

START ITERATION FOR EZQUERRO-HERNÁNDEZ METHOD

CRISTIAN MIHAI CIRA* and OCTAVIAN CIRA*

Abstract. We present a numerical method for solving nonlinear equation systems, namely Ezquerro-Hernández method with a rate of convergence equal to 4. The main result of this article is an algorithm that determines a start iteration for the method within its quadruple convergence sphere.

MSC 2000. 65H10.

Keywords. Ezquerro-Hernández method, start iteration from sphere of quadruple convergence.

1. EZQUERRO–HERNANDEZ METHOD

X and Y are two real or complex Banach spaces. $F : D \subset X \rightarrow Y$ is a nonlinear operator, 3 times Fréchet differentiable over the convex and open set $D_0 \subset D$. Lets assume that there is a linear operator $F'(x^{(0)})^{-1} \in \mathfrak{L}_{\mathfrak{M}}(Y, X)$ for $x^{(0)} \in D_0$. Let $F(x) = 0$, then $\Gamma(x) = F'(x)^{-1}$ is the nonlinear operator, $\mathcal{N}(x) = \Gamma(x)F(x)$ is the Newton operator and the sequences $\{x^{(k)}\}$ and $\{y^{(k)}\}$ are defined by:

$$(1) \quad \begin{cases} y & = x - \mathcal{N}(x), \\ \mathcal{H}(x, y) & = \Gamma(x) \left[F' \left(\frac{1}{3}x + \frac{2}{3}y \right) - F'(x) \right], \\ \hat{x} & = y - \frac{3}{4}\mathcal{H}(x, y) \left[I - \frac{3}{2}\mathcal{H}(x, y) \right] (y - x), \end{cases}$$

where x and y denote the current iteration and \hat{x} denotes the next iteration. The method given by (1) was proposed by Ezquerro and Hernández in [3]. This method has an R -order of convergence equal to 4.

2. PRELIMINARY LEMMAS AND THEOREMS

Let consider the following conditions to be fulfilled:

- (c₁) $\|\Gamma_0\| = \|\Gamma(x^{(0)})\| \leq \beta$,
- (c₂) $\|\mathcal{N}(x^{(0)})\| \leq \eta$,
- (c₃) $\|F''(x)\| \leq M_2$, for $\forall x \in D_0$,

*“Aurel Vlaicu” University of Arad, e-mail: {cristi,octavian}@uav.ro.

$$(c_4) \|F'''(x)\| \leq M_3, \text{ for } \forall x \in D_0,$$

$$(c_5) \|F'''(x) - F'''(y)\| \leq L \|x - y\|, \text{ for } \forall x, y \in D_0, \text{ with } L \geq 0.$$

Let denote $A = \beta\eta M_2$, $B = \beta\eta^2 M_3$ and $E = \beta\eta^3 L$. $\{a_k\}$, $\{b_k\}$, $\{c_k\}$ and $\{d_k\}$, are defined as sequences with the initial values

$$a_0 = c_0 = 1, \quad b_0 = 2A/3, \quad d_0 = A(1 + A)/2,$$

given by:

$$(2) \quad \begin{cases} a_{k+1} &= \frac{a_k}{1 - Aa_k(c_k + d_k)}, \\ c_{k+1} &= \frac{32}{2187} \cdot \frac{27(4 + \beta_k^2)A^3 a_k^2 + 18ABa_k + 17E}{\beta_k^4 b_k^4} a_{k+1} d_k^4, \\ b_{k+1} &= \frac{2A}{3} a_{k+1} c_{k+1}, \\ d_{k+1} &= \frac{3}{4} \beta_{k+1} b_{k+1} c_{k+1}, \end{cases}$$

for any $k \in \mathbb{N}^*$. In the formulas above we denoted $1 + 3b_k/2$ by β_k , for any $k \in \mathbb{N}^*$.

