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SOME RESULTS ON NON-LINEAR AND NON-LOGARITHMIC SEQUENCES AND THEIR ACCELERATION

Abstract. We first study the relation between the asymptotic behaviour of the ratio of the errors and the ratio of the differences for converging sequences. A classification of converging sequences is given.

Assuming that the ratio of the errors has m limit points, we study the behaviour of the ratio of differences and three acceleration processes are deduced. In the particular case m=2, these processes are studied and a characterization of some series is given.

I. Introduction and notations. The construction and the study of convergence acceleration methods for sequences and series requires a knowledge of the behaviour of the ratio of the errors ϱ_n and the ratio of differences R_n between two consecutive terms of a converging sequence. The majority of these methods fail if the sequences (ϱ_n) or (R_n) do not converge.

In this paper we suppose that the sequence (ϱ_n) has m limit points which may be zero, one or infinity. In Section 2 we study the behaviour of the sequence (R_n) and we give some results, a classification of the converging sequences and a characterization of some series. A subset of these sequences was introduced in [5] where some results are given as well. These results are applied to continued fractions in [4].

In the third section we recover the Δ_m^2 process given in [5], the T_{+m} transformation introduced and studied in [6] and [13] and we propose a generalization $\theta_{2,m}$ of the process θ_2 of Brezinski [2]. Some acceleration properties of these processes are given in the particular case m=2.

Numerical examples illustrate the results of this paper in the fourth section.

Let (S_n) be a real sequence converging to S. We set

$$e_n = S_n - S$$
, $\rho_n = (S_{n+1} - S)/(S_n - S)$, $R_n = \Delta S_{n+1}/\Delta S_n$

and we consider the two cases:

- 1. (ϱ_n) converges to ϱ
- a) If $\varrho \neq 1$, then the sequence (R_n) converges to ϱ and (S_n) converges linearly; in this case we write $(S_n) \in LIN$.
- b) If $\varrho = 1$, then (S_n) converges logarithmically: $(S_n) \in LOG$, and for the sequence of ratios (R_n) three cases can occur:
- $\lim_{n\to\infty} R_n = 1$; we write $(S_n) \in LOGSF$. This set of sequences was defined by Smith and Ford [12] and named by Kowalewski [8]. As examples, we consider the fixed point sequences $(S_n) \in \mathcal{A}_F^{(p)}(S)$ [8] and $(S_n) \in LOGF_p$ [11].
 - $\lim_{n\to\infty} R_n = -1$; we write $(S_n) \in LOGL$ [9].

EXAMPLE 1. Let (S_n) be the sequence defined by

$$S_{n+1} = S_n(1+\alpha_n), \quad S_1 = 1,$$

with $\alpha_{2n+1} = 1/(\alpha + \sqrt{2n+1})$, $\alpha_{2n} = -1/\sqrt{2n+1}$ (n = 0, 1, ...). Then $\lim_{n\to\infty} S_n = 0$ and $(S_n) \in LOGL$. Note that (S_n) represents the *n*th convergent of some continued fraction [9, p. 119].

• (R_n) does not converge. We write $(S_n) \in LOGAP$.

EXAMPLE 2. Let (S_n) be defined by $S_{n+1} = S_n(1 + \alpha_n)$, $S_1 = 1$, with $\alpha_{2n} = a/(n+1)$, $\alpha_{2n+1} = b/(n+1)$, $a \neq b$; if a, b < 0, then $\lim_{n \to \infty} S_n = 0$, and

$$\lim_{n\to\infty} R_{2n} = b/a \,, \quad \lim_{n\to\infty} R_{2n+1} = a/b.$$

So $(S_n) \in LOGAP$.

DEFINITION 1. A sequence (U_n) has m limit points if there exist m subsequences $(U_{\varphi_i(n)})$, $i=1,\ldots,m$, such that $\lim_{n\to\infty} U_{\varphi_i(n)}$ exists.

2. (ϱ_n) does not converge. Suppose that the sequence (ϱ_n) has m limit points $\varrho^{(0)}, \ldots, \varrho^{(m-1)}$ and

$$\lim_{n\to\infty}\varrho_{nm+i}=\varrho^{(i)}\quad \text{ for } i=0,1,\ldots,m-1.$$

Set $\varrho^{(m)} = \varrho^{(0)}$. In this paper we assume that $\varrho^{(i)}$ may be zero, one or infinity.

