

ON ALTERNATIVE NONSTATIONARY ITERATIVE  
PROCEDURES

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In this paper the equation

$$(1) \quad x = Tx + f, \quad f \in B$$

is considered in a Banach's partially ordered space B. It is supposed that T is a linear operator and that

$$(2) \quad u \leq v \Rightarrow Tu \leq Tv, \quad (u, v \in B).$$

To solve equation (1) a nonstationary iterative procedure is used

$$(3) \quad \begin{cases} z_n = T_n z_{n-1} + f & (n=1, 2, \dots, \text{ or } n=2, 3, \dots) \\ T_n x = Tx + \rho_n, \quad \rho_n \in B, \quad (z_0, z_1 \in B). \end{cases}$$

"Auxiliary" operators  $A_k$  and  $B_k$  are introduced so that

$$B_k x \leq \rho_k \leq A_k x$$

where  $x$  is a fixed element of space B which is expressed via sequence (3). In this way it is possible to construct invariant intervals for operator  $T'$ .

$$(4) \quad T'x = Tx + f$$

which allows an a posteriori error estimation and an acceleration of the procedure (3). The achieved results represent a generalization of the results from [1] concerning the alternative

iterative sequences. In Lemma 1 the idea of proving the statement 1.2 [1] was used. For the sequence  $z_k$  it cannot be stated that it converges to the solution of equation (1), but for each  $k$ , fixed by the conditions of the following theorems, it is possible to determine a neighbourhood of the point  $x^*$ ,  $x^*$  being the solution of equation (1), to which  $z_k$  belongs. Furthermore, it is possible to determine the point from that neighbourhood which represents a better approximation for  $x^*$  than  $z_k$  is. The neighbourhood diameter depends on the operators  $A_k$  and  $B_k$  and can be made small up to the extent to which we are able to determine these operators. Let us list some notations which will be used in this paper.

$$(5) \quad x_n = Tx_{n-1} + f, \quad x_0 \in B \quad (n=1, 2, \dots)$$

$$(6) \quad \begin{cases} \delta z_{2i} = z_{2i} - z_{2i-1} & (i=1, 2, \dots) \\ \delta z_{2i+1} = z_{2i+1} - z_{2i} & (i=0, 1, \dots) \end{cases}$$

$$(7) \quad Gz_k(s) = z_k + s\delta z_k$$

$$(8) \quad Iz_k(s, t, p, q) = [Gz_k(s) + t_k, \quad Gz_k(p) + q_k]$$

$$(9) \quad \begin{cases} \phi_k(A, B) = -T_{k-1}A_k z_{k-2} + B_k z_{k-1} + (B_k A_k + B_k) u_k - B_k A_k z_{k-2} \\ \phi'_k(A, B) = -T_{k-1}B_k z_{k-2} + A_k z_{k-1} + (A_k^2 + B_k) u_k + A_k B_k z_{k-2} \end{cases}$$

where

$$(10) \quad \begin{cases} u_k = z_{k-1} - (A_k + B_k) z_{k-2} & \text{for } k = 2i \\ u_k = z_{k-2} & \text{for } k = 2i+1 \end{cases}$$

$$(11) \quad \begin{cases} \phi_k(A, B) = (B_k - A_k) z_{k-1} + (B_k A_k + A_k B_k) u_k - B_k A_k z_{k-2} + A_k f \\ \phi'_k(A, B) = (A_k - B_k) z_{k-1} + (A_k^2 + B_k^2) u_k + A_k B_k z_{k-2} + B_k f \end{cases}$$

LEMMA 1. Let the equation (1) be given in  $B$  with linear monotonously non-increasing operator  $T$  which satisfies condition (2). Let for some  $j$  in sequence (5) there exist  $p_j, q_j \in B$  so that it holds that

$$(12) \quad p_i \leq \delta x_i \leq q_i \quad (i=j-1, j) \quad \text{and}$$

$$(13) \quad \begin{cases} p_j \geq s_j q_{j-1} + s_j q_j \\ q_j \leq s_j p_{j-1} + s_j p_j \end{cases}$$

where  $s_j$  and  $S_j$  are real numbers and

$$(14) \quad 0 < s_j \leq S_j$$

Then, for  $j=2i$  operator  $T'$  maps the interval  $Ix_j(-s, 0, -s, 0)$  into itself and for  $j=2i+1$  the same operator maps the interval  $Ix_j(s, 0, s, 0)$  into itself.