LEMMA 1. *The following inequalities are true for any $k \in \mathbb{N}^*$.*

$$(I_k) \|\Gamma_k\| = \|\Gamma(x^{(k)})\| \leq \beta a_k,$$

$$(II_k) \|y^{(k)} - x^{(k)}\| = \|\mathcal{N}(x^{(k)})\| \leq \eta c_k,$$

$$(III_k) \|\mathcal{H}(x^{(k)}, y^{(k)})\| \leq b_k,$$

$$(IV_k) \|x^{(k+1)} - y^{(k)}\| \leq \eta d_k,$$

$$(V_k) \|x^{(k+1)} - x^{(k)}\| \leq \eta(c_k + d_k).$$

Proof. The proofs can be followed in [1]. □

According to lemma 1, if the following conditions are fulfilled:

- $x^{(k)}, y^{(k)} \in D_0$,
- $Aa_k(c_k + d_k) < 1$,
- the sequence $\{c_k + d_k\}$ is a Cauchy sequence,

then the sequence defined by (1) is convergent.

The polynomial

$$P(s) = 1 - \frac{3s}{2} \left(1 + \frac{3s}{4} \left(1 + \frac{3s}{2}\right)\right) = \frac{-27s^3 - 18s^2 - 24 + 16}{16}$$

has a single real and positive root that we denote by σ ,

$$\sigma = \frac{2}{9} \left[\frac{7-3\sqrt{6}}{5} \sqrt[3]{5(7+3\sqrt{6})}^2 + \sqrt[3]{5(7+3\sqrt{6})} - 1 \right].$$

The approximative value of this root is $\sigma \approx 0.433752794292925 \dots$

The real functions $f : [0, \sigma) \rightarrow \mathbb{R}$ and $h : (1, \infty) \rightarrow \mathbb{R}$ are defined as:

$$(3) \quad f(s) = \frac{27}{16} \cdot \frac{s^4}{P(s)^2}, \quad h(t) = \frac{18ABt + 17E}{108A^3t^2},$$

where $A, B, E > 0$, and $g : [0, \sigma) \times (1, \infty) \rightarrow \mathbb{R}$ is defined as

$$(4) \quad g(s, t) = f(s) \left(1 + \frac{1}{4} \left(1 + \frac{3s}{2} \right)^2 + h(t) \right).$$

LEMMA 2. *For the functions f and g defined by (3) and (4) the following proprieties stand:*

- (i) f is increasing for $s \in [0, \sigma)$ and $f(0) = 0$,
- (ii) f' is increasing for $s \in [0, \sigma)$ and $f'(0) = 0$,
- (iii) $g(s, t) < g(s, 1)$ for $t > 1$,
- (iv) $g_1(s) = g(s, 1)$ is increasing for $s \in [0, \sigma)$, and $g_1(0) = 0$,
- (v) $g'_1(s)$ is increasing for $s \in [0, \sigma)$ and $g'_1(0) = 0$.

Proof. The proofs can be followed in [1]. □

Lets consider the polynomial

$$(5) \quad R(\tau) = 27(\tau - 1)(2\tau - 1)(\tau^2 + \tau + 2)(\tau^2 + 2\tau + 4).$$

Using the sequences $\{a_k\}$, $\{b_k\}$, $\{c_k\}$ and $\{d_k\}$ we can state that

$$(6) \quad b_{k+1} = g(b_k, a_k) \quad \text{for } \forall k \in \mathbb{N}^*.$$

The following theorem proves the four proprieties of the sequences $\{a_k\}$, $\{b_k\}$, $\{c_k\}$ and $\{d_k\}$.

