

陈国旺论文集

Selected Papers of Chen Guowang

世界图书出版公司

本书得到国家自然科学基金的资助

陈国旺论文集

Selected Papers of Chen Guowang

世界图书出版公司

北京·广州·上海·西安

书 名: Selected Papers of Chen Guowang

作 者: 陈国旺

中 译 名: 陈国旺论文集

责任编辑: 高蓉

出 版 者: 世界图书出版公司北京公司

印 刷 者: 北京世图印刷厂

发 行: 世界图书出版公司北京公司 (北京朝内大街 137 号 100010)

联系电话: 010-64015659, 64038347

电子信箱: kjsk@vip.sina.com

开 本: 16 开 印 张: 24.125

出版年代: 2005 年 7 月

书 号: 7-5062-7278-4 / O · 545

定 价: 125.00 元

前 言

陈国旺教授 1935 年 6 月 4 日出生于河北万全县, 1957 年毕业于北京大学数学力学系, 同年赴郑州大学数学系任教至今, 在此期间于 1960 年 2 月被选派为国家公派出国留学人员赴北京外国语学院学习俄语, 同年 10 月赴捷克斯洛伐克查理士大学数学研究所攻读副博士学位, 于 1964 年 10 月在该校获副博士学位并学成回国。他多年来一直从事应用数学和非线性偏微分方程的教学和科研工作。自 1978 年起, 在郑州大学数学系主持一个非线性偏微分方程讨论班, 培养了一批从事非线性偏微分方程研究的博士、硕士和青年教师。陈国旺教授参与了《偏微分方程》(英文版) 杂志的创办, 任副主编之一并负责编辑部日常工作, 该杂志对我国偏微分方程的发展及与国外的学术交流起到了积极作用。

陈国旺教授 1989 年被评为河南省优秀教师, 1992 年开始享受政府特殊津贴, 1993 年被命名为河南省优秀专家, 1997 年被评为河南省优秀科技期刊出版工作者。

陈国旺教授在教学和科研工作岗位上辛勤耕耘了 48 年, 传道、授业、解惑, 从本科生到博士研究生, 培养了许多人才。本论文集收集了他在不同时期本人及与他人合作的论文 26 篇, 它们真实地勾画出他的科研工作的轨迹。值此论文集出版之际, 恰逢他七十岁生日, 特向他致以衷心的祝贺。

学生: 苗长兴 邢家省 江成顺 杨志坚
赵占才 王书彬 张宏伟 王艳萍

二零零五年五月一日

Foreward

Prof. Chen Guowang was born on 1935.06.04 in Wanquan County, Hebei province, P.R. China. He graduated from Department of Mathematics and Mechanics of Peking University in 1957. Since then he has taught in Department of Mathematics of Zhengzhou University. During this course he was chosen and sent to study abroad by state in Feb. 1960 and first to learn Russian in Beijing Foreign Languages Institute. In October of the same year he studied for an associate doctorate at Institute of Mathematics of Charles University, Czechoslovakia, and in October 1964 he obtained the degree there and returned home. Since 1978, he has been in charge of a discussion class for nonlinear partial differential equations in Department of Mathematics of Zhengzhou University and trained a series of Doctors, Masters and young teachers engaged in the study of partial differential equations. He also participated the start of "Journal of Partial Differential Equations" (English edition) and holds one of the deputy editors-in-chief of the journal taking care of routine matters. This journal has played important part with respect to the development of partial differential equations in our country and to the academic exchange with foreign countries.

Prof. Chen was chosen as a good teacher of Henan province in 1989 and has enjoyed special subsidy given by the state since 1992; in 1993 he was named as a good specialist of Henan province and in 1997 was chosen as a publisher of good scientific and technological journal of Henan province.

He has diligently worked for 48 years at the teaching and scientific research post, passes knowledge, teaches and explains difficulties and cultivated many men of ability from graduates to doctoral postgraduates.

In this collection, 26 papers written by him and co-written by him with other scholars in different times are included, which really reflects the tracks of his scientific researching works.

On the occasion of the publication of this collection and the time when it happens to be his 70th birthday, we, his students, heartedly extend our cordial greetings to him.

