AN INTEGRAL-INTERPOLATORY ITERATIVE METHOD FOR THE SOLUTION OF NON-LINEAR SCALAR EQUATIONS

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**Abstract:**

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AN INTEGRAL - INTERPOLATORY ITERATIVE METHOD FOR THE SOLUTION OF NON-LINEAR SCALAR EQUATIONS

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ABSTRACT

This paper deals with the iterative solution of nonlinear equations \( f(x) = 0 \). We consider integral information on \( f \) which is given by \( f(x_0), f'(x_0), \ldots, f^{(s)}(x_0) \) and \( \int_{y_0}^{x_0} f(t) \, dt \). We define an interpolatory-integral method which uses integral information and which has maximal order of convergence equal to \( s+1 \). Since the maximal order of iterations which use \( f(x_0), f'(x_0), \ldots, f^{(s)}(x_0) \) is equal to \( s+1 \), the additional information given by the integral \( \int_{y_0}^{x_0} f(t) \, dt \) increases the order by two.

1. INTRODUCTION

We consider the solution of the nonlinear scalar equation

\[ (1.1) \quad f(x) = 0, \]

where \( f \) is a complex function of complex variable.

In most papers which deal with stationary iterative methods for (1.1) it is assumed we know the standard information for \( f \) (Kozniakowski [74]):

\[ M_s = \{ f(x_0), f'(x_0), \ldots, f^{(s)}(x_0) \} \]

where \( s \geq 1 \) and \( x_0 \) is an approximation to the solution \( x \). The maximal order of convergence of such methods is equal to \( s + 1 \) (Traub [64], Kozniakowski [73]). We raise the question how other types of information can be used in iterative processes and what is the maximal order of convergence for this information.

This paper deals with integral information which consists of the standard information \( M_s \) and additionally the value of an integral. Thus

\[ (1.2) \quad M_{1,s} = \{ f(x_0), f'(x_0), \ldots, f^{(s)}(x_0) \}, \int_{y_0}^{x_0} f(t) \, dt \]

where \( y_0 \) is a complex number defined in Section 1.

In Section 2 we define an interpolatory-integral method \( M_{1,s} \) which uses integral information \( M_{1,s} \) to estimate \( x \) and in Section 7 we prove its order for \( s \geq 1 \) is maximal. Sections 4, 5 and 6 contain theorems about the convergence of \( M_{1,s} \).

Kozniakowski [74] defined for the generalized information \( M \) an order of information \( p(M) \) and proved it is equal to the maximal order of convergence. In Section 7 we prove that for \( s \geq 1 \) and for suitable chosen \( y_0 \), \( p(M_{1,s}) = s + 3 \). Since \( p(M) = s + 1 \), the additional information given by \( \int_{y_0}^{x_0} f(t) \, dt \) increases the order of information by two. For systems of nonlinear equations similar results can be proved and will be reported in a future paper.
Let us consider the solution of the nonlinear equation,

\[ f(x) = 0, \]

where \( f: \mathbb{D} \to \mathbb{C}, \mathbb{D} \) is an open subset of \( \mathbb{C}, \mathbb{C} \) denotes the set of complex numbers. Let \( \alpha \in \mathbb{D} \) be a simple zero of \( f \), \( f(\alpha) \neq f'(\alpha) \). An interpolatory - integral method \( I_{-1,s} \) is defined as follows. Let \( x_i \) be an approximation of \( \alpha \). We assume that the information on \( f \) is given by

\[ m_{-1,s} = m_{-1,s}(x_i; f) = \{ f(x_i), \ldots, f^{(s)}(x_i), \int_{y_i} f(t) \, dt \}, \]

where \( y_i \) depends on \( x_i, f^{(k)}(x_i), k = 0,1, \ldots, s, y_i \neq x_i \) and is defined in Section 3. If \( s = 0 \) then \( y_i \) can depend on \( x_i, f(x_i), x_{i-1}, f(x_{i-1}) \). The value of \( y_i \) will be chosen to maximize the order of iteration.

