On Rational Functions Related to Algorithms for a Computation of Roots. I

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Abstract

We discuss a less known but surprising fact: a very old algorithm for computing square root known as the Bhaskara-Brouncker algorithm contains another and faster algorithms. A similar approach was obtained earlier by A.K. Yeyios [8] in 1992. By the way, we shall present a few useful facts as an essential completion of [8]. In particular, we present a direct proof that k - th Yeyios iterative algorithm is of order k. We also observe that Chebyshev polynomials T_n and U_n are a special case of a more general construction. The most valuable idea followed this paper is contained in applications of a simple rational function $\Phi(w, z) = \frac{z-w}{z+w}$.

Key words: Algorithms, iterative methods, polynomials, recurrence relations

1. INTRODUCTION.

Bhaskara-Brouncker algorithm. Let $x_a[n] = \frac{p_n(a)}{q_n(a)}$, where

$$\begin{cases} p_{n+1}(a) = p_n(a) + q_n(a)a; \\ q_{n+1}(a) = p_n(a) + q_n(a); \\ p_1(a) = q_1(a) = 1. \end{cases}$$

Thus $x_a[n+1] = \frac{x_a[n]+a}{x_a[n]+1}$. First nine elements of the sequel $x_a[n]$ are the following

$$\begin{aligned} x_a[1] &= 1, \ x_a[2] = \frac{a+1}{2}, \ x_a[3] = \frac{3a+1}{a+3}, \ x_a[4] = \frac{a^2+6a+1}{4a+4}, \\ x_a[5] &= \frac{5a^2+10a+1}{a^2+10a+5}, \ x_a[6] = \frac{a^3+15a^2+15a+1}{6a^2+20a+6}, \ x_a[7] = \frac{7a^3+35a^2+21a+1}{a^3+21a^2+35a+7}, \\ x_a[8] &= \frac{a^4+28a^3+70a^2+28a+1}{8a^3+56a^2+56a+8}, \ x_a[9] = \frac{9a^4+84a^3+126a^2+36a+1}{a^4+36a^3+126a^2+84a+9}. \end{aligned}$$

There is known that
$$\lim_{n \to \infty} x_a[n] = \sqrt{a} \text{ and }$$

$$\left|x_{a}[n] - \sqrt{a}\right| = \left|\frac{p_{n}(a)}{q_{n}(a)} - \sqrt{a}\right| \le \frac{1}{q_{n}(a)(p_{n}(a) + q_{n}(a)\sqrt{a})} < \frac{1}{2q_{n}(a)^{2}}.$$

Heron's algorithm.

$$y_a[n+1] = \frac{1}{2} \left(y_a[n] + \frac{a}{y_a[n]} \right), \ y_a[0] = 1.$$

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$$\begin{split} y_a[0] &= 1, y_a[1] = \frac{a+1}{2}, \ y_a[2] = \frac{a^2 + 6a + 1}{4a + 4}, \ y_a[3] = \frac{a^4 + 28a^3 + 70a^2 + 28a + 1}{8a^3 + 56a^2 + 56a + 8}. \\ \text{If } F_a[n] &= \frac{y_a[n] - \sqrt{a}}{y_a[n] + \sqrt{a}} \text{ then, as it was observed by [6] } F_a[n+1] = F_a[n]^2, \text{ which implies} \end{split}$$

$$F_a[n] = F_a[0]^{2^n} = \left(\frac{y_a[0] - \sqrt{a}}{y_a[0] + \sqrt{a}}\right)^{2^n}$$

If we put $\varepsilon_a[n] = y_a[n] - \sqrt{a}$ then

$$F_a[n] = \frac{\varepsilon_a[n]}{\varepsilon_a[n] + 2\sqrt{a}}, \ \varepsilon_a[n] = 2\sqrt{a} \frac{F_a[n]}{1 - F_a[n]}$$

and therefore

$$|\varepsilon_a[n+1]| = \frac{\varepsilon_a[n]^2}{|2\varepsilon_a[n] + 2\sqrt{a}|}$$

with

$$\lim_{n \to \infty} \frac{|\varepsilon_a[n+1]|}{\varepsilon_a[n]^2} = \frac{1}{2\sqrt{a}}.$$

