

Modified Third Order Iterative Method for Solving Nonlinear Equations

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Abstract

Many numerical approaches have been suggested to solve nonlinear problems. In this paper, we suggest a new two-step iterative method for solving nonlinear equations. This iterative method has cubic convergence. Several numerical examples to illustrate the efficiency of this method by Comparison with other similar methods is given.

Keywords: Newton's method; Nonlinear equations; Order of convergence; Modified Trapezoidal methods.

Introduction

In this paper, we develop an iterative method to find a simple root x^* of the nonlinear equation $f(x)=0$, where $f : D \subset R \rightarrow R$ is a scalar function on an open interval D . The design of iterative formulas for solving nonlinear equation $f(x)=0$ is a very interesting and important task in numerical analysis. Many iterative methods have been developed by using many different techniques including Taylor series [1,2], decomposition method [3-5], homotopy techniques [6,7] and quadrature formulas [8-18].

It is well known that the classical Newton's method is one of the best iterative methods for solving the nonlinear equation $f(x)=0$ by using the following iteration

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}, \quad n = 0, 1, \dots \quad (1)$$

where x_n is the n -th approximation of x^* . This method is quadratically convergent in the neighborhood of x^* .

Weerkoon and Fernando [8] rederived the classical Newton's method by approximate the definite integral in Newton's theorem

$$f(x) = f(x_n) + \int_{x_n}^x f'(t) dt \quad (2)$$

by rectangular rule. Also, they used the trapezoidal rule for approximating the integral in (2) to obtain the modified Newton type iterative scheme,

$$x_{n+1} = x_n - \frac{2f(x_n)}{f'(x_n) + f'(y_n)}, \quad (3)$$

$$\text{where } y_n = x_n - \frac{f(x_n)}{f'(x_n)}, \quad n = 0, 1, \dots$$

This method is convergent of order three. Frontini and Sormani [10,11] used the

midpoint rule for approximating the definite integral in (2) to obtain the third-order method:

$$x_{n+1} = x_n - \frac{f(x_n)}{f'\left(x_n - \frac{f(x_n)}{2f'(x_n)}\right)}, \quad n = 0, 1, \dots \quad (4)$$

Hasanov and et al [9] derived the following cubically convergent iteration scheme:

$$x_{n+1} = x_n - \frac{6f(x_n)}{f'\left(x_n - \frac{f(x_n)}{f'(x_n)}\right) + 4f'\left(x_n - \frac{f(x_n)}{2f'(x_n)}\right) + f'(x_n)}, \quad n = 0, 1, \dots \quad (5)$$

by using Simpson method. Rostam and Fuad [18] used the modified trapezoidal rule for approximating the definite integral in (2) to obtain the third and six order convergence iteration schemes:

$$x_{n+1} = x_n - \frac{12f(x_n) + f'^2(x_n)f^2(x_n)\left(f''(x_n) - f''\left(x_n - \frac{f(x_n)}{f'(x_n)}\right)\right)}{6f'^2(x_n)\left(f'(x_n) + f'\left(x_n - \frac{f(x_n)}{f'(x_n)}\right)\right)} \quad (6-a)$$

and

$$x_{n+1} = x_n - \frac{\left[12f(x_n)f'^2(x_n) + f^2(x_n)\left(f''(x_n) - f''(y_n)\right)\right]}{\left[6f'^2(x_n)\left(f'(x_n) + f'(y_n)\right)\right]} \quad (6-b)$$

where

$$y_n = x_n - \frac{2f(x_n)f'(x_n)}{\left(2f'^2(x_n) - f(x_n)f''(x_n)\right)}$$

respectively. Ahlam, Kaleel and et al considered in [19] Newton's theorem by the modified Simpson's rule to compute the

integral of (2) and arrived at the following cubically convergent iterative scheme.

$$x_{n+1} = x_n - \frac{[60f(x_n)f'^2(x_n) + f^2(x_n)(f''(x_n) - f''(y_n))]}{[2f'^2(x_n)(7f'(y_n) + 16f'(z_n) + 7f'(x_n))]} \dots \dots \dots (7)$$

where

$$y_n = x_n - \frac{f(x_n)}{f'(x_n)} \text{ and } z_n = x_n - \frac{f(x_n)}{2f'(x_n)}.$$

While Homeier in [20] derived the cubically convergent iteration method

$$x_{n+1} = x_n - \frac{f(x_n)}{2} \left(\frac{1}{f'(x_n)} + \frac{1}{f'(x_n) - f(x_n)/f'(x_n)} \right) \dots \dots \dots (8)$$

by considering Newton's theorem for the inverse function $x = f(y)$ instead of $y = f(x)$.