Remark I.1. In the particular case where $\varrho^{(i)}$ $(i=0,\ldots,m-1)$ is finite, different from 0, 1 and $|\prod_{i=0}^{m-1}\varrho^{(i)}|<1$, the sequence (S_n) is called *periodic-linear*. These sequences were introduced by Delahaye in [5] where some convergence results are given as well. These results are applied to continued fractions in [4].

Relation between the asymptotic behaviour of the sequences (ϱ_n) and (R_n) . We have

$$(1.1) R_n = \varrho_n(\varrho_{n+1} - 1)/(\varrho_n - 1)$$

and

$$\lim_{n \to \infty} R_{mn+i} = R^{(i)} = \varrho^{(i)} (\varrho^{(i+1)} - 1) / (\varrho^{(i)} - 1) \quad (i = 0, \dots, m-1),$$

$$R^{(m)} = R^{(0)}.$$

Note that $R^{(i)} \neq \varrho^{(i)}$ for i = 0, ..., m-1; this is the reason why some processes do not accelerate the convergence of the sequences (S_n) , as is shown in the following examples.

Example 3 [10]. We consider the series S with partial sums

$$S_n = \sum_{i=0}^n (-1)^{[i/2]}/(i+1)$$
, $[x] = \text{greatest integer contained in } x$,

and $S = \pi/2 + 0.5 \ln 2$. Then m = 2, and

$$R^{(0)} = -1$$
, $R^{(1)} = +1$, $\varrho^{(0)} = -\infty$, $\varrho^{(1)} = 0$,
 $\lim_{n \to \infty} \varrho_n \varrho_{n+1} = -1 = R^{(0)} R^{(1)}$.

In [14] Aitken's Δ^2 process applied to (S_n) gives

$$\Delta_2^{(2n)} = S_{2n} + (-1)^n (2n+3)/(2n+2)(4n+5),$$

$$\Delta_2^{(2n+1)} = S_{2n+1} + (-1)^n (2n+4)/(2n+3).$$

So the Δ^2 process is not regular for (S_n) , and the sequence $(\Delta_2^{(n)})$ contains three essentially distinct convergent subsequences.

We remark that R_n is the acceleration factor of Δ^2 (see Definition 2). So we can write

(1.2)
$$\Delta_2^{(n)} = (S_{n+1} - R_n S_n)/(1 - R_n)$$

and note that a subsequence of (R_n) has limit 1.

EXAMPLE 4 [6]. Let S be the series defined by

$$S = \sum_{n=1}^{\infty} a_n \quad \text{with} \quad a_n = 4\sin(n\pi/2)/n.$$

We have

$$R_n = -\frac{n+1}{n+2} \tan \frac{n\pi}{2}$$
 and $R_n R_{n+1} = -\frac{n+1}{n+3}$.

In this case m=2, and

$$R^{(0)} = 0$$
, $R^{(1)} = -\infty$, $\varrho^{(0)} = -1$, $\varrho^{(1)} = 1$,

$$\lim_{n \to \infty} R_n R_{n+1} = -1 = \varrho^{(0)} \varrho^{(1)}$$

and no subsequence of (R_n) has limit 1; then the Aitken process is regular for (S_n) but does not accelerate its convergence since $\varrho^{(i)} \neq R^{(i)}$ for i = 0, 1.

From (1.2), we remark that $\varrho^{(i)} = R^{(i)}$ (i = 0, 1) is the necessary condition for the Aitken process to accelerate the convergence of (S_n) .

From (1.1) we deduce

(1.3)
$$\prod_{i=0}^{m-1} R^{(i)} = \prod_{i=0}^{m-1} \varrho^{(i)}$$

and if k is the number of limit points of (R_n) then $k \leq m$, so we consider the subsets

$$LAP(m) = \{(S_n) : (S_n) \text{ converges and } \lim_{n \to \infty} \varrho_{mn+i} = \varrho^{(i)},$$

$$\varrho^{(i)} \neq \varrho^{(j)} \text{ if } i \neq j\},$$

$$LAP(m,k) = \{(S_n) \in LAP(m) : (R_n) \text{ has } k \text{ limit points } \}.$$

We shall prove that

$$LAP(m, 1) = \emptyset$$
 for $m \ge 3$,
 $LAP(2, 1) \ne \emptyset$,
 $LAP(m, k) \ne \emptyset$ for $2 \le k \le m$.