Halley's algorithm.

$$z_a[n+1] = \frac{z_a[n](3a+z_a[n]^2)}{3z_a[n]^2+a}, \ z_a[0] = 1.$$
$$z_a[1] = \frac{3a+1}{a+3}, \ z_a[2] = \frac{9a^4+84a^3+126a^2+36a+1}{a^4+36a^3+126a^2+84a+9}$$

Following [6] (who considered the case of Heron's algorithm) we also define in this case $G_a[n] = \frac{z_a[n] - \sqrt{a}}{z_a[n] + \sqrt{a}}$ and we easily check that $G_a[n + 1] = G_a[n]^3$. Hence if $\varepsilon_a[n] = z_a[n] - \sqrt{a}$ we get

$$G_a[n] = \frac{\varepsilon_a[n]}{\varepsilon_a[n] + 2\sqrt{a}}, \ \varepsilon_a[n] = 2\sqrt{a} \frac{G_a[n]}{1 - G_a[n]}$$

and thus

$$|\varepsilon_{a}[n+1]| = |\varepsilon_{a}[n]|^{3} \frac{1}{4a} \frac{(1-G_{a}[n])^{2}}{1+G_{a}[n]+G_{a}[n]^{2}}$$
$$= |\varepsilon_{a}[n]|^{3} \frac{1}{3\varepsilon_{a}[n]^{2}+6\sqrt{a}\varepsilon_{a}[n]+4a} = |\varepsilon_{a}[n]|^{3} \frac{1}{3(\varepsilon_{a}[n]+\sqrt{a})^{2}+a}$$
$$|\varepsilon_{a}[n+1]| = 1$$

$$\lim_{n \to \infty} \frac{|\varepsilon_a[n+1]|}{|\varepsilon_a[n]|^3} = \frac{1}{4a}$$

Let us observe that

$$y_a[1] = x_a[2], \ y_a[2] = x_a[4], \ y_a[3] = x_a[8]$$

and

with

$$z_a[1] = x_2[3], \ z_a[2] = x_a[9].$$

We can suppose that

$$y_a[n] = x_a[2^n], \ z_a[n] = x_a[3^n], \ n = 0, 1, 2, \dots$$

We shall check in the next section that it is really true.

Let
$$\Phi(w, z) = \frac{z-w}{z+w}$$
, $R_2(w, z) = \frac{1}{2} \left(z + \frac{w^2}{z} \right)$, $R_3(w, z) = \frac{z(3w^2+z^2)}{3z^2+w^2}$. Then
 $\Phi(w, R_2(w, z)) = \Phi(w, z)^2$, $\Phi(w, R_3(w, z)) = \Phi(w, z)^3$.

The above observations for $F_a[n]$ and $G_a[n]$ are equivalent to $y_a[n+1] = R_2(\sqrt{a}, y_a[n]), \ z_a[n+1] = R_3(\sqrt{a}, z_a[n])$ and

$$\Phi(\sqrt{a}, R_2(\sqrt{a}, y_a[n])) = \Phi(\sqrt{a}, y_a[n])^2, \ \Phi(\sqrt{a}, R_3(\sqrt{a}, z_a[n])) = \Phi(\sqrt{a}, z_a[n])^3.$$

Now we introduce a sequence of rational functions $R_k(w, z)$ by

$$\Phi(w, R_k(w, z)) = \Phi(w, z)^k, \ k = 1, 2, \dots$$

The basic properties of R_k , which play a crucial role, are contained in the following.