Modification of Newton's Method

In this paper, we give a new modification of Newton's method with locally cubically convergence. To do this, we approximate the integral in (2) by using the modified Trapezoidal method

$$\int_{x_n}^x f(t)dt \approx \frac{(x-x_n)}{2} [f'(x) + f'(x_n)] + \frac{(x-x_n)^2}{12} [f''(x_n) - f''(x)]$$

to obtain:

$$f(x) = f(x_n) + \frac{(x-x_n)}{2} [f'(x) + f'(x_n)] + \frac{(x-x_n)^2}{12} [f''(x_n) - f''(x)]$$

and to find the solution x_{n+1} of the equation $f(x) = 0$

$$f(x_n) + \frac{(x_{n+1}-x_n)}{2} [f'(x_{n+1}) + f'(x_n)] + \frac{(x_{n+1}-x_n)^2}{12} [f''(x_n) - f''(x_{n+1})] = 0$$

Therefore

$$x_{n+1} = x_n - \frac{12f(x_n) + (x_{n+1}-x_n)^2 [f''(x_n) - f''(x_{n+1})]}{6[f'(x_n) + f'(x_{n+1})]} \dots \dots \dots (9)$$

In [18] Rostam, approximate $(x_{n+1} - x_n)$ in right hand side of (9) by Newton's method and

Halley method and arrived to iterative formula (6.a) and (6.b) respectively.

In this paper we replacing $(x_{n+1} - x_n)$, with

$\frac{-2f(x_n)}{f'(x_n) + f'(y_n)}$ from (3), and obtain an implicit formula

$$x_{n+1} = x_n - \left[2f(x_n)(f'(x_n) + f'(y_n)) + \frac{2}{3}(f(x_n))^2 (f''(x_n) - f''(x_{n+1})) \right] / \left[(f'(x_n) + f'(y_n))^2 (f'(x_n) + f'(x_{n+1})) \right]$$

In order to obtain explicit new iterative formula, we replaced x_{n+1} in the right hand side of above equation by Newton's iterative method,

$$x_{n+1} = x_n - \left[2f(x_n)(f'(x_n) + f'(y_n)) + \frac{2}{3}(f(x_n))^2 (f''(x_n) - f''(y_n)) \right] / (f'(x_n) + f'(y_n))^3 \dots \dots \dots (10)$$

where

$$y_n = x_n - \frac{f(x_n)}{f'(x_n)}$$

For the order of converge we can prove the following.

Analysis of Convergence

For the order of converge we can prove the following theorem

Theorem:

Let $x^* \in D$ be a simple zero of sufficiently differentiable function $f : D \subseteq R \rightarrow R$ for an open interval D . If x_0 is sufficiently close to x^* , then the iterative method defined by (10) has third-order convergence, and it then satisfies the error equation

$$e_{n+1} = c_2^2 e_n^3 + O(e_n^4)$$

where, $e_n = x_n - x^*$

$$\text{and } c_j = \frac{1}{j!} \frac{f^{(j)}(x^*)}{f'(x^*)}, j=1, 2, \dots$$

Proof: Let x^* be a simple zero of the function f . By expanding f as a Taylor expansion at x^* , we have:

$$f(x) = \sum_{j=0}^{\infty} \frac{1}{j!} f^{(j)}(x^*)(x - x^*)^{(j)} \dots \dots \dots (11)$$