The information consists of the standard information given by \( f(x_i), \ldots, f^{(s)}(x_i) \) and additionally the value of the integral. Next, let \( w_i \) be an interpolatory polynomial of degree at most \( s + 1 \) such that:

\[ w_i^{(k)}(x_i) = f^{(k)}(x_i) \quad k = 0,1, \ldots, s, \]

\[ \int_{y_i}^{x_i} w_i(t) \, dt = \int_{y_i}^{x_i} f(t) \, dt. \]

if \( w_i \) exists then the next approximation \( x_{i+1} \) in \( I_{-1,s} \) method is defined as a zero of polynomial \( w_i \),

\[ w_i(x_{i+1}) = 0, \]

with a criterion to make \( x_{i+1} \) unique. We shall now prove that \( w_i \) exists and is unique. Let

\[ f(x) = \int_{y_i}^{x} f(t) \, dt, \]

and let \( e_i \) be a polynomial of degree \( s + 2 \) such that

\[ e_i(y_i) = f(y_i) = 0, \]

\[ e_i^{(k)}(x_i) = f^{(k)}(x_i), \quad k = 0,1, \ldots, s+1. \]

Thus, \( e_i \) is a Hermite interpolatory polynomial for \( f \). The assumption \( y_i \neq x_i \) implies the existence and the uniqueness of \( e_i \). Set

\[ w_i(x) = e_i'(x). \]
Then (2.3) and (2.4) are satisfied which completes the proof. Moreover, from (2.8) and (2.9) follows an error formula,

\[ F(x) = g_1(x) = (x - y_1)(x - x_1)^{s+2} G_1(x) \]

where

\[ G_1(x) = G_1(x,f) = \frac{1}{s+1} \ldots \frac{1}{s+2} (y_1 + t(x - y_1) + t_{s+3} (x - x_1))^s dt_t \ldots dt_{s+3}. \]

Differentiating (2.10) we get from (2.11),

\[ f(x) = \omega_1(x) = R(x) \]

where

\[ R(x) = R(x,f) = (x - x_1)^{s+1} [(s+2)(x - y_1) + x - x_1] G_1(x) + G_1'(x)(x - x_1)(x - y_1). \]

3. DEFINITION OF A LOWER LIMIT OF THE INTEGRAL

We want to define \( y_1 \) to maximize the order of \( I_{s+1} \). Setting \( x = \alpha \) in (2.12) we have

\[ (3.1) \quad \omega_1(\alpha) = R(\alpha) \]

Let us assume for a moment that \( \omega_1 \) has a zero \( x_{i+1} \) sufficiently close to a simple zero \( \alpha \).

\[ x_{i+1} - \alpha = \frac{\omega(\alpha)}{\omega_1(\alpha)} + O((x_{i+1} - \alpha)^2) = O(R(\alpha)) \]

We see that the order of iteration depends mainly on \( R(\alpha) \). Therefore we shall choose \( y_1 \) to minimize \( R(\alpha) \) in a certain sense. From (2.12)

\[ (3.2) \quad R(\alpha) = (\alpha - x_1)^{s+1} [(s+2)(\alpha - y_1) + \alpha - x_1] G_1(\alpha) + G_1'(\alpha)(\alpha - x_1)(\alpha - y_1). \]

As \( G_1(\alpha) \) and \( G_1'(\alpha) \) are in general unknown we want to minimize

\[ (3.3) \quad \max((s+2)(\alpha - y_1) + \alpha - x_1, |(\alpha - x_1)(\alpha - y_1)|). \]

One can verify that the minimal value of (3.3) is for \( y_1 \) equal to \( y \)

\[ (3.4) \quad y = \alpha + \frac{x - y_1}{s+2 + |x - y_1|}. \]
As we do not know $\alpha$ we have to replace it by an approximation to $\alpha$, $z_1$, which depends only on the standard information, $z_1 = z_1(x_1, f(x_1), \ldots, f^{(s)}(x_1))$ and $z_1 \neq x_1$. If $s = 0$ then $z_1 = z_1(x_1, f(x_1), x_1, f(x_1))$.

We define $y_1$ as

$$y_1 = z_1 + \frac{z_1 - x_1}{s + 2}.$$

It can be proved that one can drop $|z_1 - x_1|$ in the denominator without the change of the order.

Finally, $y_1$ is defined by

$$y_1 = z_1 + \frac{z_1 - x_1}{s + 2}.$$  

Hence, from (3.6) and (2.12) we get

$$(3.7) \quad f(x) - w_1(x) = R(x)$$

for

$$R(x) = R(x,f) = (x - x_1)^{s+1} \left( (s+3)(x - x_1) G_1(x) + G_1'(x)(x - x_1) \frac{(s+3)(x-\gamma) + x_1 - x}{s + 2} \right)$$

where $w_1$ is the interpolatory polynomial defined in Section 2.

