

(1)

$$\sup_{k \geq 0} \sup_{x \in B} \|A_k^{-1}(x)\|_{\mathcal{L}(E'; E)} \leq M,$$

(2) $\beta < 1$ and

$$\sup_{k \geq 0} \sup_{x, x' \in B} \|J''(x) - A_k(x')\|_{\mathcal{L}(E; E')} \leq \frac{\beta}{M}$$

(3)

$$\|J'(x_0)\| \leq \frac{r}{M}(1 - \beta).$$

Then the sequence (x_k) defined by

$$x_{k+1} = x_k - A_k^{-1}(x_\ell)(J'(x_k)), \quad 0 \leq \ell \leq k$$

is entirely contained within B and converges to a zero a of J' , which is the only zero of J' in B . Furthermore, the convergence is geometric, which means that

$$\|x_k - a\| \leq \frac{\|x_1 - x_0\|}{1 - \beta} \beta^k.$$

In the next theorem, which follows immediately from Theorem 41.2, we assume that the $A_k(x)$ are isomorphisms in $\mathcal{L}(E, E')$ that are independent of $x \in \Omega$.

Theorem 41.5. *Let E be a Banach space and let $J: \Omega \rightarrow \mathbb{R}$ be twice differentiable on the open subset $\Omega \subseteq E$. If $a \in \Omega$ is a point such that $J'(a) = 0$, if $J''(a)$ is a linear isomorphism, and if there is some λ with $0 < \lambda < 1/2$ such that*

$$\sup_{k \geq 0} \|A_k - J''(a)\|_{\mathcal{L}(E; E')} \leq \frac{\lambda}{\|(J''(a))^{-1}\|_{\mathcal{L}(E'; E)}},$$

then there is a closed ball B of center a such that for every $x_0 \in B$, the sequence (x_k) defined by

$$x_{k+1} = x_k - A_k^{-1}(J'(x_k)), \quad k \geq 0,$$

is entirely contained within B and converges to a , which is the only zero of J' in B . Furthermore, the convergence is geometric, which means that

$$\|x_k - a\| \leq \beta^k \|x_0 - a\|,$$

for some $\beta < 1$.

When $E = \mathbb{R}^n$, the Newton method given by Theorem 41.4 yields an iteration step of the form

$$x_{k+1} = x_k - A_k^{-1}(x_\ell) \nabla J(x_k), \quad 0 \leq \ell \leq k,$$