Therefore,

$$\begin{aligned}
 f(x_n) &= \sum_{j=1}^{\infty} \frac{1}{j!} f^{(j)}(x^*)(x_n - x^*)^j \\
 &= f'(x^*) \sum_{j=1}^{\infty} \frac{1}{j!} \frac{f^{(j)}(x^*)}{f'(x^*)} (x_n - x^*)^j \\
 &= f'(x^*) \sum_{j=1}^{\infty} c_j e_n^j \quad \dots \dots \dots (12)
 \end{aligned}$$

By differentiating (11) one and by substituting $x = x_n$ in the resulting equation one can have

$$\begin{aligned}
 f'(x_n) &= \sum_{j=1}^{\infty} \frac{1}{(j-1)!} f^{(j)}(x^*)(x_n - x^*)^{j-1} \\
 &= f'(x^*) \sum_{j=1}^{\infty} \frac{1}{(j-1)!} \frac{f^{(j)}(x^*)}{f'(x^*)} (x_n - x^*)^{j-1} \\
 &= f'(x^*) \sum_{j=1}^{\infty} j c_j e_n^{j-1} \quad \dots \dots \dots (13)
 \end{aligned}$$

By continuing in this manner one can get

$$\begin{aligned}
 f^{(i)}(x_n) &= f^{(i)}(x^* + e_n) = \\
 f'(x^*) \sum_{j=i}^{\infty} j(j-1)\cdots(j-i+1) c_j e_n^{j-i}, \quad i=1,2,\dots \\
 &\quad \dots \dots \dots (14)
 \end{aligned}$$

From (12) and (13), we obtain

$$\begin{aligned}
 d_n &= -\frac{f(x_n)}{f'(x_n)} = -e_n + c_2 e_n^2 + 2(c_3 - c_2^2) e_n^3 + (3c_4 - 7c_2 c_3 \\
 &+ 4c_3^3) e_n^4 + (4c_5 - 10c_4 c_2 - 17c_4 c_3 + 28c_4 c_2^2 + 33c_3^2 c_2 - 6c_3^2 \\
 &+ 20c_3 c_2^2 - 8c_2^4) e_n^5 + (5c_6 - 13c_5 c_2 - 17c_4 c_3 + 28c_4 c_2^2 \\
 &+ 33c_3^2 c_2 - 52c_3 c_2^3 + 16c_2^5) e_n^6 + \dots, \\
 &\quad \dots \dots \dots (15)
 \end{aligned}$$

Expanding $f'(y_n)$ and $f''(y_n)$ about x_n , one can get:

$$\begin{aligned}
 f'(y_n) &= f'(x_n + d_n) = f'(x_n) + f''(x_n) d_n \\
 &+ \frac{1}{2} f^{(3)}(x_n) d_n^2 + \frac{1}{6} f^{(4)}(x_n) d_n^3 + \frac{1}{4!} f^{(5)}(x_n) d_n^4 \\
 &+ \frac{1}{5!} f^{(6)}(x_n) d_n^5 + \frac{1}{6!} f^{(7)}(x_n) d_n^6 + \dots \\
 &\quad \dots \dots \dots (16)
 \end{aligned}$$

And

$$\begin{aligned}
 f''(y_n) &= f''(x_n + d_n) = f''(x_n) + f^{(3)}(x_n) d_n \\
 &+ \frac{1}{2} f^{(4)}(x_n) d_n^2 + \frac{1}{3!} f^{(5)}(x_n) d_n^3 + \frac{1}{4!} f^{(6)}(x_n) d_n^4 \\
 &+ \frac{1}{5!} f^{(7)}(x_n) d_n^5 + \frac{1}{6!} f^{(8)}(x_n) d_n^6 + \dots \\
 &\quad \dots \dots \dots (17)
 \end{aligned}$$