Miao Changxing	Xing Jiasheng	Jiang Chengshun
Yang Zhijian	Zhao Zhancai	Wang Shubin
Zhang Hongwei	Wang Yanping	

May 1. 2005

目 录

Contents

1. Generalization of Steffensen's method for operator equations in Banach space, Chen Kuo-wang, *Commentationes Mathematicae Universitatis Carolinae*, 5(2) (1964), 47- 77(1)
2. 王圪堵水库水力拉砂坝静应力和地震应力分析, 张克绪, 李明辛, 陈国旺, 施德明, 莫启吾, 李沅, 吴江澜, 郑州大学学报, (2) (1977), 6-26. ... (27)
3. 王圪堵水库水力拉砂坝地震稳定性分析, 张克绪, 李明辛, 陈国旺, 施德明, 莫启吾, 李沅, 吴江澜, 郑州大学学报, (2) (1977), 27-41.(47)
4. 角点支承双向预应力混凝土大型多孔板设计计算与试验研究, 苗春芳, 程干基, 陈国旺, 徐光亚, 林位德, 黄肖樵, 建筑结构学报, 3(4)(1982), 12-24.(61)
5. Periodic boundary problems and initial value problems for degenerate hyperbolic and parabolic coupled systems of higher order, Chen Guowang (陈国旺), *Kexue Tongbao*, 32(3)(1987), 147-151.(76)
6. 一类多维高阶非线性耦合发展方程组的第一边值问题, 陈国旺, 应用数学学报, 11(1)(1988), 79-94.(82)
7. First boundary problems for nonlinear parabolic and hyperbolic coupled systems of higher order, *Chinese Journal of Contemporary Mathematics*, Chen Guowang, 9(1)(1988), 97-116.(102)
8. 关于人口问题中的一广义扩散模型的定解问题, 陈国旺, 应用数学学报, 14(4)(1991), 500-509.(119)
9. 一类多维非线性复抛物型方程组的整体解, 陈国旺, 邢家省, 数学物理学报, (13)(3)(1993), 256-264.(131)
10. Classical global solutions of the initial boundary value problems for a class of nonlinear parabolic equations, Chen Guowang, *Commentationes Mathematicae Universitatis Carolinae*, 35(3) (1994), 431-443.(142)
11. Existence and non-existence of global solutions for nonlinear hyperbolic

- equations of higher order, Chen Guowang, Wang Shubin, *Commentationes Mathematicae Universitatis Carolinae*, 36(3)(1995), 475-487.(155)
12. Cauchy problem for generalized IMBq equation with several variables, Guowang Chen, Jiasheng Xing, Zhijian Yang, *Nonlinear Analysis TMA*, 26(7)(1996), 1255-1270.(167)
 13. 人口问题中的三维 Ginzburg-Landau 模型方程的 Cauchy 问题, 陈国旺, 数学年刊, 20A(2)(1999), 143-150.(183)
 14. Existence and nonexistence of global solutions for the generalized IMBq equations, Chen Guowang, Wang Shubin, *Nonlinear Analysis TMA*, 36(1999), 961-980.(192)
 15. 人口问题中广义三维 Ginzburg-Landau 模型方程的初边值问题, 陈国旺, 吕胜关, 应用数学学报, 23(4)(2000), 507-517.(210)
 16. 具有阻尼项的非线性波动方程的初值问题, 杨志坚, 陈国旺, 应用数学学报, 23(1)(2000), 45-54.(221)
 17. Existence and nonexistence of global solutions for a class of non-linear wave equations, Chen Guowang, Yang Zhijian, *Mathematical Methods in the Applied Sciences*, 23(2000), 615-631.(232)
 18. Boussinesq 型方程的周期边界问题与初值问题的解的存在性, 杨志坚, 陈国旺, 应用数学学报, 23(2)(2000), 261-269.(249)
 19. The Cauchy problem for the generalized IMBq equation in $W^{s,p}(R^n)$, Wang Shubin, Chen Guowang, *Journal of Mathematical Analysis and Applications*, 266(2002), 38-54.(260)
 20. Small amplitude solutions of the generalized IMBq equation, Shubin Wang, Guowang Chen, *Journal of Mathematical Analysis and Applications*, 274(2002), 846-866.(276)
 21. Initial boundary value problem for a damped nonlinear hyperbolic equation, Chen Guowang, *Journal of Partial Differential Equations*, 16(1)(2003), 49-61.(293).
 22. Global existence of solutions for quasi-linear wave equations with viscous

