

Contents

Preface	5
1 Newton-like methods	21
1.1 Two-point Newton-like methods	21
1.1.1 Introduction	21
1.1.2 Motivation	22
1.1.3 Convergence results	25
1.1.4 Specialization to one-step methods	36
1.1.5 Local convergence of method (1.2)	41
1.2 Newton-like methods	44
1.2.1 Introduction	44
1.2.2 Semilocal convergence analysis of Newton-like method (1.149)	45
1.3 Newton-like methods for slantly differentiable operators	52
1.3.1 Introduction	52
1.3.2 Local convergence	53
1.3.3 Semilocal convergence	59
1.4 Newton's method	62
1.4.1 Introduction	62
1.4.2 Semilocal convergence analysis of Newton's method (1.254)	65
1.4.3 Special cases and applications	70
1.5 One-step intermediate Newton-method	73
1.5.1 Introduction	73
1.5.2 Zabrejko–Nguen type convergence conditions	74
1.5.3 Kantorovich-type convergence conditions	78
1.6 A generalized Kantorovich theorem	83
1.6.1 Introduction	83
1.6.2 Semilocal results	84
1.7 Zabrejko–Nguen-type theorems	87
1.7.1 Introduction	87
1.7.2 Majorant sequences	89

1.7.3	Existence and convergence results	94
1.8	A weak Argyros–Kantorovich theorem	99
1.9	Equations and function splitting	104
1.9.1	Introduction	104
1.9.2	The generalized Kantorovich theorem	104
1.10	An extension of Argyros’s theorem	111
1.10.1	Introduction	111
1.10.2	The main convergence results	112
1.11	An extension of Newton–Kantorovich hypothesis	118
1.11.1	Introduction	118
1.11.2	Recurrent functions and semilocal convergence	120
1.11.3	Special cases and applications	132
2	Newton’s method and convexity	137
2.1	Newton’s method and convex majorants	137
2.1.1	Introduction	137
2.1.2	Semilocal convergence analysis of Newton’s method (2.2)	137
2.1.3	Applications	144
2.2	Newton’s method and quadratic majorants	144
2.2.1	Introduction	144
2.2.2	Semilocal convergence analysis of Newton’s method (2.52)	145
2.3	More on convexity	152
2.3.1	Introduction	152
2.3.2	Local convergence analysis of Newton’s method (2.106)	153
2.3.3	Applications	157
3	Newton’s method under Hölder conditions	161
3.1	Comparing the convergence domain of two Newton methods	161
3.1.1	Introduction	161
3.1.2	Semilocal convergence of methods (3.2) and (3.3)	163
3.1.3	Semilocal convergence under regular smoothness	169
3.2	Hölder continuity I	172
3.2.1	Introduction	172
3.2.2	Semilocal convergence analysis of Newton’s method (3.83)	173
3.3	Hölder continuity II	181
3.3.1	Introduction	181
3.3.2	Convergence of the Newton–Kantorovich method (3.128)	184

4	Convergence under regular continuity	189
4.1	Newton's method	189
4.1.1	Introduction	189
4.1.2	Semilocal convergence analysis of Newton's method (4.2)	190
4.2	Secant method	197
4.2.1	Introduction	197
4.2.2	Semilocal convergence analysis of the Secant method (4.48)	199
5	Convergence under gamma condition	213
5.1	Newton's method I	213
5.1.1	Introduction	213
5.1.2	Local convergence analysis of Newton's method	215
5.1.3	Semilocal convergence analysis of Newton's method	218
5.2	Newton's method II	226
5.2.1	Introduction	226
5.2.2	Semilocal convergence analysis of Newton's method (5.93)	227
5.3	Jarratt's method	234
5.3.1	Introduction	234
5.3.2	Semilocal convergence analysis of method (5.125)	235
5.3.3	Local convergence of method (5.125)	244
6	Convergence of special methods	247
6.1	Two-step Newton method	247
6.1.1	Introduction	247
6.1.2	Local convergence of method (6.2)	249
6.2	Fixed slope method	252
6.2.1	Introduction	252
6.2.2	Semilocal convergence analysis of method (6.45)	253
6.2.3	Local convergence for method (6.45)	257
6.3	Steffensen's method	259
6.3.1	Introduction	259
6.3.2	Majorizing sequences	261
6.3.3	Semilocal convergence analysis of method (6.98)–(6.99)	264
6.3.4	Local convergence of method (6.98)–(6.99)	268
6.4	Midpoint method	269
6.4.1	Introduction	269
6.4.2	Local convergence analysis of the Midpoint method (6.197)	271
6.4.3	Applications	276
6.5	Computing of fixed points	277