THEOREM 3. *Let consider the following constants*

$$(7) \quad A \in \left(0, \frac{1}{2} \right), \quad B \in \left(0, \frac{R(A) - 17E}{18A} \right), \quad E \in \left(0, \frac{R(A)}{17} \right),$$

where R is the polynomial defined by (5). Then the following inequalities are true:

- (i_k) $b_{k+1} < b_k$ for any $k \in \mathbb{N}^*$,
- (ii_k) $Aa_k(c_k + d_k) < 1$ for any $k \in \mathbb{N}^*$,
- (iii_k) $a_k \geq 1$ for any $k \in \mathbb{N}^*$,
- (iv_k) $a_k < a_{k+1}$ for any $k \in \mathbb{N}^*$.

Proof. The proofs can be followed in [1]. □

THEOREM 4. *In the conditions (7) there exists $r \in [0, \infty)$ so that*

$$(8) \quad r = \sum_{k=0}^{\infty} (c_k + d_k).$$

Proof. The proofs can be followed in [1]. □

3. THE CONVERGENCE OF EZQUERRO-HERNÁNDEZ METHOD

THEOREM 5. *We consider the nonlinear operator $F : D \subset X \rightarrow Y$, that is 3 times Fréchet differentiable over the convex and open set $D_0 \subset D$, where X and Y are Banach spaces. We assume that the following conditions are fulfilled.*

(a) *Local conditions:*

$$(a_1) \text{ There is } \Gamma_0 = \Gamma(x^{(0)}) = F'(x^{(0)})^{-1}, x^{(0)} \in D_0,$$

$$(a_2) \|\Gamma_0\| \leq \beta,$$

$$(a_3) \|\Gamma_0 F(x^{(0)})\| \leq \eta,$$

$$(a_4) S(x^{(0)}, r) \subset D_0, \text{ where } r \text{ is given by (8),}$$

(b) *Global conditions:*

$$(b_1) \|F''(x)\| \leq M_2, \forall x \in D_0,$$

$$(b_2) \|F'''(x)\| \leq M_3, \forall x \in D_0,$$

$$(b_3) \|F'''(x) - F'''(y)\| \leq L\|x - y\|, \forall x, y \in D_0,$$

(c) *Restrictions:*

$$(c_1) A \in (0, \frac{1}{2}),$$

$$(c_2) B \in (0, \frac{R(A) - 17E}{18A}),$$

$$(c_3) E \in (0, \frac{R(A)}{17}),$$

where $A = M_2\beta\eta$, $B = M_3\beta\eta^2$, $E = L\beta\eta^3$ and R is the polynomial defined by the formula (5).

Then the sequence $\{x^{(k)}\}$, given by the recurrent formula (1), is well defined, and $\{x^{(k)}\}$, $\{y^{(k)}\} \subset S(x^{(0)}, r\eta)$ for any $k \in \mathbb{N}^*$. The sequence $\{x^{(k)}\}$ converges to x^* , the solution for the equation $F(x) = 0$ and $x^* \in \overline{S(x^{(0)}, r\eta)}$. This solution, namely x^* is unique in $S(x^{(0)}, 2/(M_2\beta - r\eta)) \cap D_0$. The estimated error is given by the formula

$$(9) \quad \|x^* - x^{(k)}\| \leq \eta \sum_{j=k}^{\infty} (c_k + d_k) \leq \frac{3(2+A+A^2)}{4A} \cdot \frac{b_1}{\sqrt[3]{\gamma}} \sum_{j=k}^{\infty} (\sqrt[3]{\gamma})^{4j-1},$$

where $\gamma = b_2/b_1$.

Proof. The proofs can be followed in [1]. □

REMARK 1. The R -order of convergence of *Ezquerro-Hernández* method can be computed by the inequality (9) and is equal to 4.

REMARK 2. The advantage of *Ezquerro-Hernández* method is that the R -order of convergence 4 is obtained without the use of the 2nd and 3rd derivative. The calculus of the 2nd and 3rd derivative is needed to check the convergence conditions of theorem 5, for the initial iteration $x^{(0)}$.