By substituting (14) and (15) into (16) and (17), and after simple computation one can obtain:

$$\begin{aligned}
 f'(y_n) &= f'(x^*) [1 + 2c_2^2 e_n^2 + 4(c_3 c_2 - c_2^3) e_n^3 + (6c_4 c_2 - \\
 &11c_3 c_2^2 + 8c_2^4) e_n^4 + (8c_5 c_2 - 20c_4 c_2^2 + 28c_3 c_2^3 - 16c_2^5) e_n^5 \\
 &+ (10c_6 c_2 - 26c_5 c_2^2 - 16c_4 c_3 c_2 + 60c_4 c_2^3 + 12c_3^3 - 68c_3 c_2^4 \\
 &+ 32c_2^6) e_n^6 + \dots], \\
 &\quad \dots \dots \dots (18)
 \end{aligned}$$

and

$$\begin{aligned}
 f''(y_n) &= f''(x^*) [2c_2 + 6c_3 c_2 e_n^2 + 12(c_3^2 - c_3 c_2^2) e_n^3 + (18c_4 c_3 \\
 &+ 12c_4 c_2^2 - 42c_3 c_2 + 24c_3 c_2^3) e_n^4 + (24c_5 c_3 - 12c_4 c_3 c_2 - 48c_4 c_2^3 \\
 &- 36c_3^3 + 120c_3^2 c_2 - 48c_3 c_2^4) e_n^5 + (30c_6 c_3 + 20c_5 c_2^3 - \\
 &78c_5 c_3 c_2 + 72c_4^2 c_2 - 54c_4 c_3^2 - 96c_4 c_3 c_2^2 + 144c_4 c_2^4 + \\
 &198c_3^3 c_2 - 312c_3^2 c_2^3 + 96c_3 c_2^5) e_n^6 + \dots], \\
 &\quad \dots \dots \dots (19)
 \end{aligned}$$

From (12), (13), (14), (18) and (19), and rearranging the resultant equations we can have

$$\begin{aligned}
 &2f(x_n)(f'(x_n) + f'(y_n))^2 + \frac{2}{3} f^2(x_n)(f''(x_n) - f''(y_n)) \\
 &= f'^3(x^*) [8e_n + 24c_2 e_n^2 + (36c_3 + 40c_2^2) e_n^3 + (48c_4 + 100c_3 c_2 \\
 &+ 8c_2^3) e_n^4 + (\frac{184}{3} c_5 + 144c_4 c_2 + 42c_3^2 + 52c_3 c_2^2 + 24c_2^4) e_n^5 \\
 &+ (76c_6 + \frac{260}{3} c_5 c_2 + 116c_4 c_3 + 24c_4 c_2^2 + 134c_3^2 c_2 + \\
 &68c_3 c_2^3 - 56c_2^5) e_n^6 + \dots] \\
 &\quad \dots \dots \dots (20)
 \end{aligned}$$

From (13) and (18), and simple computation one can obtain:

$$\begin{aligned}
 (f'(x_n) + f'(y_n))^3 &= f'^3(x^*) [8 + 24c_2 e_n + (36c_3 + 48c_2^2) e_n^2 \\
 &+ (48c_4 + 120c_3 c_2 + 8c_2^3) e_n^3 + (60c_5 + 168c_4 c_2 + 54c_3^2 \\
 &+ 72c_3 c_2^2 + 48c_2^4) e_n^4 + (72c_6 + 216c_5 c_2 + 1440c_4 c_3 \\
 &+ 48c_4 c_2^2 + 198c_3^2 c_2 + 144c_3^2 c_3 - 120c_2^5) e_n^5 + \\
 &(84c_7 + 264c_6 c_2 + 180c_5 c_3 + 60c_5 c_2^2 + 792c_4^2 + \\
 &360c_4 c_3 c_2 + 360c_4 c_2^3 + 171c_3^3 - 102c_3^2 c_2^2 + 792c_3 c_2^4 - \\
 &1248c_3 c_2^3 + 296c_2^6) e_n^6 + \dots] \\
 &\quad \dots \dots \dots (21)
 \end{aligned}$$