Let (S_n) be a sequence converging to S and let $T: S_n \to T_n$ be a sequence transformation. We can write

$$T_n = (S_{n+1} - f_n S_n)/(1 - f_n),$$

$$(T_n - S)/(S_n - S) = (\varrho_n - f_n)/(1 - f_n).$$

DEFINITION 2. f_n is called the acceleration factor of the sequence transformation T.

 f_n is introduced by Lembarki [9] and studied by Benchiboun [1]. Note that, in most cases, f_n depends on some terms of the sequence (R_n) .

Furthermore, T accelerates the convergence of (S_n) if and only if $\lim_{n\to\infty}(1-\varrho_n)/(1-f_n)=1$; therefore if $\lim_{n\in N'}\varrho_n=\varrho$ (where $N'\subset\mathbb{N}$) then a necessary condition for accelerating the convergence of (S_n) is $\lim_{n\in N'}f_n=\varrho$. This condition is not satisfied by the majority of the processes if (S_n) belongs to LOGL or LOGAP or LAP(m,k).

In order to accelerate the convergence of the sequences in LAP(m, k), we propose a generalization of the θ_2 process of Brezinski [2]. From (1.3) we have the asymptotic approximation $e_{n+m}/e_n \sim \Delta S_{n+m}/\Delta S_n$, thus we recover the transformation T_{+m} [6, 13] and the process Δ_m^2 [5].

Finally, the particular case m=2 is fully studied, so a characterization of some series of the set LAP(2,1) and some numerical examples are given.

II. Classification and characterization. Let (S_n) be a real sequence converging to S. We consider two cases, depending on whether (ϱ_n) converges or not.

A. (ϱ_n) converges to ϱ . We have $|\varrho| \leq 1$ and,

- if $\varrho \neq 1$ then (S_n) converges linearly, $(S_n) \in LIN$,
- if $\varrho = 1$ then (S_n) converges logarithmically, $(S_n) \in LOG$.

First we present a theorem on the asymptotic comparison of the sequences (ϱ_n) and (R_n) .

Theorem II.1 [5]. Let $\lambda \in \mathbb{R}$, $|\lambda| \neq 1$. Then

$$\lim_{n\to\infty}\frac{S_{n+1}-S}{S_n-S}=\lambda\quad \text{if and only if}\quad \lim_{n\to\infty}\frac{\Delta S_{n+1}}{\Delta S_n}=\lambda\,.$$

Moreover, from (1.1) we remark that, if $|\lambda| = 1$ and $\lambda \neq 1$ and if $\lim_{n\to\infty} (S_{n+1} - S)/(S_n - S) = \lambda$ then $\lim_{n\to\infty} \Delta S_{n+1}/\Delta S_n = \lambda$.

1. Linear convergence, $(S_n) \in LIN$. Let $(S_n) \in LIN$. Then (ϱ_n) and (R_n) converge to $\varrho \neq 1$. We set

$$\varrho_n = \varrho + \alpha_n \quad \text{where} \quad \lim_{n \to \infty} \alpha_n = 0,$$
 $R_n = \varrho + \beta_n \quad \text{where} \quad \lim_{n \to \infty} \beta_n = 0.$

We say that $(S_n) \in LIN_{\varrho}$. If $\lim_{n\to\infty} \alpha_{n+1}/\alpha_n = \alpha$ exists, then $|\alpha| \leq 1$. In this case we write $(S_n) \in LIN_{\varrho,\alpha}$ and set $\alpha_{n+1}/\alpha_n = \alpha + \nu_n$, where $\lim_{n\to\infty} \nu_n = 0$.

THEOREM II.2. Suppose that $(S_n) \in LIN_{\varrho,\alpha}$.