- damping, Zhijian Yang, Guowang Chen, *Journal of Mathematical Analysis and Applications*, 285(2003), 604-618.(306)
23. 一类非线性四阶波动方程的位势井方法, 张宏伟, 陈国旺, *数学物理学报*, 23A(6)(2003), 758-768.(321)
24. Initial boundary value problem for a system of generalized IMBq equations, Guowang Chen, Hongwei Zhang, *Mathematical Methods in the Applied Sciences*, 27(2004), 497-518.(335)
25. Blow-up of solution of an initial boundary value problem for a damped nonlinear hyperbolic equation, Guowang Chen, Yanping Wang, Zhancai Zhao, *Applied Mathemaitcs Letters*, 17(2004), 491-497.(355)
26. Initial boundary value problem of the generalized cubic double dispersion equation, Guowang Chen, Yanping Wang, Shubin Wang, *Journal of Mathematical Analysis and Applications*, 299(2)(2004), 563-577.(364)

GENERALIZATION OF STEFFENSEN'S METHOD FOR OPERATOR EQUATIONS IN BANACH SPACE *

Chen Kuo-wang, Praha

1 Introduction

In this paper the Steffensen's method of solution of non-linear equations ([1], Appendix 5) is generalized for solution of non-linear equations in Banach space. Here I use the Schmidt's concept of the divided difference, introduced in [2(I)]; partly, I have made use of this work of his in methodological respect (in particular, paragraph 4), too.

Steffensen's method is an iterative method based on alternate performance of one step of the successive approximation and one step of the method regula falsi. If we denote the initial approximation by x_0 , then the iterative formula for the calculation of the roots of the equation $x = f(x)$ is either

$$x_{n+1} = f(x_n) + \delta f[f(x_n), x_n](x_{n+1} - x_n)$$

or

$$x_{n+1} = f[f(x_n)] + \delta f[f(x_n), x_n][x_{n+1} - f(x_n)],$$

where

$$\delta f[f(x_n), x_n] = \frac{f[f(x_n)] - f(x_n)}{f(x_n) - x_n}.$$

Both formulae are equivalent in the sense that they give the same sequence $\{x_n\}$ when beginning with the same x_0 . In the generalization presented here, it is possible to solve the equation $x = Fx$ by the analogical iterations (2.4) and (2.5) which are again equivalent in the same sense. Therefore, the sufficient conditions for the convergence of any of both sequences defined by the formulae (2.4) and (2.5) are sufficient even for the convergence of the other sequence. The formula (2.5) is simpler for the practical calculation. In spite of that, I shall deal further with formula (2.4), because in this way I have been successful in obtaining less restrictive sufficient conditions for the convergence.

*Commentationes Mathematicae Universitatis Carolinae, Vol. 5, No.2, 1964, 47-77.

In the work [2(I)], J.W.Schmidt studies the solution of the equation $x = Fx$ by means of method applying the iterative process

$$x_{n+1} = Fx_n + \delta F(x_n, x_{n-1})(x_{n+1} - x_n),$$

calling it the Steffenson's method ([2(I)], method (2.9) on p.2; conditions of convergence stated in Theorem 4.1. on p.7). However, this process is quite different from the iterative process (2.5), being, essentially, a modification of the secant method ([1], Chapter 3, paragraph 9). Its convergence is of an other character than convergence of the process (2.5), as it is easy to see when compared the Schmidt's estimates of errors ([2(I)], (4.1)) with these contained in this paper. See also numerical example in paragraph 3.

The general results of this paper are presented in paragraph 2. Applications of the general theorems on systems of non-linear equations and on non-linear integral equations are stated in paragraphs 3 and 4.