4. THE CONVERGENCE OF THE ITERATIVE METHOD \(1_{1,1}\) FOR \(s \geq 1\)

In the previous section we have seen that the order of iteration mainly depends on $R(\alpha)$. From

$$K(\alpha) = (\gamma - x_1)^{s+1} (s+3)(\gamma - x_1) G_1(\gamma) + G_1'(\gamma)(\gamma - x_1) \frac{(s+3)(\gamma - z_1) + x_1 - \gamma}{s + 2}$$

Hence, to assure the maximal order of $1_{1,1}$ for $s \geq 1$ it suffices to define approximation $z_1$ using Newton method

$$(4.1) \quad z_1 = z_1(x_1, f(x_1), \ldots, f^{(s)}(x_1)) = x_1 - \frac{f(x_1)}{f'(x_1)} \quad 1 = 0, 1, \ldots$$

**Theorem 1**

If $s \geq 1$ and

1. $f^{(s+3)}$ is a continuous function on $K(\alpha, R)$ where

$$f(\alpha) = 0 \neq f'(\alpha)$$

$$K(\alpha, R) = \{ x : |x - \alpha| < R \}, \quad R = R(\gamma) = \max \left( \frac{(s+3) C \gamma^2}{s+2}, \gamma \right)$$

where the constant $C$ is defined below.
2. A real number \( \gamma > 0 \) is such that

\[
\gamma \text{ h}(\gamma) < 1 \quad \text{and} \quad \frac{2\ M_2}{\nu_1} \gamma < 1 \quad \text{where}
\]

\[
h(\gamma) = \frac{2}{\nu_1} \left( 2 \gamma \right)^S \left( \frac{M_{s+2}}{(s+2)^2} + \frac{2M}{s+4} \left( \frac{s+3}{s+2} + 2 \gamma \right) \right)
\]

for

\[
\nu_1 = \inf_{x \in J} \frac{f(x)}{x - \gamma} \quad \text{and} \quad M_1 = \sup_{x \in K(\alpha, b)} |f^{(1)}(x)| \quad i = s+2, s+3;
\]

\[
M_2 = \sup_{x \in J} |f''(x)| \quad \text{and} \quad C = C(\gamma) = \frac{M_2}{2} \left( \frac{1}{\nu_1} - \frac{M_2}{\nu_1^2} \right)^2
\]

3. \( x_0 \in J \) where \( J = \{ x : |x - \alpha| \leq \gamma \} \),

then the sequence \( \{x_i\} \) generated in \( J \) has the following properties:

(i) \( x_i \in J \), \( i \in \mathbb{N} \),

(ii) \( x_{i+1} - \alpha = A_1 (x_i - \alpha)^{s+3} \), \( i \in \mathbb{N} \),

where

\[ |A_1| \leq A \quad \text{for all} \quad \nu_1, \text{and} \]

\[ A = \frac{2^{s+1}}{\nu_1} \left( (h(\gamma)) + C \right) \frac{M_{s+2}}{(s+2)^2} + \frac{2M}{s+4} \left( \frac{s+3}{s+2} + 2 \gamma \right) \]

(iii) \( \lim_{i \to \infty} x_i = \gamma \quad \text{and} \quad \lim_{i \to \infty} \frac{x_{i+1} - \gamma}{(x_i - \gamma)^{s+3}} = B \quad \text{where} \)

\[ B = (-1)^{s+2} \left( \frac{f''(\gamma) + f'(\gamma) (s+2)}{2 (f'(\gamma))^2} (s+2) \right) \]

Proof of (i) (by induction).

Let us assume that \( x_i \in J \). From (2.12) \( w_i(x) = 0 \) iff \( x = H(x) \) where

\[
H(x) = \begin{cases} 
\gamma + \frac{1}{f'(\gamma)} R(x) & \text{if } x \neq \gamma \\
\gamma & \text{if } x = \gamma 
\end{cases}
\]

(4.2)
Now, using (4.2), (3.7), (2.11) and condition 2 one can verify that the assumptions of the Brouwer fixed-point theorem hold for $H$ in the set $J$. Hence, there exists $x \in J$ such that $w_i(x) = 0$. So $x_{i+1} \in J$ and, by induction, $x_i \in J$ for $i = 0, 1, ...$

Proof of (ii)