- (i) If $\varrho \alpha \neq 1$, then $\lim_{n\to\infty} \beta_{n+1}/\beta_n = \beta$ exists, $\beta = \alpha$ and moreover $\lim_{n\to\infty} \beta_n/\alpha_n = (1-\varrho\alpha)/(1-\varrho)$.
 - (ii) If $\alpha = 1$ and $\lim_{n\to\infty} \nu_{n+1}/\nu_n = \nu$ exists, then $|\nu| = 1$.

Proof. (i) Since

$$\beta_n = R_n - \varrho = \alpha_n \frac{\varrho \alpha_{n+1}/\alpha_n - 1 + \alpha_{n+1}}{\varrho - 1 + \alpha_n},$$

- (i) is obvious.
- (ii) Assume that $|\nu| \neq 1$. Since $\alpha_{n+1}/\alpha_n = 1 + \nu_n$, we have $\Delta \alpha_{n+1}/\Delta \alpha_n = \nu_{n+1}/\nu_n + \nu_{n+1}$, hence

$$\lim_{n\to\infty} \Delta\alpha_{n+1}/\Delta\alpha_n = \lim_{n\to\infty} \nu_{n+1}/\nu_n = \nu$$

and from Theorem II.1 it follows that $\lim_{n\to\infty} \alpha_{n+1}/\alpha_n = \nu$ because (α_n) converges to 0 and $|\nu| \neq 1$, which yields a contradiction.

2. Logarithmic convergence, $(S_n) \in LOG$. Let $(S_n) \in LOG$. Then $\lim_{n\to\infty} \varrho_n = 1$. We set $\varrho_n = 1 + \alpha_n$, with $\lim_{n\to\infty} \alpha_n = 0$, hence

$$R_n = (1 + \alpha_n) \frac{\alpha_{n+1}}{\alpha_n}.$$

Since $e_{n+1}/e_n=1+\alpha_n$ we have $\Delta e_{n+1}/\Delta e_n=(1+\alpha_n)\alpha_{n+1}/\alpha_n$, by Theorem II.1 and similarly to assertion (ii) of Theorem II.2 we show that if $\lim_{n\to\infty}\alpha_{n+1}/\alpha_n=\alpha$ exists then $|\alpha|=1$, or equivalently, if $\lim_{n\to\infty}R_n=R$ exists then |R|=1. So two cases can occur: either $R=\alpha=1$, or $R=\alpha=-1$. Hence we find two subsets of LOG: LOGSF and LOGL, which have been introduced by Smith and Ford [12] and Lembarki [9] respectively:

$$LOGSF = \{(S_n) \in LOG : \lim_{n \to \infty} R_n = 1\},$$

$$LOGL = \{(S_n) \in LOG : \lim_{n \to \infty} R_n = -1\}.$$

Notice that if $(S_n) \in LOGSF$, then the limits of (ϱ_n) and (R_n) are equal, but if $(S_n) \in LOGL$, then they have opposite values.

Let us now give examples of sequences in LOGSF and LOGL.

EXAMPLE 5 [8]. Let $\mathcal{A}_F^p(S)$ be the set of sequences (S_n) generated by $S_{n+1} = F(S_n)$ where $F: \mathbb{R} \to \mathbb{R}$, F is analytic in a neighbourhood of S which is the only fixed point of F, F'(S) = 1, $F^{(i)}(S) = 0$ for $2 \le i < p$ and $F^{(p)}(S) = c \ne 0$, where c < 0 for p odd. In [7] it is proved that $\mathcal{A}_F^p(S) \subset LOGSF$.

For LOGL we consider the sequence defined in Example 1.

In the preceding cases we have assumed that $\lim_{n\to\infty} R_n$ exists, but it is possible that the sequence (R_n) does not converge. Thus we define the set

$$LOGAP = \{(S_n) \in LOG : (R_n) \text{ does not converge}\}.$$

In this paper we are interested in the cases where (R_n) has k limit points, so we set

$$LOGAP(k) = \{(S_n) \in LOGAP : \lim_{n \to \infty} R_{kn+i} = R^{(i)} \ (i = 0, \dots, k-1), \ R^{(k)} = R^{(0)} \}.$$

The sequence (S_n) defined in Example 2 belongs to LOGAP(2).