Theorem 1.1. For all $n, m \ge 1$ we have $R_{mn}(w, z) = R_m(w, R_n(w, z))$. If we put for a fixed $w \Phi_w(z) = \Phi(w, z)$ then $\Phi_w^{-1}(z) = w \frac{1+z}{1-z}$ and

$$R_k(w,z) = \Phi_w^{-1}(\Phi_w(z)^k) = w \frac{(z+w)^k + (z-w)^k}{(z+w)^k - (z-w)^k}, \ k = 1, 2, \dots$$

Let a sequence $\zeta_w[n]$ be defined by the recurrence formula $\zeta_w[n+1] = R_k(w, \zeta_w[n]), \ \zeta_w[0] = 1$. Then, if we consider the error function E(w, z) = z - w, we get

$$\frac{|E(w,\zeta_w[n+1])|}{|E(w,\zeta_w[n])|^k} = \frac{|E(w,\zeta_w[n+1]) + 2w|}{|E(w,\zeta_w[n]) + 2w|^k}.$$

Hence, if $\lim_{n \to \infty} E(w, \zeta_w[n]) = 0$, then

$$\lim_{n \to \infty} \frac{|E(w, \zeta_w[n+1])|}{|E(w, \zeta_w[n])|^k} = \left(\frac{1}{2|w|}\right)^{k-1}, \ k \ge 2.$$

This means (cf. [7] and [8] for the definition) that the iterative method $\zeta_w[n]$ is of order k.

Proof. We have

$$\Phi(w, R_m(w, R_n(w, z)) = \Phi(w, R_n(w, z))^m = \Phi(w, z)^{nm} = \Phi(w, R_{mn}(w, z),$$

which gives $R_{mn}(w, z) = R_m(w, R_n(w, z)).$

2. BHASKARA-BROUNCKER ALGORITHM GIVES HERON'S AND HALLEY'S ALGORITHMIC SEQUENCES.

$$\begin{cases} p_0(a) = q_0(a) = 1, \ p_1(a) = a + 1, \ q_1(a) = 2\\ p_{n+1}(a) = p_n(a) + aq_n(a)\\ q_{n+1}(a) = p_n(a) + q_n(a)\\ \end{cases}$$

$$\begin{cases} p_0(a) = q_0(a) = 1, \ p_1(a) = a + 1, \ q_1(a) = 2\\ p_{n+2}(a) = 2p_{n+1}(a) + (a - 1)p_n(a)\\ q_{n+2}(a) = 2q_{n+1}(a) + (a - 1)q_n(a) \end{cases}$$
If $P_n(a) = \frac{p_{n+1}(a)}{p_n(a)}, \ Q_n(a) = \frac{q_{n+1}(a)}{q_n(a)}, \ \text{then}\\ P_{n+1}(a) = 1 + (a - 1)/P_n(a), \ Q_{n+1}(a) = 1 + (a - 1)/Q_n(a). \end{cases}$

$$\begin{bmatrix} p_{n+1}(a) & p_n(a) \\ p_n(a) & p_{n-1}(a) \end{bmatrix} = \begin{bmatrix} a+1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ a-1 & 0 \end{bmatrix}^n, \ n = 0, 1, 2, 3, \dots$$
$$\begin{bmatrix} q_{n+1}(a) & q_n(a) \\ q_n(a) & q_{n-1}(a) \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ a-1 & 0 \end{bmatrix}^n, \ n = 0, 1, 2, 3, \dots$$
$$\frac{1}{a} \begin{bmatrix} 1 & -1 \\ -1 & a+1 \end{bmatrix} \begin{bmatrix} p_{n+1}(a) & p_n(a) \\ p_n(a) & p_{n-1}(a) \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & -2 \end{bmatrix} \begin{bmatrix} q_{n+1}(a) & q_n(a) \\ q_n(a) & q_{n-1}(a) \end{bmatrix},$$
in particular

$$q_n(a) = \frac{p_{n+1}(a) - p_n(a)}{a}, \ \frac{p_n(a)}{q_n(a)} = \frac{ap_n(a)}{p_{n+1}(a) - p_n(a)} = \frac{a}{\frac{p_{n+1}(a)}{p_n(a)} - 1}.$$