2 Theorems of convergence and uniqueness

We shall use the following denotation: R is a Banach space, F a non -linear operator mapping R into R . The symbol $\delta F(u, v)$ will denote the divided difference of the operator F . This concept, introduced by Schmidt [2] under the title Steigung, is defined as follows. We shall say that the operator F has a divided difference $\delta F(u, v)$ in the space R , when there exist two non-negative numbers a, b such that for every two elements u, v from R there exists a linear bounded operator $\delta F(u, v)$ on R , satisfying the inequality

$$(2.1) \quad Fu - Fv = \delta F(u, v)(u - v),$$

$$(2.2) \quad \|\delta F(u, v) - \delta F(v, w)\| \leq a\|u - w\| + b\|u - v\| + b\|v - w\|.$$

Let an equation

$$(2.3) \quad x = Fx$$

be given; to solve equation (2.3) we use the iterative processes

$$(2.4) \quad x_{n+1} = F^2 x_n + \delta F(Fx_n, x_n)(x_{n+1} - Fx_n) \quad (n = 0, 1, 2, \dots),$$

$$(2.5) \quad x_{n+1} = Fx_n + \delta F(Fx_n, x_n)(x_{n+1} - x_n) \quad (n = 0, 1, 2, \dots).$$

Lemma Iterative processes (2.4) and (2.5) are equivalent in the following sense: Let x_0 be an arbitrary element from R . If the elements of either of the two sequences x_0, x_1, \dots, x_n defined by the process (2.4); x'_0, x'_1, \dots, x'_n , ($x'_0 = x_0$) defined by the process

(2.5) are defined, then the ones of the other sequence are defined as well and the equalities $x_i = x'_i$, $i = 1, 2, \dots, n$ hold.

Proof The proof of this lemma may be achieved by means of full induction, as is easily seen from that, when subtracting the identity

$$\phi = F^2 x_n - F x_n - \delta F(F x_n, x_n)(F x_n - x_n)$$

from (2.4), we get (2.5).

Theorem 1 Let F be an operator which has the divided difference. Let the following conditions be fulfilled:

1) There exists a number $\lambda > 0$ such that inequality

$$(2.6) \quad \|Fu - Fv\| \leq \lambda \|u - v\|$$

holds for two arbitrary elements u, v from R .

2) The inequality

$$(2.7) \quad \|\delta F(Fx_0, x_0)\| = d_0 < 1$$

holds for the fixed element $x_0 \in R$.

3) The element x_1 is defined by (2.4) and there exists a real number t ($0 < t < 1$) such that

$$(2.8) \quad h = h(t) = \frac{[(a+b) + 2bt]t}{1-t} \|x_1 - x_0\| < 1,$$

$$(2.9) \quad d_0 + [(a+b)(1+\lambda) + 4b][1 + \sigma(h)] \|x_1 - x_0\| \leq t < 1,$$

where

$$\sigma(h) = \sum_{k=1}^{\infty} h^{2^k-1}.$$

Then the equation (2.3) has a solution x^* in the sphere

$$(2.10) \quad D = \{x \in R, \|x - x_1\| \leq h[1 + \sigma(h^2)] \|x_1 - x_0\|\}.$$

The sequences $\{x_n\}$ defined by equalities (2.4) or (2.5) converge in the norm of R to the solution x^* of (2.3) and the error $\|x^* - x_n\|$ of the approximation x_n satisfies

$$(2.11) \quad \|x^* - x_n\| \leq h^{2^n-1} [1 + \sigma(h^{2^n})] \|x_n - x_{n-1}\|, n = 1, 2, \dots,$$

$$(2.12) \quad \|x^* - x_n\| \leq h^{2^n-1} [1 + \sigma(h^{2^n})] \|x_1 - x_0\|, n = 1, 2, \dots.$$

Proof Let us put

$$\|x_{n+1} - x_n\| = \mu_n,$$

$$\|\delta F(Fx_n, x_n)\| = d_n, \quad n = 0, 1, 2, \dots.$$

First of all, we shall show that the following inequalities

$$(2.13) \quad \|x_{n+1} - Fx_n\| \leq d_n \mu_n,$$

$$(2.14) \quad \|Fx_{n+1} - Fx_n\| \leq \lambda \mu_n,$$

$$(2.15) \quad \|x_n - Fx_n\| \leq d_n \mu_n + \mu_n,$$

$$(2.16) \quad \|Fx_{n+1} - x_{n+1}\| \leq \lambda \mu_n + d_n \mu_n$$

are fulfilled.