From (4.2) and (3.7) we get

$$x_{i+1} - \gamma = \frac{1}{f(x_i)} \left( x_{i+1} - \gamma - \beta_i \right)$$

Therefore

$$(4.3) \quad x_{i+1} - \gamma = A_i (x_i - \gamma)^{s+3}$$

where

$$(4.4) \quad A_i = \frac{1}{f(x_i)} \left( \frac{e_i^{+1}}{e_i^{1}} - 1 \right) \left\{ \left( s+3 \left( \frac{e_i^{+1}}{e_i^{1}} - C_i \right) \right) G(x_i) + \frac{G'(x_i) \left( \frac{e_i^{+1}}{e_i^{1}} - 1 \right) (s+3) \left( \frac{e_i^{+1}}{e_i^{1}} - C_i \right) + 1 - \frac{e_i^{+1}}{e_i^{1}}}{s+2} \right\}$$

where $e_i = x_i - \gamma$, and $C_i$ satisfies the relation

$$s_i - \gamma = C_i (x_i - \gamma)^2.$$

An upper bound on $A_i$ one can find using an assumption 2 and (2.11).

Proof of (iii)

From (4.3) and (i),

$$|x_{i+1} - \gamma| \leq A_i |x_i - \gamma|^{s+3}$$

and thus

$$|x_{i+1} - \gamma| \leq \left( A \sum_{j=0}^{s+2} \right) (s+1) |x_0 - \gamma| \quad \forall i.$$

From assumption 2 follows that $A \sum_{j=0}^{s+2} = 1$, and hence,

$$\lim_{i \to \infty} x_i = \gamma.$$

Finally from (4.3) and (4.4) it can be shown that

$$\lim_{i \to \infty} \frac{x_{i+1} - \gamma}{(x_i - \gamma)^{s+3}} = \lim_{i \to \infty} A_i = B,$$

which completes the proof of Theorem 1.
In general, $b$ is not equal to zero (see point (iii) which means that $s+3$ is the order of the interpolatory - integral method $I_{n,s}$ for $s \geq 1$, (Traub [64], Wozniakowski [74]). Note that iterative methods which use only the standard information $f(x_1), \ldots, f^{(s)}(x_1)$ have orders at most $s+1$. Additional information given by $\int_{y_i}^{y_{i+1}} f(t) \, dt$ increases the order of $I_{n,s}$ by two. The usage of the $I_{n,s}$ method in practice is profitable if the evaluation cost of the value of integral is approximately equal to the evaluation cost of function or its derivatives.

5. THE CONVERGENCE OF THE $I_{1,0}$ METHOD

Now, we assume $s = 0$, which means that the information is of the form:

$$I_{1,0} = \{ f(x_1), \int_{y_i}^{y_{i+1}} f(t) \, dt \} \text{ where } y_i = z_i + \frac{z_i - x_i}{2},$$

Note that we cannot now define $z_i$ by the Newton method as we do not know the value of the first derivative. Let $z_i$ be given now by the secant method,

$$(5.1) \quad z_i = x_i - \frac{f(x_i)}{f(x_i) - f(x_{i-1})} f(x_i) \quad \forall i.$$ 

In this case, the interpolatory - integral method $I_{1,0}$ is a one-point method with memory (Traub [64]).

Theorem 2

if

1. $f^{(3)}$ is a continuous function on $K(\alpha, R) = \{ x: |x - \alpha| \leq R \}$, where $f(\alpha) = 0 \neq f'(\alpha)$

$$R = R(\Gamma) = \max \left( C(\Gamma) ^2 + R, \Gamma \right)$$

where the constant $C$ is defined below.

2. a real number $\Gamma \geq 0$ is such that

$$\Gamma \cdot h(\Gamma) < 1 \text{ and } \frac{2n}{\nu_1} \Gamma < 1,$$

where

$$h(\Gamma) = \frac{2}{\nu_1} (1 + C(\Gamma) \cdot \frac{M_1}{2} + \frac{M_2}{24} (3 + C(\Gamma) ^2 + 2 \Gamma))$$

for

$$\nu_1 = \inf_{x \in K(\alpha, R)} \frac{|f(x)|}{|x - \alpha|}, \quad M_1 = \sup_{x \in K(\alpha, R)} |f^{(1)}(x)|, \quad M_2 = \sup_{x \in K(\alpha, R)} |f^{(2)}(x)|,$$

$$M_3 = \sup_{x \in K(\alpha, R)} |f^{(3)}(x)|, \quad C = C(\Gamma) = \frac{M_2}{\nu_1} \cdot \left( \frac{1}{1 - \frac{2n}{\nu_1} \Gamma} \right)$$
The proof of this theorem is omitted since it is similar to the proof of Theorem 1. From (iv) follows that $1 + \sqrt{s}$ is the order of the interpolatory - integral method $l^{-1,0}$.