Since

$$\begin{bmatrix} 2 & 1\\ a-1 & 0 \end{bmatrix} = \begin{bmatrix} -\frac{1}{\sqrt{a}+1}\frac{1}{\sqrt{a}-1} \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1-\sqrt{a} & 0\\ 0 & 1+\sqrt{a} \end{bmatrix} \begin{bmatrix} \frac{1-a}{2\sqrt{a}} & \frac{1}{2}(1+\frac{1}{\sqrt{a}}) \\ \frac{-1+a}{2\sqrt{a}} & \frac{1}{2}(1-\frac{1}{\sqrt{a}}) \end{bmatrix}$$

and

$$\begin{bmatrix} 2 & 1\\ a-1 & 0 \end{bmatrix}^n = \begin{bmatrix} -\frac{1}{\sqrt{a+1}} & \frac{1}{\sqrt{a-1}} \\ 1 & 1 \end{bmatrix} \begin{bmatrix} (1-\sqrt{a})^n & 0\\ 0 & (1+\sqrt{a})^n \end{bmatrix} \begin{bmatrix} \frac{1-a}{2\sqrt{a}} & \frac{1}{2}(1+\frac{1}{\sqrt{a}}) \\ \frac{-1+a}{2\sqrt{a}} & \frac{1}{2}(1-\frac{1}{\sqrt{a}}) \end{bmatrix},$$
we get

we get

$$p_n(a) = \frac{1}{2} \left((1 + \sqrt{a})^{n+1} + (1 - \sqrt{a})^{n+1} \right), \ n = 0, 1, \dots$$
$$q_n(a) = \frac{1}{2\sqrt{a}} \left((1 + \sqrt{a})^{n+1} - (1 - \sqrt{a})^{n+1} \right), \ n = 0, 1, \dots$$

Thus we have checked the following fact.

Proposition 2.1.

$$x_a[n] = \sqrt{a} \frac{(1+\sqrt{a})^n + (1-\sqrt{a})^n}{(1+\sqrt{a})^n - (1-\sqrt{a})^n}, \ n = 1, 2, \dots$$

The above Proposition is also a Corollary to the following nice fact.

Theorem 2.2. If
$$x_a[n+1] = \frac{x_a[n]+a}{x_a[n]+1}$$
 then
(2.1) $\Phi(\sqrt{a}, x_a[n+1]) = g(\sqrt{a})\Phi(\sqrt{a}, x_a[n]),$
where $g(u) = \frac{1-u}{1+u}, u \neq 1.$
Proof. Let $h(w, z) = \frac{z+w^2}{z+1}$. To check (2.1), we prove that $\Phi(w, h(w, z)) = g(w)\Phi(w, z)$. Really,

$$\Phi(w,h(w,z)) = \frac{\frac{z+w^2}{z+1} - w}{\frac{z+w^2}{z+1} + w} = \frac{z(1-w) - w(1-w)}{z(1+w) + w(1+w)} = g(w)\Phi(w,z).$$

Corollary 2.3. For any positive integer n we have

(2.2)
$$\Phi(\sqrt{a}, x_a[n]) = \frac{1 - \sqrt{a}}{1 + \sqrt{a}} \Phi(\sqrt{a}, x_a[n-1])$$
$$= \left(\frac{1 - \sqrt{a}}{1 + \sqrt{a}}\right)^k \Phi(\sqrt{a}, x_a[n-k]) = \left(\frac{1 - \sqrt{a}}{1 + \sqrt{a}}\right)^n.$$
(2.3)
$$x_a[n] = \Phi_{\sqrt{a}}^{-1} \left(\left(\frac{1 - \sqrt{a}}{1 + \sqrt{a}}\right)^n\right) = \sqrt{a} \frac{(1 + \sqrt{a})^n + (1 - \sqrt{a})^n}{(1 + \sqrt{a})^n - (1 - \sqrt{a})^n}.$$

Proposition 2.4.