We have

$$\begin{aligned} \|x_{n+1} - Fx_n\| &= \|F^2x_n - Fx_n + \delta F(Fx_n, x_n)(x_{n+1} - Fx_n)\| \\ &= \|\delta F(Fx_n, x_n)(Fx_n - x_n) + \delta F(Fx_n, x_n)(x_{n+1} - Fx_n)\| \\ &= \|\delta F(Fx_n, x_n)(x_{n+1} - x_n)\| \leq d_n \mu_n. \end{aligned}$$

The correctness of inequalities (2.14), (2.15) and (2.16) can be easily verified.

We Prove the following inequalities:

$$(2.17) \quad \mu_{n+1} \leq d_{n+1} \mu_{n+1} + [(a+b) + 2bd_n] d_n \mu_n^2,$$

$$(2.18) \quad d_{n+1} \leq d_n + [(a+b)(1+\lambda) + 4bd_n] \mu_n, \quad n = 0, 1, 2, \dots$$

a) In the expression $\mu_{n+1} = \|x_{n+2} - x_{n+1}\|$, we replace x_{n+2} and x_{n+1} according to the formule (2.4); adding $-Fx_{n+1} + Fx_{n+1}$ and using formula (2.1) for the differences $F^2x_{n+1} - Fx_{n+1}$, $Fx_{n+1} - F^2x_n$, we get

$$\mu_{n+1} = \|\delta F(Fx_{n+1}, x_{n+1})(x_{n+2} - x_{n+1}) + [\delta F(x_{n+1}, Fx_n) - \delta F(Fx_n, x_n)](x_{n+1} - Fx_n)\|.$$

Using the inequalities (2.2), (2.13) and (2.15) we obtain (2.17).

b) By means of the triangle inequality, we get

$$\begin{aligned} d_{n+1} &\leq d_n + \|\delta F(Fx_{n+1}, x_{n+1}) - \delta F(x_{n+1}, Fx_n)\| \\ &\quad + \|\delta F(x_{n+1}, Fx_n) - \delta F(Fx_n, x_n)\|. \end{aligned}$$

By (2.2)

$$\begin{aligned} d_{n+1} &\leq d_n + a\|Fx_{n+1} - Fx_n\| + b\|Fx_{n+1} - x_{n+1}\| \\ &\quad + 2b\|x_{n+1} - Fx_n\| + b\|Fx_n - x_n\| + a\mu_n. \end{aligned}$$

The formula (2.18) follows at once from (2.13), (2.14), (2.15) and (2.16).

Now, by means of full induction we shall prove the following relations:

- a) $d_n \leq d_0 + [(a+b)(1+\lambda) + 4b][1 + \sigma_{n-1}(h)] \quad \mu_0 < t < 1,$
- b) $\mu_n < h^{2^n-1}\mu_0,$
- c) $x_n \in D,$

where

$$\sigma_n(h) = \sum_{k=1}^n h^{2^k-1},$$

$$\sigma_0(h) = 0 \quad \text{for } n \geq 1.$$

- 1) Let us put $n = 1$, then we get for $n = 0$ from (2.18) and (2.7), (2.9) the inequality

$$d_1 \leq d_0 + [(a+b)(1+\lambda) + 4b]\mu_0 < t < 1.$$

Hence, the inequality a) holds for $n = 1$.

Similarly, from (2.17) we have

$$\mu_1 \leq d_1\mu_1 + [(a+b) + 2bd_0]d_0\mu_0^2.$$

From (2.8) and in view of that the inequality $0 < d_1 < t < 1$ holds, we get

$$\mu_1 < \frac{[(a+b) + 2bt]t}{1-t}\mu_0^2 = h\mu_0.$$

- 2) Let the inequalities a), b) be fulfilled for n . According to (2.18), it follows that

$$d_{n+1} \leq d_0 + [(a+b)(1+\lambda) + 4b][1 + \sigma_{n-1}(h)]\mu_0$$

$$+ [(a+b)(1+\lambda) + 4bd_n]h^{2^n-1}\mu_0.$$

Because $d_n < 1$ and $\sigma_{n-1}(h) + h^{2^n-1} = \sigma_n(h) < \sigma(h)$, we obtain relations a) for the index $n + 1$, considering supposition (2.9).