**P r o o f.** Let  $j=2i$ . From (12) and (13) we get

$$(15) \quad s_j \delta x_{j-1} + s_j \delta x_j \leq \delta x_j \leq S_j \delta x_{j-1} + s_j \delta x_j$$

By applying operator  $T$  onto the inequality (15), because of  $\delta x_j = -T\delta x_{j-1}$ , we get

$$x_j - s_j \delta x_j \geq T(x_j - S_j \delta x_j) + f$$

$$v_0 \geq Tu_0 + f = v_1$$

$$v_0 = x_j - S_j \delta x_j$$

$$u_0 = x_j - s_j \delta x_j$$

From (15) it also follows that

$$u_0 \leq Tv_0 + f = u_1$$

Because of (14)  $u_0 \leq v_0$  so that

$$u_0 \leq u_1 \leq v_1 \leq v_0$$

For an arbitrary  $s \in [u_0, v_0]$  it holds that

$$u_1 = Tv_0 + f \leq Ts + f \leq Tu_0 + f = v_1$$

Hence, operator  $T'$  leaves the interval  $Ix_j(-s, 0, -s, 0)$  invariant. In a similar way, the statement for  $j=2i+1$  can be proved.

COROLLARY 1. The quantities  $p_i, q_i$  ( $i=j, j-1$ ) determined in Lemma 1 are nonnegative.

THEOREM 1. Let the linear monotonously nonincreasing operator  $T$  be defined in  $B$ . Let for some  $k \geq 2$  in sequence (3) the following hold

$$1.1. \quad (T-A_k)u_k \leq T_n u_k \leq (T+B_k)u_k \quad (n=k, k-1)$$

$$u_k = z_{k-2}, \quad z_{k-1} - (A_k + B_k)z_{k-2}$$

1.2. There are  $g_k, G_k \in R$  such that

$$0 < g_k \leq G_k$$

a). for  $k=2i$

$$(1-G_k)\delta z_k - g_k \delta z_{k-1} \geq (A_k + g_k B_k + G_k B_k)w_k + \Phi_k(A, B) + G_k \Phi'_k(A, B)$$

$$G_k \delta z_{k-1} - (1-g_k)\delta z_k \geq (B_k + g_k A_k + G_k A_k)w_k + \Phi'_k(A, E) + g_k \Phi_k(A, B)$$

$$w_k = z_{k-1} - (A_k + B_k)z_{k-2}$$

b)  $k=2i+1$

$$(1-G_k)\delta z_k - g_k \delta z_{k-1} \geq (B_k + g_k A_k + G_k A_k)z_{k-2} + \Phi'_k(A, B) + G_k \Phi_k(A, B)$$

$$G_k \delta z_{k-1} - (1-g_k)\delta z_k \geq (A_k + g_k B_k + G_k B_k)z_{k-2} + \Phi'_k(A, B) + g_k \Phi'_k(A, B)$$

Then, in the case  $k=2i$ , operator  $T'$  maps the interval  $Ix_2(-s, 0, -s, 0)$  into itself and, when  $k=2i+1$ , operator  $T'$  maps the interval  $Ix_2(s, 0, s, 0)$  into itself. In addition  $s_2=g_k, s_2=G_k$ , and  $x_n$  is determined by (5) for  $x_0=z_{k-2}$ .

P r o o f. For  $k=2i$  we shall determine the quantities  $p_i, q_i$  ( $i=1, 2$ ) which satisfy the conditions of Lemma 1 for  $x_n$  determined in the above way. Let us introduce the notations

$$(16) \quad \left\{ \begin{array}{l} \bar{z}_n = T_{k+n-2}\bar{z}_{n-1} + f, \quad \bar{z}_0 = z_{k-2} \quad (n=1, 2, \dots) \\ \ell_n = (T + (-1)^n (A_k)^{2-n} (B_k)^{n-1})\ell_{n-1} + f, \quad \ell_0 = \bar{z}_0 \\ y_n = (T + (-1)^{n-1} (A_k)^{n-1} (B_k)^{2-n})y_{n-1} + f, \quad y_0 = \bar{z}_0 \\ x_n = Tx_{n-1} + f \quad , \quad x_0 = z_{k-2} \\ (A_k)^0 = (B_k)^0 = E, \quad E \text{ the identity operator.} \end{array} \right.$$