4. IMPLEMENTATION OF EZQUERRO-HERNÁNDEZ METHOD

In order to present the programs for *Ezquerro-Hernández* method let's consider a nonlinear equation in \mathbb{R}^2

$$(10) \quad \begin{cases} x_1^2 - 2 \cos(3x_1) - x_2 - k_1 & = 0 \\ x_1 - x_2^3 + 3 \cos(2.5x_2) + k_2 & = 0, \end{cases}$$

where $k_1 = 8.822260523769353$ and $k_2 = 4.149013443610321$.

EXAMPLE 6. Mathcad dedicated variable ORIGIN has the value 1.

$$ORIGIN := 1.$$

Let $F : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be a nonlinear function

$$F(x) := \begin{pmatrix} x_1^2 - 2 \cos(3x_1) - x_2 - k_1 \\ x_1 - x_2^3 + 3 \cos\left(\frac{5}{2}x_2\right) + k_2 \end{pmatrix}$$

for the nonlinear equation $F(x) = 0$. The 1st order derivative of F is

$$F'(x) := \begin{pmatrix} 2x_1 + 6 \sin(3x_1) & -1 \\ 1 & -3x_2^2 - \frac{15}{2} \sin\left(\frac{5}{2}x_2\right) \end{pmatrix}.$$

The variable \mathbf{d} that represents the space dimension, the identity matrix and the operators Γ and \mathcal{N} are considered as

$$d := 2 \quad I := \text{identity}(d) \quad \Gamma(x) := F'(x)^{-1} \quad \mathcal{N}(x) := \Gamma(x) \cdot F(x),$$

where the Mathcad function **identity(d)** was used to generate the identity matrix of order \mathbf{d} . The function H and Q from (1) are defined in Mathcad:

$$H(x, y) := \Gamma(x) \cdot \left[F' \left(x + \frac{2}{3}(y - x) \right) - F'(x) \right]$$

and

$$Q(x, y) := \frac{3}{4} \cdot H(x, y) \cdot \left[I - \frac{3}{2}H(x, y) \right].$$

Now the *Ezquerro-Hernández* method operator can be defined:

$$(11) \quad EH(x) := [I - Q(x, x - \mathcal{N}(x))] \cdot \mathcal{N}(x)$$

With this preparation done the program that applies the *Ezquerro-Hernández* method can be easily written.

PROGRAM 7. The *Ezquerro-Hernández* method program.

$$EzHe(x, \varepsilon) := \begin{cases} z \leftarrow x^T \\ \text{while } |EH(x)| \geq \varepsilon \\ \quad \left| \begin{array}{l} x \leftarrow x - EH(x) \\ z \leftarrow \text{stack}(z, x^T) \end{array} \right. \\ \text{return } z \end{cases}$$

Let the initial vector be

$$x := (2.3 \quad 6)^T$$

and $\varepsilon := 10^{-15}$, the program *EzHe* outputs the 8 iterations for *Ezquerro-Hernández* method.

$$EzHe(x, 10^{-15}) = \begin{pmatrix} 2.3 & 6 \\ 3.39029632223816170 & 3.1088000642353517 \\ 0.44114493152486567 & 2.2109495464523180 \\ 7.80798684999809320 & 2.5526294911507867 \\ 3.12767020347179870 & 2.1135931271578080 \\ 2.99759733296023570 & 2.0015643192458255 \\ 2.99999999991826140 & 2.0000000000800786 \\ 2.99999999999999960 & 1.9999999999999996 \end{pmatrix}.$$

5. THE CHOICE OF THE INITIAL ITERATION

One can see that the random choice of the initial iteration, in general, can not ensure a convergence with an order equal to 4 for the *Ezquerro-Hernández* method starting with the first step. In order to determine a start iteration that ensures a convergence of order 4, from the first step, we use the local conditions (a_1) – (a_3) , the global conditions (b_1) – (b_3) and the restriction (c_1) – (c_3) from the convergence theorem 5.