$$x_a[2n] = \frac{1}{2}(x_a[n] + a/x_a[n]), \ n = 1, 2, \dots$$

In particular,

$$x_a[2^{n+1}] = \frac{1}{2}(x_a[2^n] + a/x_a[2^n]), \ n = 0, 1, \dots$$

Proof.

$$\begin{aligned} \frac{1}{2}(x_a[n]+a/x_a[n]) &= \frac{1}{2}\sqrt{a}\left(\frac{(1+\sqrt{a})^n + (1-\sqrt{a})^n}{(1+\sqrt{a})^n - (1-\sqrt{a})^n} + \frac{(1+\sqrt{a})^n - (1-\sqrt{a})^n}{(1+\sqrt{a})^n + (1-\sqrt{a})^n}\right) \\ &= \sqrt{a}\frac{(1+\sqrt{a})^{2n} + (1-\sqrt{a})^{2n}}{(1+\sqrt{a})^{2n} - (1-\sqrt{a})^{2n}} = x_a[2n]. \end{aligned}$$

On can check, in a similar way, next proposition.

Proposition 2.5.

$$x_a[3n] = \frac{x_a[n](3a + x_a[n]^2)}{3x_a[n]^2 + a}, \ n = 1, 2, \dots$$

In particular,

$$x_a[3^{n+1}] = \frac{x_a[3^n](3a + x_a[3^n]^2)}{3x_a[3^n]^2 + a}, \ n = 0, 1, \dots$$

Define

$$h_a(t) = \frac{a+t}{1+z}, \ h_a^2(t) = h_a(h_a(t)) = \frac{a+\frac{a+1}{2}t}{\frac{a+1}{2}+t}, \ h_a^3(t) = \frac{a+\frac{3a+1}{a+3}t}{\frac{3a+1}{a+3}+t}, \dots$$

We propose to the reader to check following facts.

Proposition 2.6.

$$h_a^n(t) = \frac{a + x_a[n]t}{x_a[n] + t}, \ n \ge 1, \ h_a^n(1) = x_a[n+1].$$

Corollary 2.7.

$$\lim_{n \to \infty} h_a^n(t) = \frac{a + \sqrt{at}}{\sqrt{a} + t} = \sqrt{a}$$

and

$$\Phi(\sqrt{a}, h_a^n[t]) = \Phi(\sqrt{a}, t)\Phi(\sqrt{a}, x_a[n]).$$

3. Generalizations of Yeyios polynomials.

Yeyios [8] introduced polynomials P_n and Q_n in the following way.

$$\begin{cases}
P_{n+1}(x) = xP_n(x) + Q_n(x)a; \\
Q_{n+1}(x) = P_n(x) + xQ_n(x); \\
P_0(x) = x, \ Q_0(x) = 1.
\end{cases}$$

 $\begin{cases} P_{0}(x) = x, \ Q_{0}(x) = 1, \ P_{1}(x) = x^{2} + a, \ Q_{1}(x) = 2x, \ P_{-1}(x) = 1, \ Q_{-1}(x) = 0; \\ P_{n+2}(x) = 2xP_{n+1}(x) + (a - x^{2})P_{n}(x); \\ Q_{n+2}(x) = 2xQ_{n+1}(x) + (a - x^{2})Q_{n}(x). \end{cases}$ $\begin{bmatrix} P_{n+1}(x) & P_{n}(x) \\ P_{n}(x) & P_{n-1}(x) \end{bmatrix} = \begin{bmatrix} x^{2} + a & x \\ x & 1 \end{bmatrix} \begin{bmatrix} 2x & 1 \\ a - x^{2} & 0 \end{bmatrix}^{n}, \ n = 0, 1, 2, 3, \dots$ $\begin{bmatrix} Q_{n+1}(x) & Q_{n}(x) \\ Q_{n}(x) & Q_{n-1}(x) \end{bmatrix} = \begin{bmatrix} 2x & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 2x & 1 \\ a - x^{2} & 0 \end{bmatrix}^{n}, \ n = 0, 1, 2, 3, \dots$ $\frac{1}{a} \begin{bmatrix} 1 & -x \\ -x & a + x^{2} \end{bmatrix} \begin{bmatrix} P_{n+1}(x) & P_{n}(x) \\ P_{n}(x) & P_{n-1}(x) \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & -2x \end{bmatrix} \begin{bmatrix} Q_{n+1}(x) & Q_{n}(x) \\ Q_{n}(x) & Q_{n-1}(x) \end{bmatrix}.$ In particular