B. (ϱ_n) does not converge. In this case we suppose that (ϱ_n) has limit points and we define

$$LAP(m) = \{(S_n) : (S_n) \text{ converges and } \lim_{n \to \infty} \varrho_{mn+i} = \varrho^{(i)} \ (i = 0, 1, \dots, m-1), \ \varrho^{(m)} = \varrho^{(0)} \}.$$

Note that if $(S_n) \in LAP(m)$, then $\varrho^{(i)}$ may be zero, one or infinity, and $\varrho^{(i)} \neq \varrho^{(j)}$ for $i \neq j$.

The link between ϱ_n and R_n is

(2.1)
$$R_n = \varrho_n(\varrho_{n+1} - 1)/(\varrho_n - 1),$$

hence if $(S_n) \in LAP(m)$, then (R_n) has limit points $R^{(i)}$ which satisfy

(2.2)
$$\lim_{n \to \infty} R_{mn+i} = R^{(i)} = \varrho^{(i)} (\varrho^{(i+1)} - 1) / (\varrho^{(i)} - 1),$$
$$i = 0, 1, \dots, m - 1,$$
$$R^{(m)} = R^{(0)}$$

Remark II.1. 1) If $(S_n) \in LAP(m)$ for $m \geq 2$, then $\varrho^{(i)} \neq \varrho^{(j)}$ $(i \neq j)$ but not necessarily $R^{(i)} \neq R^{(j)}$, so the number of limit points of (R_n) does not exceed m.

2) If a subsequence of (ϱ_n) has limit one, then (R_n) has two subsequences having limits zero and infinity respectively.

Let us now define the subsets

$$LAP(m, k) = \{(S_n) \in LAP(m) : (R_n) \text{ has } k \text{ limit points}\}.$$

THEOREM II.3.

- 1) $LAP(m,1) = \emptyset$ for $m \geq 3$.
- 2) $LAP(m,k) \neq \emptyset$ for $2 \leq k \leq m$.

Proof. 1) Suppose $(S_n) \in LAP(m,1)$ with $m \geq 3$. Then (ϱ_n) has m limit points and (R_n) converges. From (2.2) we can show that if there exists $i \in \{0,1,\ldots,m-1\}$ such that $\varrho^{(i)}=0$, or 1, or infinity, then (R_n) does not converge, therefore these cases will not be considered. Moreover, the limit R of (R_n) satisfies |R|=1, because if $|R| \neq 1$ then, by Theorem II.1, (ϱ_n) converges.

So the following two cases can occur:

(i) R=-1. It follows from (2.1) that if we set $\lim_{n\to\infty} R_{mn+i}=-1$ and $\lim_{n\to\infty} R_{mn+i+1}=-1$ for $i\in\{0,1,\ldots,m-2\}$ we obtain

$$\varrho^{(i)}\varrho^{(i+1)} = 1$$
, $\varrho^{(i+1)}\varrho^{(i+2)} = 1$.

Then $\varrho^{(i)} = \varrho^{(i+2)}$, which gives a contradiction, because (ϱ_n) has m limit points and $m \geq 3$.

(ii) R = 1. In this case we have $\lim_{n\to\infty} R_{mn+i} = 1$ for $i = 0, 1, \ldots, m-1$;

hence

(2.3)
$$\begin{cases} \varrho^{(0)}\varrho^{(1)} = 2\varrho^{(0)} - 1, \\ \varrho^{(1)}\varrho^{(2)} = 2\varrho^{(1)} - 1, \\ \vdots \\ \varrho^{(m-2)}\varrho^{(m-1)} = 2\varrho^{(m-2)} - 1, \\ \varrho^{(m-1)}\varrho^{(0)} = 2\varrho^{(m-1)} - 1. \end{cases}$$

We prove that the last equation of (2.3) is incompatible with the others. From the first m-1 equations it follows that

(2.4)
$$\varrho^{(m-1)} = (m\varrho^{(0)} - m + 1)/((m-1)\varrho^{(0)} - m + 2).$$

Substituting (2.4) into the last equation of (2.3), we obtain $\varrho^{(0)} = 1$ and the first equation gives $\rho^{(1)} = 1$, which yields a contradiction.