We choose a convex domain $D_0 \subset D = \mathbb{R}^2$ that contains a solution x^* for the equation $F(x) = 0$. For the equation presented in the example (10) we choose a disk centered in $x^{(0)} = (c_1 \ c_2)^T$ with a radius r ,

$$D_0 = \left\{ x \mid \left| x - x^{(0)} \right| \leq r, x \in \mathbb{R}^2 \right\},$$

where $c_1 = 2.91$, $c_2 = 1.88$ and $r = 0.4$. We compute the topological degree of function F relative to the regular polygon, [5], [6], with m wedged subscribed within the circle. The Mathcad programs that compute the topological degree are:

PROGRAM 8. Program **P** generates m angles of the regular polygon subscribed within $c = (c_1 \ c_2)^T$ with a radius of r (the last angle $m + 1$ is the same as the first one).

$$P(c, r, m) := \begin{cases} \text{for } k \in 1..m + 1 \\ \left| \begin{array}{l} t_k \leftarrow \frac{2(k-1)\pi}{m} \\ P_{1,k} \leftarrow c_1 + r \cdot \cos(t_k) \\ P_{2,k} \leftarrow c_2 + r \cdot \sin(t_k) \end{array} \right. \\ \text{return } P \end{cases}$$

PROGRAM 9. Subprogram **q** calculates the matrix determinant.

$$q(F, x, y) := \left| \begin{pmatrix} \text{sign}(F(x)_1) & \text{sign}(F(y)_1) \\ \text{sign}(F(x)_2) & \text{sign}(F(y)_2) \end{pmatrix} \right|$$

PROGRAM 10. Subprogram **Q**.

$$Q(F, c, r, m) := \left| \begin{array}{l} N \leftarrow P(c, r, m) \\ Q \leftarrow \left(\begin{array}{c} q(F, c, N^{(1)}) \\ q(F, c, N^{(2)}) \\ q(F, N^{(1)}, N^{(2)}) \end{array} \right) \\ \text{for } k \in 2..m \\ \quad Q \leftarrow \text{augment} \left[Q, \left(\begin{array}{c} q(F, c, N^{(k)}) \\ q(F, c, N^{(k+1)}) \\ q(F, N^{(k)}, N^{(k+1)}) \end{array} \right) \right] \\ \text{return } Q \end{array} \right.$$

PROGRAM 11. Program **gradt** that calculates the topological degree for function **F** relative to the regular polygon with the angles on the circle $c = (c_1 \ c_2)^T$ with a radius **r**.

$$\text{gradt}(F, c, r, m) := \left| \begin{array}{l} N \leftarrow P(c, r, m) \\ \text{for } k \in 1..m \\ \quad s_k \leftarrow \text{sign} \left[\left[\begin{array}{ccc} c_1 & c_2 & 1 \\ N_{1,k} & N_{2,k} & 1 \\ N_{1,k+1} & N_{2,k+1} & 1 \end{array} \right] \right] \\ Q \leftarrow Q(F, c, r, m) \\ \quad \left| \sum_{k=1}^m s_k \sum_{j=1}^{d+1} (-1)^j Q_{j,k} \right| \\ \text{return } \frac{\quad}{2^d d!} \end{array} \right.$$

Since the topological degree of function **F** relative to the regular polygon **P** is

$$\text{gradt}(F, 2.91, 1.88, 0.4, 31) = 1,$$

namely different from 0, it implies that the function **F** has at least one root within the polygon **P**, [2], [4]. Therefore the disk centered in **c** with a radius **r** also contains at least one root of function **F**.