Because $d_{n+1} < t < 1$, it follows from (2.17) that

$$\mu_{n+1} < \frac{[(a+b) + 2bt]t}{1-t}\mu_n^2 < \frac{[(a+b) + 2bt]t}{1-t}\mu_0^2 h^{2^{n+1}-2}.$$

From (2.8) it follows that

$$\mu_{n+1} < h^{2^{n+1}-1}\mu_0.$$

Further, from b) we have

$$\|x_{n+1} - x_1\| \leq \mu_1 + \mu_2 + \dots + \mu_n$$

$$< h[1 + \sigma_{n-1}(h^2)]\mu_0 < h[1 + \sigma(h^2)]\mu_0. \quad n = 1, 2, \dots$$

Therefore, $x_n \in D$.

From the inequality

$$d_n = \|\delta F(Fx_n, x_n)\| < t < 1$$

it follows that the operators $I - \delta F(Fx_n, x_n)$, $n = 0, 1, \dots$ have the inverse operators.

Therefore, the sequence $\{x_n\}_0^\infty$ is defined by (2.4). Consequently, the inequality

$$\begin{aligned} \|x_{n+m} - x_n\| &\leq \mu_{n+m-1} + \mu_{n+m-2} + \dots + \mu_{n+1} + \mu_n \\ &< (1 + h^{2^{n+1}-2^n} + \dots + h^{2^{n+m-2}-2^n} + h^{2^{n+m-1}-2^n}) h^{2^n-1} \mu_0 \\ &= h^{2^n-1} \left[1 + \sum_{k=1}^{m-1} (h^{2^n})^{2^k-1} \right] \mu_0 = h^{2^n-1} [1 + \sigma_{m-1}(h^{2^n})] \mu_0. \end{aligned}$$

holds for arbitrary $m > n \geq n_0 > 1$.

From here it follows that $\{x_n\}$ is a fundamental sequence. R being a complete space, the sequence $\{x_n\}$ possesses the limit element x^* . Of course, $x^* \in D$.

We shall prove the inequality (2.11). Let us denote

$$q = \frac{h}{\mu_0} = \frac{[(a+b) + 2bt]t}{1-t}.$$

Because $d_n < t < 1$ for arbitrary n , we have

$$(2.19) \quad \mu_{n+1} \leq q\mu_n^2.$$

From here it is easy to show that

$$(2.20) \quad \mu_{n+k} \leq q^{2^k-1} \mu_n^{2^k}, \quad n = 0, 1, \dots, \quad k = 1, 2, \dots.$$

Then it follows

$$\begin{aligned} \|x_{n+m-1} - x_n\| &\leq \mu_{n+m-1} + \dots + \mu_n \\ &\leq (q^{2^m-1} \mu_n^{2^m} + q^{2^{m-1}-1} \mu_n^{2^{m-1}} + \dots + q\mu_n^2 + \mu_n) \\ &= [1 + \sigma_m(q\mu_n)] \mu_n, \quad n = 0, 1, 2, \dots, \quad m = 1, 2, \dots. \end{aligned}$$

In view of the relations

$$\begin{aligned} q\mu_n &\leq qh^{2^n-1} \mu_0 = h^{2^n}, \\ \mu_n &\leq q\mu_{n-1}^2 \leq q\mu_0 h^{2^{n-1}-1} \mu_{n-1} = h^{2^{n-1}} \mu_{n-1}. \end{aligned}$$

and the above inequality, it follows that

$$\|x_{n+m+1} - x_n\| \leq h^{2^{n-1}} [1 + \sigma_m(h^{2^n})] \mu_{n-1}.$$

Hence for $m \rightarrow \infty$ we obtain the estimate (2.11).

The proof of the estimate (2.12) from (2.11) using the inequality b) $\mu_{n-1} \leq h^{2^{n-1}-1} \mu_0$ is obvious.

We shall prove that x^* satisfies the equation (2.3). First of all we have

$$\|x^* - Fx^*\| \leq \|x^* - x_n\| + \|x_n - Fx^*\|.$$

In the expression $\|x_n - Fx^*\|$, we replace x_n according to the formula (2.4); we add $-Fx_{n-1} + Fx_{n-1}$ and we use formula (2.1) for the difference $F^2x_{n-1} - Fx_{n-1}$. We get

$$\|x_n - Fx^*\| \leq d_{n-1}\|x_n - x_{n-1}\| + \|Fx_{n-1} - Fx^*\|.$$

Because $x_{n-1} \in D$, $x^* \in D$ and $d_{n-1} < t < 1$, we obtain by (2.6)

$$\|x^* - Fx^*\| \leq \|x^* - x_n\| + t\|x_n - x_{n-1}\| + \lambda\|x_{n-1} - x^*\|.$$

Hence, for $n \rightarrow \infty$, we get $\|x^* - Fx^*\| \leq 0$. Therefore

$$x^* = Fx^*.$$

This completes the proof.