2) For $2 \le k \le m$ we consider the sequence (S_n) defined by $S_{mn+i} = a_i \lambda^n + b_i \nu^n$, i = 0, 1, ..., m-1, $S_{m(n+1)} = a_0 \lambda^{n+1} + b_0 \nu^{n+1}$, where $a_i \in \mathbb{R}$, $b_i \in \mathbb{R}$ for i = 0, 1, ..., m-1. The sequence (S_n) is a solution of the linear recurrence

$$S_{n+2m} = AS_{n+m} + BS_n,$$

where $A = \lambda + \nu$ and $B = -\lambda \nu$. We suppose that $|\nu| < |\lambda| < 1$. So $\lim_{n\to\infty} S_n = 0,$

$$\varrho^{(i)} = a_{i+1}/a_i, \quad i = 0, 1, \dots, m-2, \quad \varrho^{(m-1)} = \lambda a_0/a_{m-1}$$

and

$$\varrho^{(i)} = a_{i+1}/a_i, \quad i = 0, 1, \dots, m-2, \quad \varrho^{(m-1)} = \lambda a_0/a_{m-1}$$

$$\begin{cases}
R^{(i)} = (a_{i+2} - a_{i+1})/(a_{i+1} - a_i), & i = 0, 1, \dots, m-3, \\
R^{(m-2)} = (a_0\lambda - a_{m-1})/(a_{m-1} - a_{m-2}), \\
R^{(m-1)} = \lambda(a_1 - a_0)/(a_0\lambda - a_{m-1}).
\end{cases}$$

We can choose a_i (i = 0, 1, ..., m - 1) such that

$$\begin{cases} \varrho^{(i)} \neq \varrho^{(j)} & (i \neq j) , \\ R^{(0)} = R^{(1)} = \ldots = R^{(m-k)} = x , \\ R^{(i)} \neq x , \ R^{(i)} \neq R^{(j)} \ (i \neq j) \ \text{for} \ i, j \in \{m-k+1, \ldots, m-1\} . \end{cases}$$

$$\text{s} \ (S_n) \in LAP(m,k).$$

Thus $(S_n) \in LAP(m,k)$.

Example. (i) If $a_i = ib + c$, i = 0, 1, ..., m-1, where b = 1, c = 1/2 - mand $\lambda = 1/(1-2m)$, then $(S_n) \in LAP(m,2)$.

(ii) If $a_i = ib + c$, i = 0, 1, ..., m - 1, where b = c = 1, then $(S_n) \in$ LAP(m,3).

(iii) For $4 \le k \le m$, if

$$\begin{cases} a_i = ib + c, & 0 \le i \le m - k + 2, \\ a_i = i^2b', & m - k + 3 \le i \le m - 1, \end{cases}$$

where b = b' = 1, c = -1/2 and $\lambda > 0$, then $(S_n) \in LAP(m, k)$.

Remark II.2. If $m \geq 3$, then for all sequences $(S_n) \in LAP(m)$, the sequence (R_n) does not converge.

In the particular case m=2, we distinguish between two subcases k=1 and k=2.

THEOREM II.4.

- 1) $LAP(2,1) = \{(S_n) \in LAP(2) : \lim_{n \to \infty} R_n = -1\}.$
- 2) $(S_n) \in LAP(2,1)$ if and only if $\rho^{(0)} \rho^{(1)} = 1$.

Proof. 1) Let $(S_n) \in LAP(2,1)$. Then (ϱ_n) has two limit points $\varrho^{(0)}$, $\varrho^{(1)}$ and (R_n) converges to R. By (2.1) we obtain

$$\varrho^{(0)}(\varrho^{(1)}-1)/(\varrho^{(0)}-1)=\varrho^{(1)}(\varrho^{(0)}-1)/(\varrho^{(1)}-1)=R,$$

hence $\varrho^{(0)}\varrho^{(1)}=1$ by the first equality and R=-1 by the second one.

2) follows from 1).

Remark II.3. 1) If $(S_n) \in LAP(2)$ then $(S_n) \in LAP(2,1)$ if $\varrho^{(0)}\varrho^{(1)} = 1$, and $(S_n) \in LAP(2,2)$ if $\varrho^{(0)}\varrho^{(1)} \neq 1$.