We verify if there is Γ_0 . That means that we have to compute $\Gamma_0 = \Gamma(x^{(0)})$,

$$\Gamma_0 = \begin{pmatrix} 0.10707668676926453 & -0.03449884967970596 \\ 0.03449884967970596 & -0.33330336776140457 \end{pmatrix}.$$

The equation of a circle of radius r centered on $(c_1 \ c_2)^T$ is

$$C(x) := (x_1 - c_1)^2 + (x_2 - c_2)^2 - r^2.$$

Form the following nonlinear programming problems we can determine the constants M_2 , M_3 and the Lipschitz constant **L**:

- (1) let $F_1''(x)$ and $F_2''(x)$ be the matrices that constitute the 2nd order tensor the represents the 2nd derivative of function F . These matrices are extracted from the matrix $F'(x)$, namely the 1st order derivative of the nonlinear function F .

$$F_1''(x) := \begin{pmatrix} 2 + 18 \cos(3x_1) & 0 \\ 0 & 0 \end{pmatrix},$$

$$F_2''(x) := \begin{pmatrix} 0 & 0 \\ 0 & -6x_2 - \frac{75}{4} \cos\left(\frac{5}{2}x_2\right) \end{pmatrix}.$$

The objective function

$$nF''(x) := \max [norme(F_1''(x)), norme(F_2''(x))].$$

We solve the nonlinear programming problem, where the initial value is: $x := x^{(0)}$,

Given $C(x) \leq 0$ $gradt(F, c, r, m) \neq 0$ $\xi := maximize(nF'', x)$,

then, using the optimum value ξ , we obtain the constant

$$M_2 := F''(\xi), \text{ namely } M_2 = 29.33101477081403.$$

- (2) The 3rd order derivative of function F is a 3rd order tensor that is composed by 4 matrices:

$$F_1'''(x) := \begin{pmatrix} -54 \sin(3x_1) & 0 \\ 0 & 0 \end{pmatrix}, \quad F_4'''(x) := \begin{pmatrix} 0 & 0 \\ 0 & \frac{375}{8} \sin\left(\frac{5}{2}x_2\right) - 6 \end{pmatrix}$$

and

$$F_2'''(x) = F_3'''(x) = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}.$$

The process that provided the matrices $F_1''(x)$ and $F_2''(x)$ from $F'(x)$, is similarly used to obtain $F_1'''(x)$ and $F_2'''(x)$ from $F_1''(x)$ and to obtain from $F_2''(x)$ the matrices $F_3'''(x)$ and $F_4'''(x)$. The objective function

$$nF'''(x) := \max [norme(F_1'''(x)), norme(F_2'''(x)), \\ norme(F_3'''(x)), norme(F_4'''(x))].$$

We solve the nonlinear programming problem with the initial value $x := x^{(0)}$,

Given $C(x) \leq 0$ $gradt(F, c, r, m) \neq 0$ $\xi := maximize(nF''', x)$,

then using the optimum value ξ , we determine the constant

$$M_3 := nF'''(\xi), \text{ namely } M_3 = 54.$$

(3) Let

$$\begin{aligned} n_1(u, v) &:= \text{norme}(F_1'''(u) - F_1'''(v)), \\ n_2(u, v) &:= \text{norme}(F_2'''(u) - F_2'''(v)), \\ n_3(u, v) &:= \text{norme}(F_3'''(u) - F_3'''(v)), \\ n_4(u, v) &:= \text{norme}(F_4'''(u) - F_4'''(v)), \end{aligned}$$

and the objective function

$$L(u, v) := \frac{\max [n_1(u, v), n_2(u, v), n_3(u, v), n_4(u, v)]}{|u - v|}.$$

We solve the nonlinear programming problem, where the initial values are $u = (P_{1,1} \ P_{2,1})^T$ and $v := (P_{1, \lfloor m/2 \rfloor} \ P_{2, \lfloor m/2 \rfloor})^T$.