By dividing (20) by (21), one can get:

$$\begin{aligned}
 s_n = & e_n - c_2^2 e_n^3 + (3c_2^3 - \frac{5}{2}c_3 c_2)e_n^4 + (\frac{1}{6}c_5 - 3c_4 c_2 - \frac{3}{2}c_3^2 \\
 & + \frac{19}{2}c_3 c_2^2 - 6c_2^4)e_n^5 + (\frac{1}{2}c_6 - \frac{25}{6}c_5 c_2 - \frac{7}{2}c_4 c_3 + \\
 & 12c_4 c_2^2 + \frac{31}{4}c_2 c_3^2 - \frac{43}{2}c_3 c_2^3 + 9c_2^5)e_n^6 + \dots,
 \end{aligned} \tag{22}$$

where

$$\begin{aligned}
 s_n = & \left[2f(x_n)(f'(x_n) + f'(y_n))^2 + \right. \\
 & \left. \frac{2}{3}f^2(x_n)(f''(x_n) - f''(y_n)) \right] / (f'(x_n) + f'(y_n))^3
 \end{aligned}$$

By substitute (22) into (10), we get the error equation

$$\begin{aligned}
 e_{n+1} + x^* = & e_n + x^* - e_n + c_2^2 e_n^3 - (3c_2^3 - \frac{5}{2}c_3 c_2)e_n^4 \\
 & - (\frac{1}{6}c_5 - 3c_4 c_2 - \frac{3}{2}c_3^2 + \frac{19}{2}c_3 c_2^2 - 6c_2^4)e_n^5 - (\frac{1}{2}c_6 - \frac{25}{6}c_5 c_2 \\
 & - \frac{7}{2}c_4 c_3 + 12c_4 c_2^2 + \frac{31}{4}c_2 c_3^2 - \frac{43}{2}c_3 c_2^3 + \\
 & 9c_2^5)e_n^6 + \dots,
 \end{aligned}$$

Therefore

$$\begin{aligned}
 e_{n+1} = & c_2^2 e_n^3 + (-3c_2^3 + \frac{5}{2}c_3 c_2)e_n^4 + (-\frac{1}{6}c_5 + 3c_4 c_2 \\
 & + \frac{3}{2}c_3^2 - \frac{19}{2}c_3 c_2^2 + 6c_2^4)e_n^5 + (-\frac{1}{2}c_6 + \frac{25}{6}c_5 c_2 + \\
 & \frac{7}{2}c_4 c_3 - 12c_4 c_2^2 - \frac{31}{4}c_2 c_3^2 + \frac{43}{2}c_3 c_2^3 - 9c_2^5)e_n^6 + L
 \end{aligned} \tag{23}$$

This mean that the method defined by (10) is cubically convergent.

Numerical Examples

In this section we experiment with several numerical methods. All computations were done using MAPLE using 32 digit floating point arithmetics (Digits := 32). We use the following stopping criteria for computer programs: (i) $|x_{n-1} - x_n| < \varepsilon$, (ii) $|f(x_n)| < \varepsilon$, where $\varepsilon = 1 \times 10^{-16}$.

We employ the new method given by (10), (PM) to solve some non-linear equations and compare with the Newton's method (NM), the Homeier method (HM), the Weerakoon and Fernando method (WFM), the Frontini and Sormani method (FSM), the Hasanov and et al method (HVM), the Rostam and Fuad method (RF) and Ahlam and et al method (AM). We introduce notations: x^* - the approximate zero; x_0 - initial point; D - divergent. The test functions are the same as in [8, 9, 10, 17].

In Table (1), we list the results obtained by proposed method (PM) and compared with Newton method and Weerakoon and Fernando method in some test functions. As we see from this Table, it is clear that the result obtained by our method is most effective as it converges to the root much faster from Newton method. Table (2) shows the number of iterations of each method from different initial points. We can see the present methods is also more efficient for nonlinear equations.

$f_i(x)$	x^*
$f_1(x) = e^{1-x} - 1$	1
$f_2(x) = x^3 - 10$	2.1544346900318837217592935665194
$f_3(x) = (x - 1)^3 - 1$	2
$f_4(x) = \cos x - x$	0.73908513321516064165531208767387
$f_5(x) = e^{x^2+7x-30} - 1$	3
$f_6(x) = \sin x - 0.5x$	-1.8954942670339809471440357380936
$f_7(x) = \frac{1}{x} - 1$	1
$f_8(x) = x \sin(1/x) - 0.2e^{-x}$	-1.5379542430019514733278331165978
$f_9(x) = e^x - 1$	0
$f_{10}(x) = x^3 + 4x^2 - 10$	1.3652300134140968457608068289817
$f_{11}(x) = \ln(x)$	1
$f_{12}(x) = xe^{x^2} - \sin^2 x + 3 \cos x$	-1.2076478271309189270094167583561