According to condition 1.1

$$(17) \quad \ell_1 \leq \bar{z}_1 \leq y_1$$

Let us show that

$$(18) \quad \ell_2 \geq \bar{z}_2 \geq y_2$$

Because of 1.1 it follows that

$$\begin{aligned} \ell_1 &= T\bar{z}_0 + f + \rho_{k-1} - \rho_{k-1} - A_k \bar{z}_0 \geq w_k \\ \ell_2 &\geq T\ell_1 + B_k w_k + f \geq T\ell_1 + \rho_{k-1} + f \geq \bar{z}_2 \\ \bar{z}_2 &\geq T\bar{z}_1 - A_k \bar{z}_1 + f \geq (T - A_k) y_1 + f = y_2 \end{aligned}$$

On the basis of the above inequalities we get the following relation between  $x_n$  and  $\bar{z}_n$

$$(19) \quad \begin{cases} x_n = \bar{z}_n + (-1)^{n-1} a_n + (-1)^n k_n & (n=1,2) \\ x_n = \bar{z}_n + (-1)^n b_n + (-1)^{n-1} c_n & (n=1,2) \end{cases}$$

where

$$\begin{cases} x_n = y_n + (-1)^n k_n \\ \bar{z}_n = \ell_n + (-1)^{n-1} c_n \\ y_n = \bar{z}_n + (-1)^{n-1} a_n \\ \ell_n = \bar{z}_n + (-1)^n b_n \end{cases}$$

In view of (17) and (18) it holds that  $a_i \geq 0$ ,  $b_i \geq 0$ , ( $i=1,2$ ). Since

$$(20) \quad \begin{cases} T\bar{z}_0 \leq \bar{z}_1 - f + A_k w_k \\ -TH\bar{z}_0 \leq -T_{k-1}H\bar{z}_0 + B_k w_k \quad (H=A_k, B_k) \end{cases}$$

$$(21) \quad \begin{cases} c_2 = B_k T\bar{z}_0 - TA_k \bar{z}_0 - B_k A_k \bar{z}_0 + B_k f \\ k_2 = A_k T\bar{z}_0 - TB_k \bar{z}_0 + A_k B_k \bar{z}_0 + A_k f \end{cases}$$

after introducing (20) into (21) we get

$$(22) \quad \begin{cases} c_2 \leq \phi_k(A, B), \\ k_2 \leq \phi'_k(A, B) \end{cases}$$

From (19), (22), (6) it follows that the quantities

$$(23) \quad \begin{cases} p_1 = \delta z_{k-1} - A_k w_k \\ p_2 = \delta z_k - A_k w_k - \phi_k(A, B) \\ q_1 = \delta z_{k-1} + B_k w_k \\ q_2 = \delta z_k + B_k w_k + \phi'_k(A, B) \end{cases}$$

satisfy inequality (12) for  $j=2$ , while  $x_j$  is determined by (16).

The quantities (23) also satisfy inequalities (13) for  $s_2=g_k$ ,  $s_2=g_k$ , hence after applying Lemma 1 the statement is proved.

In a similar way, it can be shown that for  $k=2i+1$  the quantities

$$(24) \quad \begin{cases} p_1 = \delta z_{k-1} - B_k z_{k-2} \\ p_2 = \delta z_k - B_k z_{k-2} - \phi'_k(A, B) \\ q_1 = \delta z_{k-1} + A_k z_{k-2} \\ q_2 = \delta z_k + A_k z_{k-2} + \phi_k(A, B) \end{cases}$$

satisfy inequalities (12) and (13) for  $j=2$  and  $s_2=g_k$ ,  $s_2=g_k$ .

**COROLLARY 2.** Let condition 1.1 of Theorem 1 hold. Let  $H u_k > 0$  ( $H=A_k, B_k$ ), where  $u_k$  is determined by (10). Then,

$$\phi_k(A, B) \geq 0 \quad \text{and} \quad \phi'_k(A, B) \geq 0 .$$

**THEOREM 2.** Let the operators  $A_k$  and  $B_k$  be commutative with operator  $T$ . Theorem 1 is valid if  $\phi_k$  is replaced by  $\phi_k$  and  $\phi'_k$  by  $\phi'_k$ .