6. THE CONVERGENCE OF THE $I^{-1,s}$ METHOD FOR MULTIPLE ZEROS

Let us now assume that $s \geq 1$ and $\alpha$ is an $m$ fold zero, i.e.,

$$f(\alpha) = f'(\alpha) = \ldots = f^{(m-1)}(\alpha) = 0 \neq f^{(m)}(\alpha),$$

where $m \leq s$.

The information is given by

$$\mathcal{M}_{I^{-1,s}} = \left\{ f(x_i), f'(x_i), \ldots, f^{(s)}(x_i) \right\},$$

where

$$y_i = \int_{x_i} x_i f(t) dt$$

and

$$y_i = z_i + \frac{z_i - x_i}{s + 2} \quad \text{for} \quad z_i = I_{0,s}(x_i,f).$$

The notation $I_{0,s}(x_i,f)$ is used by Traub \[64\] and Woźniakowski \[73\]. The character of convergence of the $I^{-1,s}$ method in this case is given by Theorem 3.

Theorem 3

If $s \geq 1$ and

1. $f^{(s+1)}$ is a continuous function on $K(\alpha, R) = \{x : |x - \alpha| \leq R\}$. Where

3. $x_0, x_1 \in J$ where $J = \{x : |x - \alpha| \leq \beta\}$, then the sequence $\{x_i\}$, generated in $l^{-1,0}$ has the following properties:

(i) $x_i \in J \quad i = 0,1,\ldots$

(ii) $x_{i+1} - \alpha = A_i (x_i - \alpha)^2 (x_{i-1} - \alpha)$

where $|A_i| < A \quad i = 0,1,\ldots$

$$A = \frac{2}{\sqrt{1}} \left[ (h(\beta) + C) \frac{\eta_2}{2} + \frac{\eta_3}{2} \right] (3(1 + C\beta) + 2).$$

(iii) $\lim_{i \to \infty} x_i = \alpha$ and moreover

$$\lim_{i \to \infty} \frac{x_{i+1} - \alpha}{(A_i - \alpha)^2(x_{i-1} - \alpha)} = B \quad \text{where} \quad B = \frac{1}{4} \left( \frac{f''(\alpha)}{f'(\alpha)} \right)^2,$$

(iv) $\lim_{i \to \infty} \frac{[x_{i+1} - \alpha]}{[x_i - \alpha]^{p+1}} = \beta^{p+1}$ where $p = 1 + \sqrt{s}$. 

The proof of this theorem is omitted since it is similar to the proof of Theorem 1. From (iv) follows that $1 + \sqrt{s}$ is the order of the interpolatory - integral method $l^{-1,0}$. 


\[ R = R(\Gamma) = \max \left( \frac{(s+3)}{m} D \left( \frac{1}{n + 2} + \Gamma \right) \right) \]

where the constant \( D \) is defined below.

2. A real number \( \Gamma > 0 \) is such that

\[ \frac{s+1}{m} - 1 \cdot h(\Gamma) < 1, \]

where

\[ h(\Gamma) = \frac{2}{\sqrt{m}} \left\{ (\Gamma + D) \left( \frac{m}{(s+2)} \frac{M_{s+2}}{m} + \frac{M_{s+3}}{(s+4)} \right) \cdot \frac{2}{\sqrt{s+2}} \right\} \]

\[ \nu_m = \inf_{x \in J} \left| \frac{f(x)}{(x - \alpha)^m} \right|, \quad M_{s+1} = \sup_{x \in J} |f^{(s+1)}(x)| \]

\[ M_i = \sup_{x \in K(\alpha, R)} |f^{(i)}(x)| \quad i = s+2, s+3, \]

\[ J = \left( \frac{M_{s+1}}{\nu_m (s+1)} \right)^\frac{1}{m} \cdot \left( \frac{1}{1 - \frac{M_{s+1}}{\nu_m (s+1)} \left( \frac{1}{(2\Gamma)^{m-1}} \right)} \right)^\frac{s+1}{m} \]

and

\[ \left( \frac{M_{s+1}}{\nu_m (s+1)} \right)^\frac{1}{m} = \left( \frac{1}{2} m - s+1 \right) \Gamma^{-1} < 1, \]

3. \( x_0 \in J, J = \{ x: |x - \alpha| \leq \Gamma \} \)

then

(i) \( x_i \in J, i = 0,1,..., \lim_{i \to \infty} x_i = \alpha \)

(ii) \( |x_{i+1} - \alpha| \leq A_1 |x_i - \alpha|^p \) where \( p = \min \left( \frac{s+1}{m}, 2 \right) \).