$$\text{Given } C(u) \leq 0 \quad C(v) \leq 0 \quad \text{gradt}(F, c, r, m) \neq 0$$

$$\begin{pmatrix} \mu \\ \omega \end{pmatrix} := \text{maximize}(L, u, v),$$

using the optimal values μ and ω we will obtain the Lipschitz constant

$$L := L(\mu, \omega), \quad \text{namely } L = 161.98364830993293.$$

Let

$$\begin{aligned} \beta(x) &:= \text{norme}(\Gamma(x)), \\ \eta(x) &:= |\mathcal{N}(x)|, \\ A(x) &:= M_2 \cdot \beta(x) \cdot \eta(x), \\ B(x) &:= M_3 \cdot \beta(x) \cdot \eta(x)^2, \\ E(x) &:= L \cdot \beta(x) \cdot \eta(x)^3. \end{aligned}$$

Let R be a polynomial

$$R(\tau) := 27(\tau - 1)(2\tau - 1)(\tau^2 + \tau + 2)(\tau^2 + 2\tau + 4)$$

and the objective function

$$\rho(x) := |EH(x)|.$$

where the function EH is defined by the formula (11). The initial value $x := x^{(0)}$ is used for the nonlinear programming problem

Given

$$\begin{aligned} 0 &< A(x) < \frac{1}{2} \\ 0 &< B(x) < \frac{Q(A(x)) - 17E(x)}{18 \cdot A(x)} \\ 0 &< D(x) < \frac{Q(A(x))}{17} \\ \text{gradt}(F, c, r, m) &\neq 0 \\ s &:= \text{Maximize}(\rho, x). \end{aligned}$$

The solution for the nonlinear programming problem is

$$s = \begin{pmatrix} 2.993115896952277 \\ 2.1055148260544714 \end{pmatrix},$$

The value for the objective function, in the optimum solution s , is the radius of the quadruple convergence disk $D_c = \{x \mid |x - s| \leq \rho(s) \ x \in \mathbb{R}^2\}$, a *Ezquerro-Hernández method*,

$$\rho(s) = 0.10419021465653865.$$

Let us verify the condition (a_4) from the convergence theorem 5. Since

$$|x^{(0)} - s| = 0.2403438975646355 < r - \rho(s) = 0.29580978534346136,$$

it implies that $D_c \subset D_0 \subset D$. The disk D_c contains the solution x^* for the equation $F(x) = 0$. The sequence $\{x^{(k)}\}$, with $x^{(0)} = s$, converges with a *R-order* of convergence equal to 4 starting with x^* , and all the terms of the sequence are contained in D_c . This solution, namely s is the initial iteration that ensures an *R-order* of convergence equal to 4 starting with the first step.

$$EzHe(s, 10^{-15}) = \begin{pmatrix} 2.9900922931613527 & 2.1055148260544714 \\ 3.0001882531510615 & 2.0015649217352602 \\ 3.0000000000184297 & 2.0000000001656666 \\ 3 & 2 \end{pmatrix}.$$

ACKNOWLEDGEMENT. Dedicated to professor Ștefan Mărușter on the occasion of his 70th birthday.

REFERENCES

- [1] CIRA O. and MĂRUȘTER, ȘT., *Metode numerice pentru ecuații neliniare*, Ed. Matrix Rom, București, 2008.
- [2] CIRA, O., *Algorithm for determination of initial iteration of numerical methods for the solution of nonlinear equation*, An. Universității de Vest din Timișoara, Ser. Ști. Mat. XXVI, **3**, pp. 17–23, 1988.
- [3] EZQUERRO, J. A., *A study convergence for a fourth-order two-point iteration in Banach spaces*, Kodai Math. J., **22**, pp. 373–383, 1999.
- [4] SBURLAN, S. F., *Gradul topologic. Lecții asupra ecuațiilor neliniare*, Ed. Academiei Romane, București, 1983.
- [5] STENGER, F., *An algorithm for the topological degree of a mapping in n-spaces*, Bull. A.M.S., **81**, pp. 179–182, 1975.
- [6] VRAHATIS, M. N., *Solving systems of nonlinear equations using the nonzero value of the topological degree*, ACM Trans. Math. Softw., **14**, no. 4, pp. 312–329, 1988.

Received by the editors: May 8, 2008.