**P r o o f.** The theorem can be proved in the same way as Theorem 1 but the following majorizations have to be used

$$c_2 \leq \phi_k(A, B)$$

$$k_2 \leq \phi'_k(A, B)$$

**THEOREM 3.** Let a linear monotonously nonincreasing operator  $T$  be defined in  $B$ . Let for a  $k \geq 2$  in sequence (3) it holds that

$$\begin{aligned} 3.1. \quad & (T+A_k)u_k \leq T_n u_k \leq (T-B_k)u_k \quad (n=k, k-1) \\ & u_k = (z_{k-2}, z_{k-1} - (A_k + B_k)z_{k-2}) \end{aligned}$$

3.2. There exist such real numbers  $g_k$  and  $G_k$  that

$$0 < g_k \leq G_k \quad \text{and}$$

a) for  $k=2i$

$$(1-G_k)\delta z_k - g_k \delta z_{k-1} \geq -(A_k + G_k B_k + g_k B_k)w_k + \phi_k(B, A) - g_k \phi'_k(B, A)$$

$$G_k \delta z_{k-1} - (1-g_k)\delta z_k \geq -(B_k + g_k A_k + G_k A_k)w_k - \phi'_k(B, A) - g_k \phi'_k(B, A)$$

b) for  $k=2i+1$

$$(1-G_k)\delta z_k - g_k \delta z_{k-1} \geq -(A_k + G_k B_k + g_k B_k)z_{k-2} - \phi'_k(B, A) - G_k \phi_k(B, A)$$

$$(1-g_k)\delta z_k - G_k \delta z_{k-1} \leq (B_k + G_k A_k + g_k A_k)z_{k-2} + g_k \phi'_k(B, A) + \phi_k(B, A)$$

Then, operator  $T'$  leaves invariant the interval  $Ix_2(-s, 0, -s, 0)$  for  $k=2i$ , and interval  $Ix_2(s, 0, s, 0)$  for  $k=2i+1$ , respectively. Here  $s_2 = G_k$ ,  $s_2 = g_k$  and  $x_n$  is determined by (16).

**P r o o f.** The proof is similar to that for Theorem 1 where sequences  $\ell_n$  and  $y_n$  are defined in the following way

$$\ell_n = (T + (-1)^{n-1}(A_k)^{2-n}(B_k)^{n-1})\ell_{n-1} + f, \quad \ell_0 = z_{k-2} \quad (n=1, 2)$$

$$y_n = (T + (-1)^n(A_k)^{n-1}(B_k)^{2-n})y_{n-1} + f, \quad y_0 = z_{k-2}.$$

Afterwards it is necessary to show that for  $k=2i$  the quantities

$$p_1 = \delta z_{k-1} + A_k w_k$$

$$q_2 = \delta z_{k-1} - B_k w_k$$

$$p_2 = \delta z_k - \phi_k(B, A) - B_k w_k$$

$$q_2 = \delta z_k + \phi'_k(B, A) + A_k w_k$$

and, for  $k=2i+1$  the quantities

$$p_1 = \delta z_{k-1} + B_k z_{k-2}$$

$$q_1 = \delta z_{k-1} - A_k z_{k-2}$$

$$p_2 = \delta z_k + B_k z_{k-2} + \phi_k(B, A)$$

$$q_2 = \delta z_k - A_k z_{k-2} - \phi'_k(B, A)$$

satisfy inequalities (12) and (13) for  $j=2$ ,  $s_2=a_k$ ,  $s_2=g_k$ .

**THEOREM 4.** Let the operators  $A_k$  and  $B_k$  be commutative with operator  $T$ . Then, Theorem 3 holds if  $\phi_k$  is replaced by  $\phi_k$  and  $\phi'_k$  by  $\phi'_k$ .