$$Q_n(x) = \frac{P_{n+1}(x) - xP_n(x)}{a}, \quad \frac{P_n(x)}{Q_n(x)} = \frac{aP_n(x)}{P_{n+1}(x) - xP_n(x)} = \frac{a}{\frac{P_{n+1}(x)}{P_n(x)} - x}.$$

Since

$$\begin{bmatrix} 2x & 1\\ a - x^2 & 0 \end{bmatrix} = \begin{bmatrix} -\frac{1}{\sqrt{a} + x} \frac{1}{\sqrt{a} - x} \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x - \sqrt{a} & 0\\ 0 & x + \sqrt{a} \end{bmatrix} \begin{bmatrix} \frac{x^2 - a}{2\sqrt{a}} & \frac{1}{2}(1 + \frac{x}{\sqrt{a}}) \\ \frac{-x^2 + a}{2\sqrt{a}} & \frac{1}{2}(1 - \frac{x}{\sqrt{a}}) \end{bmatrix}$$

and

$$\begin{bmatrix} 2x & 1\\ a - x^2 & 0 \end{bmatrix}^n = \begin{bmatrix} -\frac{1}{\sqrt{a} + x} \frac{1}{\sqrt{a} - x} \\ 1 & 1 \end{bmatrix} \begin{bmatrix} (x - \sqrt{a})^n & 0\\ 0 & (x + \sqrt{a})^n \end{bmatrix} \begin{bmatrix} \frac{x^2 - a}{2\sqrt{a}} & \frac{1}{2}(1 + \frac{x}{\sqrt{a}}) \\ \frac{-x^2 + a}{2\sqrt{a}} & \frac{1}{2}(1 - \frac{x}{\sqrt{a}}) \end{bmatrix},$$

we get

$$P_n(a,z) = \frac{1}{2} \left((z+\sqrt{a})^{n+1} + (z-\sqrt{a})^{n+1} \right), \ n = 0, 1, \dots$$
$$Q_n(a,z) = \frac{1}{2\sqrt{a}} \left((z+\sqrt{a})^{n+1} - (z-\sqrt{a})^{n+1} \right), \ n = 0, 1, \dots$$
$$S_n(a,z) = \frac{P_{n-1}(a,z)}{Q_{n-1}(a,z)} = \sqrt{a} \frac{(z+\sqrt{a})^n + (z-\sqrt{a})^n}{(z+\sqrt{a})^n - (z-\sqrt{a})^n}.$$

Proposition 3.1.

$$S_n(a,z) = zx_n[a/z^2].$$

Theorem 3.2. (A.K. Yeyios [8]) For all $n, m \ge 1$

$$S_{nm}(az) = S_n(a, S_m(a, z)).$$

$$\hat{P}_n(w,z) = \frac{1}{2} \left((z+w)^n + (z-w)^n \right), \ \hat{Q}_n(z,w) = \frac{1}{2w} \left((z+w)^{n+1} - (z-w)^{n+1} \right),$$
$$\hat{S}_n(w,z) = \frac{\hat{P}_n(w,z)}{\hat{Q}_{n-1}(w,z)} = R_n(w,z).$$

We left to the reader to check the following properties.