Theorem 2. If the assumptions of Theorem 1 are fulfilled and if $0 < \lambda < 1$ holds, then the equation (2.3) has a unique solution in the sphere D .

Further the inequalities

$$(2.21) \quad \|x^* - x_n\| \leq \frac{[(a+b) + 2bt]t}{1-\lambda} \|x_n - x_{n-1}\|^2, \quad n = 1, 2, \dots,$$

$$(2.22) \quad \|x^* - x_n\| \leq \frac{[(a+b) + 2bt]t}{1-\lambda} h^{2^n-2} \|x_1 - x_0\|, \quad n = 1, 2, \dots$$

hold.

Proof. Let us assume that the equation (2.3) has two different solutions x^* , \tilde{x} in the sphere D . Then we get

$$\|x^* - \tilde{x}\| = \|Fx^* - F\tilde{x}\| \leq \lambda\|x^* - \tilde{x}\| < \|x^* - \tilde{x}\|.$$

This is a contradiction showing that $x^* = \tilde{x}$.

We shall now prove the estimate (2.21). Let $n \geq 1$. We replace x^* in the expression $\|x^* - x_n\|$ by Fx^* and we replace x_n according to (2.4); adding $-Fx_n + Fx_n$ and using (2.1) for the difference $Fx_n - F^2x_{n-1}$, we get

$$(2.23) \quad \|x^* - x_n\| = \|Fx^* - Fx_n + [\sigma F(x_n, Fx_{n-1}) - \delta F(Fx_{n-1}, x_{n-1})](x_n - Fx_{n-1})\|.$$

We shall use the triangle inequality for the norm of the difference in the square brackets. We shall use the inequality (2.2) and for the difference $Fx^* - Fx_n$ (2.6).

After a slight modification we obtain

$$\|x^* - x_n\| \leq \lambda \|x^* - x_n\| + [(a+b) + 2bt]t \|x_n - x_{n-1}\|^2.$$

Because $0 < \lambda < 1$, it follows that

$$\|x^* - x_n\| \leq \frac{[(a+b) + 2bt]t}{1-\lambda} \|x_n - x_{n-1}\|^2.$$

From the inequality $\|x_n - x_{n-1}\| \leq h^{2^{n-1}-1} \|x_1 - x_0\|$ and (2.21), we get the estimate (2.22).

Theorem 3. Let F be an operator which has the divided difference. Let the following conditions be fulfilled:

1) The inequality

$$(2.24) \quad \|\delta F(Fx_0, x_0)\| = d_0 < 1$$

holds for the fixed element $x_0 \in R$.

2) The element x_1 is defined by (2.4) and there exists a real number t ($0 < t < 1$) such that

$$(2.25) \quad h = h(t) = \frac{[(a+b) + 2bt]t}{1-t} \|x_1 - x_0\| < 1,$$

$$(2.26) \quad d_0 + (a+b)(a+7b)(1+\sigma(h^2))\|x_1 - x_0\|^2 + 2(a+3b)[1+\sigma(h)]\|x_1 - x_0\| \leq t < 1.$$

Then the equation (2.3) has a solution x^* in the sphere

$$D = \{x \in R, \|x - x_1\| \leq h[1 + \sigma(h^2)]\|x_1 - x_0\|\}.$$

The sequences $\{x_n\}$ defined by formulae (2.4) or (2.5) are convergent in the norm of R to the solution x^* of (2.3) and the error $\|x^* - x_n\|$ of the approximation x_n satisfies

$$(2.27) \quad \|x^* - x_n\| \leq h^{2^{n-1}} [1 + \sigma(h^{2^n})] \|x_n - x_{n-1}\|,$$

$$(2.28) \quad \|x^* - x_n\| \leq h^{2^n-1} [1 + \sigma(h^{2^n})] \|x_1 - x_0\|,$$

$$(2.29) \quad \|x^* - x_n\| \leq \frac{\{h^{2^n}(a+b)[1 + \sigma(h^{2^n})]^2 + [(a+b) + 2bt]t\}}{1-t} \|x_n - x_{n-1}\|^2,$$

$$(2.30) \quad \|x^* - x_n\| \leq \frac{h^{2^{n+1}-2}(a+b)[1 + \sigma(h^{2^n})]}{1-t} \|x_1 - x_0\|^2 + h^{2^n-1} \|x_1 - x_0\|, \quad n = 1, 2, \dots$$