**COROLLARY 3.** If condition 3.1 is satisfied by  $A_k u_k \leq 0$  and  $B_k u_k \leq 0$ ,  $u_k$  is determined by (10), then,

$$\phi_k(B, A) \leq 0 \quad \text{and} \quad \phi'_k(B, A) \leq 0.$$

In the above theorems the invariant intervals for operator  $T'$  were determined. The interval boundaries were expressed in terms of a function of  $x_n$  and  $z_n$ . Using the relation between  $x_n$  and  $z_n$  we shall determine a somewhat wider interval  $Iz_k(U, m, v, n)$ , so that

$$Ix_2(u, 0, v, 0) \subset Iz_k(U, m, v, n) = Iz_k$$

We shall show that for  $k=2i$

$$\begin{cases} m_k = -c + U_k(k+q'_k) \\ n_k = k - V_k(c+p'_k) \end{cases}$$

and for  $k=2i+1$

$$\begin{cases} m_k = -c + U_k(-k-p'_k) \\ n_k = k + V_k(c+q'_k), \text{ where} \end{cases}$$

$$U_k = u_2, \quad V_k = v_2,$$

$$(25) \quad \begin{cases} p'_k = \delta z_{k-1} - p_1 \\ q'_k = q_1 - \delta z_{k-1} \end{cases}$$

$$\begin{cases} c_2 \leq c \\ k_2 \leq k \end{cases} .$$

The functions which we can introduce for  $c$  and  $k$  as well as for  $p_1$  and  $q_1$  differ from the theorem to theorem and should be determined for each theorem separately.

For  $k=2i$  we have  $U_k < 0$ ,  $V_k < 0$  (Lemma 1.) and

$$\begin{aligned} \bar{z}_1 - q'_k &\leq x_1 \leq \bar{z}_1 + p'_k \\ \bar{z}_2 - c &\leq x_2 \leq \bar{z}_2 + k , \end{aligned}$$

so that

$$\begin{aligned} x_2 + U_k \delta x_2 &\geq z_k - c + U_k (\delta z_k + q'_k) = Gz_k(U) + m_k \\ x_2 + V_k \delta x_2 &\leq z_k + k + V_k (\delta z_k - c - p'_k) = Gz_k(V) + n_k . \end{aligned}$$

For  $k=2i+1$  we have  $U_k > 0$ ,  $V_k > 0$  and

$$\begin{aligned} \bar{z}_1 - p'_k &\leq x_1 \leq \bar{z}_1 + q'_k \\ \bar{z}_2 - c &\leq x_2 \leq \bar{z}_2 + k , \end{aligned}$$

so that

$$\begin{aligned} x_2 + V_k \delta x_2 &\leq Gz_k(V) + n_k \\ x_2 + U_k \delta x_2 &\geq Gz_k(U) + m_k . \end{aligned}$$

**THEOREM 5.** Let us suppose that by means of Theorem 1 or Theorem 3 the interval  $Iz_k$  and  $Iz_{k+1}$  are determined, and that

$$5.1. \quad q_k \leq q_{k+1}, \quad G_k \geq G_{k+1}$$

5.2.  $p'_i \geq 0$ ,  $q'_i \geq 0$ , ( $i=k, k+1$ ), where  $p'_i$  and  $q'_i$  are determined by (25). Then,

$$(26) \quad Iz_k \subseteq Iz_{k+1}$$

P r o o f. We shall demonstrate only a part of the statement concerning Theorem 1. Theorem 3 can be proved in an analogous way. According to (23) and (24) for  $k=2i$

$$A_k w_k \geq 0, \quad B_k w_k \geq 0, \quad A_{k+1} z_{k-1} \geq 0, \quad B_{k+1} z_{k-1} \geq 0,$$

hence because of Corollary 2  $\Phi'_k(A, B) \geq 0$  and  $\Phi_k(A, B) \geq 0$ .

Consider the difference between the lower limits of the intervals  $Iz_{k+1}$  and  $Iz_k$ :

$$\begin{aligned} & z_{k+1} + g_{k+1} \delta z_{k+1} + m_{k+1} - z_k + G_k \delta z_k - m_k \geq -\delta z_{k+1} (1-g_{k+1}) + G_{k+1} \delta z_k + \\ & + m_{k+1} - m_k = -\delta z_{k+1} (1-g_{k+1}) + G_{k+1} \delta z_k - \Phi'_{k+1}(A, B) - g_k (\Phi'_{k+1}(A, B)) + \\ & + B_{k+1} z_{k+1}) + \Phi_k(A, B) + G_k (\Phi'_k(A, B) + B_k w_k) \geq G_{k+1} \delta z_k - \delta z_{k+1} (1-g_{k+1}) - \\ & - \Phi'_{k+1}(A, B) - g_{k+1} (\Phi'_{k+1}(A, B) + B_{k+1} z_{k+1}) + \Phi_k(A, B) + G_k (\Phi'_k + B_k w_k) \geq 0, \end{aligned}$$

since, according to 1.2 b) for  $k+1=2i+1$

$$\begin{aligned} & G_{k+1} \delta z_k - (1-g_{k+1}) \delta z_{k+1} - g_{k+1} (B_{k+1} z_{k+1} + \Phi'_k(A, B)) - \\ & - \Phi_k(A, B) \geq A_{k+1} z_{k+1} + G_{k+1} B_{k+1} z_{k+1} \geq 0. \end{aligned}$$