- 2) If $(S_n) \in LAP(2,1)$ and if the value of $\varrho^{(0)}$ is known, then $\varrho^{(1)} = 1/\varrho^{(0)}$.
- 3) From Theorems II.3 and II.4, we remark that if $(S_n) \in LAP(m)$ $(m \ge 2)$ and if (R_n) converges then its limit is -1 and m = 2.
 - 4) If $(S_n) \in LAP(2,1)$ then $\varrho^{(0)} \neq 1$ and $\varrho^{(1)} \neq 1$.

Characterization of some series in LAP(2,1). We consider four polynomials P_1, P_2, Q_1, Q_2 defined by

$$P_1(X) = a_1 X^{p_1} + a_2 X^{p_1 - 1} + \dots + a_{p_1 + 1},$$

$$P_2(x) = c_1 X^{p_2} + c_2 X^{p_2 - 1} + \dots + c_{p_2 + 1},$$

$$Q_1(X) = b_1 X^{q_1} + b_2 X^{q_1 - 1} + \dots + b_{q_1 + 1},$$

$$Q_2(x) = d_1 X^{q_2} + b_2 X^{q_2 - 1} + \dots + d_{q_2 + 1},$$

where $a_1b_1c_1d_1 \neq 0$. We have

THEOREM II.5. Let $S = \sum_{n=0}^{\infty} c_n$ be a series, where $c_{2n} = P_1(n)/Q_1(n)$, $c_{2n+1} = -P_2(n)/Q_2(n)$. If $p_1 < q_1$, $p_2 < q_2$ and

$$p_1-q_1=p_2-q_2$$
, $a_1d_1=b_1c_1$,

then

 $\lim_{n\to\infty}c_{n+1}/c_n=-1\,,$

2)
$$\lim_{n \to \infty} \varrho_{2n-1} = \varrho^{(1)} = \frac{a_1 d_2 + a_2 d_1 - b_1 c_2 - b_2 c_1 + (p_1 - q_1) a_1 d_1}{a_1 d_2 + a_2 d_1 - b_1 c_2 - b_2 c_1},$$
$$\lim_{n \to \infty} \varrho_{2n} = \varrho^{(0)} = \frac{1}{\varrho^{(1)}}.$$

Proof. 1) follows by a simple application of the assumption $p_1 - q_1 = p_2 - q_2$ and $a_1d_1 = b_1c_1$.

2) Let $A_n = c_{2n} + c_{2n+1}$. Then $A_n = (P_1(n)Q_2(n) - P_2(n)Q_1(n))/Q_1(n)Q_2(n)$ and as $a_1d_1 - b_1c_1 = 0$, we have $\deg(P_1Q_2 - P_2Q_1) \le p_1 + q_2 - 1$ and hence $\deg(P_1Q_2 - P_2Q_1) - \deg(Q_1Q_2) \le p_1 - q_1 - 1 \le -2$.

and hence $\deg(P_1Q_2-P_2Q_1)-\deg(Q_1Q_2)\leq p_1-q_1-1\leq -2$. It follows that the series $\sum_{n=0}^{\infty}c_n=\sum_{n=0}^{\infty}A_n$ converges and $A_n=\gamma_0n^{p_1-q_1-1}+O(n^{p_1-q_1-1})$, where

$$\gamma_0 = \frac{a_1d_2 + a_2d_1 - b_1c_2 - b_2c_1}{p_1 - q_1} \,.$$

Since $S - S_{2n-1} = \sum_{i=n}^{\infty} A_i$, if we apply the corollary of [14, p. 19] to the series $\sum_{n=0}^{\infty} A_n$, then we obtain

$$S_{2n-1}-S=-\gamma_0 n^{p_1-q_1}+O(n^{p_1-q_1}),$$

and similarly we show that

$$S_{2n} - S = -\gamma'_0 n^{p_1 - q_1} + O(n^{p_1 - q_1}),$$

where

$$\gamma_0' = \frac{a_1 d_2 + a_2 d_1 - b_1 c_2 - b_2 c_1 + (p_1 - q_1) a_1 d_1}{p_1 - q_1} \,.$$

Thus, $\varrho_{2n-1} = (S_{2n} - S)/(S_{2n-1} - S)$ converges to $\gamma'_0/\gamma_0 = \varrho^{(1)}$, and from 1) and Theorem II.4 we deduce that

$$\lim_{n \to \infty} \varrho_{2n} = \varrho^{(0)} = \frac{1}{\varrho^{(1)}},$$

and so $(S_n) \in LAP(2,1)$.