Proof. The main idea of the proof is the same as in Theorem 1. The formulae

$$(2.31) \quad \mu_{n+1} \leq d_{n+1}\mu_{n+1} + [(a+b) + 2bd_n]d_n\mu_n^2,$$

$$(2.32) \quad d_{n+1} \leq d_n + 2(a+3b)\mu_n + (a+b)(a+7b)\mu_n^2, \quad n = 0, 1, 2, \dots$$

play here the role of formulae (2.17) and (2.18).

The first formula is the same as formula (2.17), the second one will be proved in the following way.

By means of the triangle inequality, and using the inequalities (2.2), (2.13) and

$$\begin{aligned}\|Fx_{n+1} - x_{n+1}\| &\leq \|Fx_{n+1} - Fx_n\| + \|Fx_n - x_{n+1}\|, \\ \|Fx_n - x_n\| &\leq \|Fx_n - x_{n+1}\| + \|x_{n+1} - x_n\|,\end{aligned}$$

we get

$$\begin{aligned}d_{n+1} &\leq d_n + \|\delta F(Fx_{n+1}, x_{n+1}) - \delta F(x_{n+1}, Fx_n)\| + \|\delta F(x_{n+1}, Fx_n) \\ &\quad - \delta F(Fx_n, x_n)\| \\ &\leq d_n + (a + b + 4bd_n)\mu_n + (a + b)\|Fx_{n+1} - Fx_n\|.\end{aligned}$$

Now

$$\begin{aligned}\|Fx_{n+1} - Fx_n\| &\leq \|\delta F(x_{n+1}, x_n) - \delta F(x_n, Fx_n) + \delta F(x_n, Fx_n) \\ &\quad - \delta F(Fx_n, x_n) + \delta F(Fx_n, x_n)\|\mu_n \\ &\leq [\|\delta F(x_{n+1}, x_n) - \delta F(x_n, Fx_n)\| + \|\delta F(x_n, Fx_n) - \delta F(Fx_n, x_n)\| + d_n]\mu_n \\ &\leq [(a + 3b)d_n\mu_n + 4b\mu_n + d_n]\mu_n.\end{aligned}$$

From the above inequality we obtain (2.32).

We shall now prove that the relations

$$(2.33) \quad \begin{aligned}a) \quad d_n &\leq d_0 + (a + b)(a + 7b)[1 + \sigma_{n-1}(h^2)]\mu_0^2 \\ &\quad + 2(a + 3b)[1 + \sigma_{n-1}(h)]\mu_0 < t < 1,\end{aligned}$$

$$(2.34) \quad \begin{aligned}b) \quad \mu_n &\leq h^{2^n-1}\mu_0, \\ c) \quad x_n &\in D\end{aligned}$$

hold for $n = 1, 2, \dots$. For $n = 1$ it is evident.

Let us suppose that a), b) hold for n . According to (2.32) we have

$$\begin{aligned}d_{n+1} &\leq d_0 + (a + b)(a + 7b)[1 + \sigma_{n-1}(h^2)]\mu_0^2 + 2(a + 3b)[1 + \sigma_{n-1}(h)]\mu_0 \\ &\quad + 2(a + 3b)h^{2^n-1}\mu_0 + (a + b)(a + 7b)h^{2^{n+1}-2}\mu_0^2 \\ &\leq d_0 + (a + b)(a + 7b), \\ [1 + \sigma_n(h^2)]\mu_0^2 &+ 2(a + 3b)[1 + \sigma_n(h)]\mu_0 < t < 1.\end{aligned}$$

The proof of all the assertions of theorem except that $Fx^* = x^*$ and except the proofs of the inequalities (2.29) and (2.30) will be made in the same manner as in Theorem 1.