For the upper limits

$$\begin{aligned} & z_k - g_k \delta z_k + n_k - z_{k+1} - G_{k+1} \delta z_{k+1} - n_{k+1} \geq (1-g_{k+1}) \delta z_{k+1} - \\ & - g_{k+1} \delta z_k - G_{k+1} \Phi'_{k+1}(A, B) - G_{k+1} A_{k+1} z_{k-1} - \Phi'_k(A, B) + \\ & + \Phi'_k(A, B) + g_k (\Phi_k(A, B) + A_k w_k) \geq 0. \end{aligned}$$

In this way we have obtained relation (26) for  $k=2i$ . The procedure is analogous for  $k=2i+1$ .

Relation (26) for the intervals determined by Theorems 2 and 4 can be obtained in a similar way, if it can be stated that  $k$  and  $c$  are nonnegative.

**REMARK 1.** When  $A_k = B_k = 0$  and  $B = R^n$ , Theorem 1, 2, 3 and 4 are reduced to Theorem 1.2 [1].

Experimental results. In [4] and [5] a nonstationary iterative procedure for solving the Fredholm integral equation of the second kind was described.

$$(27) \quad u(s) = \int_a^b K(s,t)u(t)dt + f(s), \quad (s,t \in [a,b] = I)$$

$$f(s) \in C(I), \quad K(s,t) \in C(I \times I), \quad (a,b \in R).$$

The approximate solution  $z_k(s)$  is determined from the formulas

$$(28) \quad \begin{cases} z_0 = f \\ z_1 = K_{m1}z_0 + f \\ z_k = K_{mk}p_n r_n z_{k-1} + f, \quad (k=2,3,\dots) \end{cases}$$

where

a)  $r_n$  - operator,  $r_n : C = C(I) \rightarrow R^n$ ,  $r_n u = \{u(s_i)\}_{i=1}^n$

b)  $p_n$  - operator,  $p_n : R^n \rightarrow C$ ,  $p_n z = S_\Delta(z, s_j)$ ,

$S_\Delta(z, s_j)$  - third degree spline on the grid

$$\Delta : a = s_1 < s_2 < \dots < s_n = b$$

c)  $K : C \rightarrow C$

$$Ku = \int_a^b K(s,t)u(t)dt$$

The operators  $K_m$  approximate the integral operator  $K$  and they arise as a result of replacement of the integral by some quadratic formula.

d)  $K_m : C \rightarrow C$

$$K_m u = \sum_{j=0}^p d_j(m) K(s, t_j) u(t_j), \quad p = 2^m + 1 \quad \text{where } d_j(m) - \text{weighting coefficient of the applied quadratic formula and } m \text{ is}$$

determined by

$$\|r_n(K_m u - K_{m-1} u)\| \leq \epsilon, \quad \epsilon > 0 \quad \text{given.}$$

The iterative procedure (28) has the form (3) if it is taken that

$$\rho_k = K_{m_k} p_n r_n z_{k-1} - K z_{k-1} .$$

In [4] and [5] the conditions were given which enable us to get the estimation of the form

$$(29) \quad |\rho_k| \leq \varepsilon_1 , \quad \varepsilon_1 = \varepsilon_1(\varepsilon, \|\Delta\|, m_k, q) ,$$

where  $q$  is the order accuracy with which the calculations were carried out. If an estimation of the form (29) is possible, then Theorems 2 and 4 can be applied onto (28) where it has been taken that

$$(30) \quad A_k = B_k = (\varepsilon_1 / (\min_t z_{k-2}(t))^{-1}) E .$$

An application of Theorem 2 is demonstrated on Love's equation

$$K(s, t) = \frac{-1}{\pi(1+(s-t)^2)} , \quad -1 \leq s, t \leq 1 \\ f(s) = 1$$

The computation is stopped when for some  $p$

$$|r_n(z_p - z_{p-1})| \leq \delta .$$

The extremes were determined by means of the cubic spline so that an error of the order  $O(\|\Delta\|^3)$  has been introduced ([4]).