Moreover

\[ A_1 \leq A, \]

\[ A = \frac{1}{\sqrt{m}} \left\{ \frac{s+1}{m} - p \left( h(\Gamma) + D \frac{M_{s+2}}{(s+2)} \frac{M_{s+3}}{(s+4)} \right) \cdot \left( \frac{2}{2-p} \frac{M_{s+3}}{(s+4)} \left( \frac{1}{(1 + D \Gamma)^{m-1}} \right)^{s+2} \right)^\frac{1}{m} \right\} \]
(iii) \( \lim_{i \to \infty} \frac{|x_{i+1} - \alpha|}{|x_i - \alpha|} = B \) where

\[
B = \frac{m}{|f(m)|} \left\{ \frac{e^{s+1} - p_0}{m} \left( \frac{f(s+1)(\alpha) \cdot m}{m} \right) - p_0 \left( \frac{f(s+2)(\alpha)}{(s+2)!} \right) \right\} - \frac{p_0}{(s+4)!} \cdot \frac{1}{s+2}
\]

\[ c_{1,0} \begin{cases} 0 & \text{if } i \neq 0 \\ 1 & \text{if } i = 0 \end{cases} \]

(iv) \( p(m) = \frac{(s+1+p)}{m} \) is the order of convergence of \( I_{-1,s} \) method for \( m \) multiple zeros.

The proof of this theorem is omitted since it is similar to the proof of Theorem 1.

7. MAXIMALITY OF \( I_{-1,s} \)

Let \( \mathcal{Y}_{-1,s} \) be a class of stationary iterative methods \( \mathcal{Q}_{-1,s} \) which use information \( \mathcal{R}_{-1,s} \) and which have well defined order \( p(\mathcal{Q}_{-1,s}) \) (Woźniakowski [74]). From Theorem 1 it follows that the interpolatory-integral method \( I_{-1,s} \) belongs to \( \mathcal{Y}_{-1,s}, s \geq 1 \).

Now we shall prove that \( I_{-1,s} \) has maximal order in the class \( \mathcal{Y}_{-1,s} \), i.e.,

\[
p(I_{-1,s}) = \sup_{\mathcal{Q}_{-1,s} \in \mathcal{Y}_{-1,s}} p(\mathcal{Q}_{-1,s})
\]

Woźniakowski [74] defined (Definition 7) the order of information \( p(\mathcal{R}) \) and proved it is equal to the maximal order. Thus, it suffices to show that in our case

\[
p(I_{-1,s}) = p(\mathcal{R}_{-1,s}).
\]

**Theorem 4**

Let \( \mathcal{R}_{-1,s} = \mathcal{L}_{-1,s}(x_1, f) = \{ f(x_1), \ldots, f(s)(x_1) \}, \int_{y_1}^{x_1} f(t) \, dt \}, \) for any \( y_1 = y_1(x_1, f(x_1), \ldots, f(s)(x_1)) \).

Then

\[
p(\mathcal{R}_{-1,s}) \leq s + 3.
\]

If \( s \geq 1 \) and \( y_1 = z_1 + \frac{z_1 - x_1}{s + 2} \) for \( z_1 = x_1 - \frac{f(x_1)}{f'(x_1)} \), then \( p(\mathcal{R}_{-1,s}) = s + 3 \).

**Proof**

Let \( \mathcal{F} \) be the class of complex functions of complex variable which have a simple zero and which
are analytic in the neighborhood of $\alpha$ (see Definition 1 in Wozniakowski 74)). We recall the definition of the order of information. Let $f \in \mathcal{F}$ and $\{l_i\} \subset \mathcal{F}$ where

$$f(x) = 0$$

(7.1) $f_i(\alpha_i) = 0$, $i = 0, 1, \ldots$, $\lim_{i \to \infty} \alpha_i = \alpha$,

(7.2) $\lim_{i \to \infty} f^{(k)}(\alpha_i) = g^{(k)}(\alpha)$, for $k = 0, 1, \ldots \in \mathcal{F}$, $g(\alpha) = 0$.