Theorem 3.3. For arbitrary $n, m \ge 1$

- $\hat{Q}_n(w,z) = \frac{1}{w(n+2)} \frac{\partial \hat{P}_{n+2}(w,z)}{\partial w}$
- $\hat{S}_{nm}(w,z) = \hat{S}_n(w,\hat{S}_m(w,z)).$
- $\hat{P}_n(\sqrt{a}, z) = P_{n-1}(a, z), \ \hat{Q}_n(\sqrt{a}, z) = Q_n(a, z), \ \hat{S}_n(\sqrt{a}, z) = S_n(a, z).$
- $\hat{P}_n(\sqrt{z^2-1}, z) = P_{n-1}(z^2-1, z) = T_n(z),$ $\hat{Q}_n(\sqrt{z^2-1}, z) = Q_n(z^2-1, z) = U_n(z).$ Here T_n and U_n denote classical Chebyshev polynomials of the first and the second kind, respectively.

Remark 3.4. Let polynomials P_n , $n \ge 0$, satisfy recurrence $P_{n+2}(x) = 2xP_{n+1}(x) - P_n(x)$, $n \ge 0$ and take $Q_n(x) = P_{n+1}(x)/P_n(x)$ which will give a relation $Q_{n+1}(x) = 2x - 1/Q_n(x)$.

Now calculate $\Phi(w, Q_{n+1}(x) - x)$:

$$\Phi(w, Q_{n+1}(x) - x) = \frac{(x - w)Q_n(x) - 1}{(x + w)Q_n(x) - 1} = \frac{x - w}{x + w} \frac{Q_n(x) - 1/(2x - w)}{Q_n(x) - 1/(2x + w)}$$

$$= \Phi(w, x) \frac{Q_n(x) - x + x - 1/(2x - w)}{Q_n(x) - x + x - 1/(2x + w)}.$$

If we choose w so that x - 1/(2x - w) = -w, x - 1/(2x + w) = w, we shall get

$$\Phi(w, Q_{n+1}(x) - x) = \Phi(w, x)\Phi(w, Q_n(x) - x).$$

A proper choice is $w = \sqrt{x^2 - 1}$ and then

$$\Phi(w, Q_{n+1}(x) - x) = \Phi(w, x)^k \Phi(w, Q_{n-k+1}(x) - x), \ k = 1, \dots, n+1.$$

Hence

$$\Phi(w, Q_n(x) - x) = \Phi(w, x)^n \Phi(w, Q_0(x) - x),$$

$$Q_n(x) - x = \Phi_w^{-1} \left(\Phi(w, x)^n \Phi(w, Q_0(x) - x) \right) = w \frac{1 + \Phi(w, x)^n \Phi(w, Q_0(x) - x)}{1 - \Phi(w, x)^n \Phi(w, Q_0(x) - x)},$$

$$Q_n(x) = x + w \frac{1 + \Phi(w, x)^n \Phi(w, Q_0(x) - x)}{1 - \Phi(w, x)^n \Phi(w, Q_0(x) - x)}$$

and we can obtain (in an alternative way) formulas for $P_n(x)$. Consider, as an example, $P_0(x) = 1$, $P_1(x) = x$, $Q_0(x) = x$. Then $\Phi(w, Q_0(x) - x) = -1$, whence

$$Q_n(x) = x + w \frac{1 - \Phi(w, x)^n}{1 + \Phi(w, x)^n} = \frac{x(1 + \Phi(w, z)^n) + w(1 - \Phi(w, z)^n)}{1 + \Phi(w, z)^n}$$
$$= \frac{x + w + (x - w)\Phi(w, x)^n}{1 + \Phi(w, x)^n} = (x + w)\frac{1 + \Phi(w, x)^{n+1}}{1 + \Phi(w, x)^n}.$$

Since $P_n(x) = Q_{n-1}(x) \cdot Q_{n-2}(x) \cdots Q_0(x)$, we get

$$P_n(x) = (x+w)^n \frac{1+\Phi(w,x)^n}{1+\Phi(w,x)^0} = \frac{1}{2} \left((x+w)^n + (x-w)^n \right)$$

which is known as a formula for Chebyshev polynomials $P_n(x) = T_n(x)$.

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