The results are shown in Table 1.  $DG_k$  denotes the lower interval limit obtained after the  $k$ -th integration and  $GG_k$  - the upper limit, while  $AS_k$  denotes the arithmetic mean of the obtained interval. For a comparison, we give the results of Brakhage (*Über die numerische Behandlung von Integralgleichungen nach der Quadraturformel Methode*, Numer. Math. 2, 183-196, (1960)).

$s_i$	$\tilde{u}(s_i)$
0	0.6574172
0.25	0.6638282
0.5	0.6831709
0.75	0.7148688
1	0.7577358

where  $|u^*(s_i) - \tilde{u}(s_i)| \leq 0.0024$ ,  $u^*(s)$  is the solution of equation (27).

TABLE 1.

		$\varepsilon_1 = 10^{-4}$	$\delta = 10^{-6}$	$\varepsilon = 10^{-5}$				
1	DG <sub>2</sub> (s <sub>i</sub> )	GG <sub>2</sub> (s <sub>i</sub> )	AS <sub>2</sub> (s <sub>i</sub> )	DC <sub>3</sub> (s <sub>i</sub> )	GG <sub>3</sub> (s <sub>i</sub> )	AS <sub>3</sub> (s <sub>i</sub> )	z <sub>3</sub> (s <sub>i</sub> )	z <sub>2</sub> (s <sub>i</sub> )
1	.6566548	.6587830	.6577189	.6569388	.6578150	.6573770	.6249890	.6574104
2	.6569104	.6569374	.6579740	.6571951	.6580708	.6576331	.6252747	.6576662
3	.6576786	.6598005	.6587396	.6579645	.6588385	.6584015	.6261320	.7296479
4	.6589601	.6610739	.6600170	.6592481	.6601195	.6596839	.6275620	.7306042
5	.6607566	.6628587	.6618078	.6610472	.6619153	.6614814	.6295655	.6615236
6	.6630678	.6651559	.6641119	.6633620	.6642258	.6637940	.6321411	.6638279
7	.6659029	.6679728	.6669378	.6662002	.6670587	.6666296	.6352980	.6666608
8	.6692557	.6713049	.6702805	.6695573	.6704090	.6699831	.6390278	.7358048
9	.6731286	.6751542	.6741414	.6734343	.6742787	.6738565	.6433313	.7383280
10	.6775193	.6795185	.6783190	.6778290	.6786654	.6782472	.6482043	.7445774
11	.6824231	.6843927	.6834080	.6827388	.6835661	.6831524	.6536431	.7483046
12	.6878309	.6897686	.6887999	.6881499	.6889672	.6885586	.6596596	.7524297
13	.6937294	.6956322	.6946809	.6940510	.6948576	.6944544	.6661501	.7569458
14	.7001002	.7019658	.7010331	.7004232	.7012186	.7008209	.6732827	.7618415
15	.7069178	.7087445	.7078311	.7080252	.7072418	.7076335	.6806293	.7076597
16	.7141521	.7159381	.7150452	.7144756	.7152464	.7148612	.6886642	.7148862
17	.7217648	.7235084	.7226367	.7220736	.7228317	.7224526	.6970160	.7722490
18	.7297127	.7314122	.7305642	.7300320	.7307768	.7304044	.7057638	.7786131
19	.7379453	.7395997	.7387726	.7382593	.7389903	.7386248	.7147927	.7386456
20	.7464106	.7480192	.7472150	.7467139	.7474360	.7470777	.7240670	.7912426
21	.7550457	.7566085	.7553496	.7558272	.7560527	.7557013	.73335219	.7978809
								.8046689

g<sub>k</sub>G<sub>k</sub>

0.3069177

0.3149267

0.3089443

0.3145148

 $\max(G_k(s_i) - D_k(s_i)/2)$  0.00010140

0.0004381

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## REZIME

O ALTERNATIVNIM NESTACIONARNIM  
ITERATIVNIM POSTUPCIMA

U | 1 | su date teoreme koje omogućavaju ubrzanje stacionarnih iterativnih postupaka i daju aposteriornu ocenu greške. U ovom radu su dokazane analogne teoreme za nestacionarne iterativne postupke.