65.
- [12] PĂVĂLOIU, I., *A convergency theorem concerning the chord method*, Rev. Anal. Numér. Théor. Approx., **22** (1993), 83–85.
- [13] PĂVĂLOIU, I., *Bilateral approximations for the solutions of scalar equations*, Rev. Anal. Numér. Théor. Approx., **23** (1994), 95–100.
- [14] POTRA, F.A., *On the convergence of a class of Newton-like methods. Iterative solution of nonlinear systems of equations* (Oberwolfach, 1982), 125–137, Lecture Notes in Math., **953**, Springer, Berlin–New York, 1982.

Received April 13, 2010
Accepted October 29, 2011

Cameron University
Department of Mathematics Sciences
Lawton, OK 73505, USA
E-mail: iargyros@cameron.edu

Poitiers University
Laboratoire de Mathématiques et Applications
Bd. Pierre et Marie Curie, Téléport 2, B.P. 30179
86962 Futuroscope Chasseneuil Cedex, France
E-mail: said.hilout@math.univ-poitiers.fr