Next let us assume that

(7.3) $\mathcal{M}_{-1,s}(x_i, f) = \mathcal{M}_{-1,s}(x_i, f_i)$, $\forall i$,

where $\{x_i\}$ is an arbitrary sequence converging to $\alpha$. Let $w_i$ be an interpolatory polynomial of degree at most $s + 1$ defined as follows:

$$\mathcal{M}_{-1,s}(x_i, w_i) = \mathcal{M}_{-1,s}(x_i, f_i), \quad \forall i.$$

Thus

$$f(x) - f_i(x) = f(x) - w_i(x) + w_i(x) - f_i(x) = R(x, f) - R(x, f_i).$$

From it and from (2.12) it follows

(7.4) $\alpha - \alpha_i = O((f(\alpha) - f_i(\alpha)) = O(|R(\alpha, f)| + |R(\alpha, f_i)|) =

= O(|\alpha - x_i|^{s+1} + |s+2|(\alpha - y_1) + \alpha - x_i| + |\alpha - x_i|^{s+2} + |\alpha - y_1|)$

Moreover, we shall show that this bound is sharp. Let $\zeta$ be a number defined as follows:

$$\zeta = \begin{cases} 1 & \text{if } \lim_{i \to \infty} \frac{\alpha - y_i}{\alpha - x_i} = \frac{1}{s+2} \\ 0 & \text{otherwise} \end{cases}$$

Let

$$h_i(x) = (x - x_i)^{s+1+\zeta} (x - b_i) \quad \forall i = 0, 1, \ldots$$

where

$$b_i = \frac{(s+2+\zeta) y_i + x_i}{s + 3 + \zeta}.$$

Setting

(7.5) $f_i(x) = f(x) + h_i(x)$, $\forall i$

for any function $f \in \mathcal{F}$, $(f(\alpha) = 0, f_i(\alpha_i) = 0)$ one can verify that conditions (7.1), (7.2) and (7.3)

hold. Next, there exist constants $C_i > 0$ such that $\lim_{i \to \infty} C_i = C > 0$ and
(7.6) \[ |a - \alpha_i| = C_i |f(\omega) - f_1(\omega)| = C_i |\alpha - x_i|^{s+\gamma} \]
\[ |a - b_i| = \frac{C_i}{s+\gamma} |\alpha - x_i|^{s+\gamma} \]
\[ |(s+2\gamma)(\omega - \alpha_i) + a - x_i| \]

which proves that (7.4) is sharp.

From (7.4) and (7.6) it follows that for any \( y_i \), the order of information \( p = p(M_{-1,s}) \) exists. Let us assume that \( p \geq s+3 \). Let \( \epsilon > 0 \) be a number such that \( p - \epsilon > s + 3 + \epsilon \). For \( f \) and \( f_i \) given by (7.5) we get from (7.6):

\[
\lim_{i \to \infty} \sup \frac{|a - \alpha_i|}{|x_i - \alpha|^{p-\epsilon}} = \lim_{i \to \infty} \sup \frac{|a - \alpha_i|}{|x_i - a|^{s+3+\epsilon}} = + \infty
\]

which is a contradiction. Hence \( p < s+3 \) for any \( y_i = y_1(x_i, f(x_i), \ldots, f^{(s)}(x_i)) \). Now we shall show that the above estimation of \( p \) is achievable for \( s \geq 1 \).

Indeed, setting

\[ y_1 = z_1 + \frac{z_1 - x_1}{s+2}, \quad z_1 = x_1 - \frac{f(x_i)}{f'(x_i)} \]

we have

\[ \lim_{i \to \infty} \frac{a - y_1}{a - x_1} = \frac{1}{s+2} \] (so \( \gamma = 1 \)).

It is easy to verify that from (7.4) and (7.6) it follows

\[ p(M_{-1,s}) = s + 3, \]

which completes the proof of Theorem 3. \( \blacksquare \)

From Theorems 1 and 3 we get

Corollary 1

The interpolatory - integral method \( y_{-1,s} \) is maximal, i.e.,

\[ p(y_{-1,s}) = p(M_{-1,s}). \] \( \blacksquare \)

References