6.5.1	Introduction	277
6.5.2	Local convergence analysis of Newton-like method (6.241)	278
6.5.3	Semilocal convergence analysis of Newton-like method (6.241)	282
6.6	Inexact Newton method	287
6.6.1	Introduction	287
6.6.2	Type I: Semilocal convergence analysis of method (6.302)	287
6.6.3	Type II: Semilocal convergence analysis of method (6.302)	290
6.7	Inexact Newton method and radius Lipschitz-type conditions	298
6.7.1	Introduction	298
6.7.2	Local convergence analysis of (INMF) and (INMB)	299
6.8	Secant-like method	306
6.8.1	Introduction	306
6.8.2	Semilocal convergence analysis of Secant-like method (6.346)	307
6.8.3	Applications and special cases	315
6.9	Ulm's method I	317
6.9.1	Introduction	317
6.9.2	Semilocal convergence analysis of method (6.390)	318
6.10	Ulm's method II	326
6.10.1	Introduction	326
6.10.2	Semilocal convergence analysis of Ulm's method (6.412)	327
6.11	Ulm's method III	338
6.11.1	Introduction	338
6.11.2	Semilocal convergence analysis of Ulm's method (6.476)	339
7	Special applications	353
7.1	A finer mesh independence for Newton's method	353
7.1.1	Introduction	353
7.1.2	Semilocal convergence analysis of method (7.2)	355
7.1.3	The mesh independence of Newton's method (7.2)	356
7.2	Bounds for the distance of a manifold to a nearby point	360
7.2.1	Introduction	360
7.2.2	Upper and lower bounds for $d(0, S)$	361
7.3	Good starting points	364
7.3.1	Introduction	364
7.3.2	Finding good starting points for Newton's method (7.64)	364
7.4	Finite element analysis	370
7.4.1	Introduction	370
7.4.2	Convergence analysis	370
7.4.3	Remark and applications	375

7.5	Directional Newton methods	376
7.5.1	Introduction	376
7.5.2	Semilocal convergence analysis	377
7.5.3	Special cases and applications	388
7.6	Convergence on Lie groups	391
7.6.1	Introduction	391
7.6.2	Local convergence analysis of Newton's method (7.180)	394
7.6.3	Semilocal convergence analysis of Newton's method (7.180)	396
7.6.4	Convergence of the modified Newton method	400
8	Mathematical programming	403
8.1	The Newton–Kantorovich theorem and interior point methods	403
9	Variational inequalities	411
9.1	A weak Kantorovich theorem	411
9.1.1	Introduction	411
9.1.2	Convergence theorems of method (9.4)	412
9.1.3	Inner iterative solution methods for problem (9.6)	421
9.2	Newton's method	426
9.2.1	Introduction	426
9.2.2	Weak assumptions	428
9.2.3	Convergence analysis of methods (9.46) and (9.50)	429
9.3	Newton-like method	433
9.3.1	Introduction	433
9.3.2	Convergence analysis of Newton-like method (9.80)	434
9.3.3	Variants of Newton-like method (9.80)	439
9.4	Chebyshev-type method	440
9.4.1	Introduction	440
9.4.2	Convergence analysis	441
9.5	Stability analysis of Chebyshev-type method	445
9.5.1	Introduction	445
9.5.2	Uniform convergence	447
9.5.3	Local cubic convergence	453
9.6	Chebyshev-type method under omega condition	455
9.6.1	Introduction	455
9.6.2	Convergence analysis	457
10	Divided differences and generalized equations	463
10.1	Secant-like method under Hölder condition	463

10.1.1	Introduction	463
10.1.2	Local convergence analysis I: Hölder condition	464
10.1.3	Local convergence analysis II: center–Hölder condition	468
10.2	Secant–like method under omega condition	472
10.2.1	Introduction	472
10.2.2	Convergence analysis I: omega condition	473
10.2.3	Convergence analysis II: center–omega condition	476
10.3	Steffensen’s method under Hölder conditions	479
10.3.1	Introduction	479
10.3.2	Convergence analysis of method (10.83)	480
10.3.3	Perturbed problem	484
10.3.4	New Regula–Falsi–type method	486
10.4	Steffensen’s method under omega conditions	486
10.4.1	Introduction	486
10.4.2	Convergence analysis of method (10.112)	487
10.4.3	Perturbed nonsmooth generalized equations	490
10.4.4	Regula–Falsi–type method for nonsmooth case	492
11	Special methods for variational inequalities	495
11.1	A Fréchet derivative–free cubically convergent method	495
11.1.1	Introduction	495
11.1.2	Convergence analysis of method (11.5)	497
11.1.3	An improved local convergence of method (11.5)	501
11.2	Traub–Potra’s method	503
11.2.1	Introduction	503
11.2.2	Local convergence analysis of method (11.34)	504
11.3	Subanalytic variational inequalities	512
11.3.1	Introduction	512
11.3.2	Local convergence analysis of method (11.65)	513
11.4	Perturbed subanalytic variational inequalities	518
11.4.1	Introduction	518
11.4.2	Convergence of Newton–Steffensen method (11.99)	520
11.4.3	An improved local convergence	526
11.5	Hummel–Seebeck’s method I	528
11.5.1	Introduction	528
11.5.2	Local convergence analysis of method (11.140)	529
11.6	Hummel–Seebeck’s method II	534
11.6.1	Introduction	534

11.6.2	Convergence analysis of method (11.166)	535
11.7	Midpoint method	538
11.7.1	Introduction	538
11.7.2	Local convergence analysis of method (11.186)	539
11.8	Multipoint method	544
11.8.1	Introduction	544
11.8.2	Local convergence analysis of method (11.216)	546
11.8.3	An improved local convergence of method (11.216)	551
	Bibliography	555
	Glossary of Symbols	601
	Index	603