Table (1)
**Comparison the Resulting Obtained by Present Method in this Paper with Newton's
 Method and Weerakoon and Fernando Method in Some Test Functions.**

5	0.93934964497641725950387094165854	1.1421768540649930056227880171602	1.0063455247028848973503503408983
6	0.99812241348385004665611217421354	1.0011513062178431153542762089176	1.0000000638101067645879392658841
7	0.99999823623021465671368928073555	1.00000000006356402761515789407031	1.0000000000000000000000000000000649543764
8	0.9999999999844455715767375066793	1.00000000000000000000000000000001070	1.000
9	0.999999999999999879029878	1.000	
10	1.000		

$$f_8(x) = x \sin(1/x) - 0.2e^{-x}, \quad x_0 = 1, \quad x^* = -1.5379542430019514733278331165978$$

n	NM	WM	PM
1	-1.0491160215191835583632832798149	-1.2502871227013327249379102513368	-1.6979563307337326814249734971666
2	-1.9728787823800764521047762729861	-1.5198914493122902935041135904788	-1.5393341473468288466497948028865
3	-1.6286417581291860334290628699112	-1.5379513807765664343918392447833	-1.5379542441122579942433515166426
4	-1.5428834681416290941016891598410	-1.5379542430019514622070310883222	-1.5379542430019514733278331171774
5	-1.5379699779596987211769425401703	-1.5379542430019514733278331165978	-1.5379542430019514733278331165978
6	-1.5379542431630679830127531766232		
7	-1.5379542430019514733447256868422		
8	-1.5379542430019514733278331165978		

Table (2)
Comparison of Various Iterative Methods and the Newton Method from Different Initial Point.

$f_i(x)$	x_0	Number of Iterations							
		NM	HM	WFM	FSM	HVM	RFM	AM	PM
f_1	-2	8	5	6	5	5	5	5	5
	2	7	4	5	4	4	4	4	4
f_2	1.5	6	4	4	4	4	4	4	4
	2.5	5	3	3	3	3	3	3	3
f_3	1.5	7	5	5	5	5	4	5	5
	3.6	7	5	5	5	5	5	5	5
f_4	-1	8	6	3	6	4	7	D	4
	2.5	5	4	4	3	3	3	3	3
f_5	2.9	7	5	6	5	5	4	5	5
	3.9	18	11	12	11	11	12	11	11
f_6	-2	4	3	3	3	3	3	3	3
	-1	14	6	5	6	5	D	7	7
f_7	0.1	9	6	6	6	6	6	6	6
	1.5	6	4	4	4	4	4	4	4
f_8	-5	9	5	6	6	6	6	6	6
	0.5	5	4	3	4	3	4	3	3
f_9	-1	7	4	5	4	4	4	4	4
	2	7	5	5	5	5	5	5	5
f_{10}	-1	24	9	13	9	76	34	27	10
	2.3	6	4	4	4	4	4	4	4
f_{11}	0.1	7	4	4	4	5	5	5	4
	2.7	9	4	8	4	6	D	D	7
f_{12}	-5	31	19	21	19	20	20	20	19
	4	111	D	17	D	17	D	15	12

Conclusions

In this paper, we present a new third order convergence method for solving nonlinear equation $f(x)=0$. From numerical examples, we show that the efficiency of proposed method is about the same as third order convergence methods WFM, FSM, HM, HVM, RFM and AM in most case, and greater than NM.

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الخلاصة

العديد من الالايب العددية اقترح لحل المسائل اللاخطية. في هذه البحث، تفتح طريقة خطوتين تكرارية جديدة لحل المعادلات اللاخطية. هذه الطريقة التكرارية لها تقارب مكعب. عدّة أمثلة عدديّة معطاة لتصوير كفاءة هذه الطريقة بالمقارنة مع الطرق المماثلة الأخرى.