EXAMPLE 6 [7, p. 217]. We consider the series

$$\pi = x \tan \frac{\pi}{x} \left[1 - \frac{1}{x-1} + \frac{1}{x+1} - \frac{1}{2x-1} + \frac{1}{2x+1} - \dots \right],$$

$$x \neq 0, \pm 1, \pm 1/2, \pm 1/3, \dots$$

So $\pi = x \tan(\pi/x) \sum_{n=0}^{\infty} c_n$, where $c_{2n} = 1/(nx+1)$, $c_{2n+1} = -1/((n+1)x-1)$. Applying Theorem II.5 to this series, we obtain

$$R = -1$$
, $\varrho^{(0)} = \frac{2-x}{x}$, $\varrho^{(1)} = \frac{x}{2-x}$,

and thus $(S_n) \in LAP(2,1)$.

Finally, we consider the case m = k = 2. Let $(S_n) \in LAP(2,2)$. We have

$$R^{(0)} = \varrho^{(0)}(\varrho^{(1)} - 1)/(\varrho^{(0)} - 1) , \quad R^{(1)} = \varrho^{(1)}(\varrho^{(0)} - 1)/(\varrho^{(1)} - 1) .$$

Remark II.4. 1) Note that $\varrho^{(0)}\varrho^{(1)} \neq 1$, because if $\varrho^{(0)}\varrho^{(1)} = 1$ then Theorem II.4 implies that $(S_n) \in LAP(2,1)$.

2) In all cases we have $\rho^{(0)}\rho^{(1)} = R^{(0)}R^{(1)} \neq 1$.

EXAMPLE 7. 1) Consider the series defined in Example 3 of Section I.

2) Consider the series defined by

$$\frac{2}{3}\ln 2 = 1 - \frac{1}{2} - \frac{1}{4} + \frac{1}{5} + \frac{1}{7} - \frac{1}{8} - \frac{1}{10} + \ldots = \sum_{n=0}^{\infty} c_n,$$

where
$$c_0 = 1$$
, $c_{2n} = (-1)^n/(3n+1)$ and $c_{2n+1} = (-1)^{n+1}/(3n+2)$. Then $R^{(0)} = +1$, $R^{(1)} = -1$, $\varrho^{(0)} = 0$, $\varrho^{(1)} = -\infty$,

and $\lim_{n\to\infty} \varrho_n \varrho_{n+1} = R^{(0)} R^{(1)} = -1$.

We summarize the results obtained for the special case m=2 in the table below.

	(R_n) converges to R	$\lim_{n \to \infty} R_{2n} = R^{(0)}; \ \lim_{n \to \infty} R_{2n+1} = R^{(1)}$
(ϱ_n) converges to ϱ	LIN and LOGSF: $R = \varrho$ LOGL: $\varrho = -R = 1$	$LOGAP$ (2) : $\varrho = 1$
$\lim_{n \to \infty} \varrho_{2n} = \varrho^{(0)}$ $\lim_{n \to \infty} \varrho_{2n+1} = \varrho^{(1)}$	$LAP(2,1): R = -1,$ iff $\varrho^{(0)}\varrho^{(1)} = 1$	$LAP(2,2): \varrho^{(0)}\varrho^{(1)} = R^{(0)}R^{(1)} \neq 1$

III. Acceleration processes. Let $(S_n) \in LAP(m)$. From (2.1), we have

(3.1)
$$\prod_{i=0}^{m-1} R^{(i)} = \prod_{i=0}^{m-1} \varrho^{(i)}.$$

Note that if $|\prod_{i=0}^{m-1}\varrho^{(i)}| \leq 1$ and $\prod_{i=0}^{m-1}\varrho^{(i)} \neq 1$ then the subsequences $(S_n, S_{n+m}, S_{n+2m}...)$ converge linearly and can be accelerated by Aitken's Δ^2 process. Thus we obtain

$$F_m^{(n)} = \frac{S_{n+2m}S_n - S_{n+m}^2}{S_{n+2m} + S_n - 2S_{n+m}}$$

and we recover the Δ_m^2 process given in [5] by Delahaye. It can be

written

(3.2)
$$\begin{cases} F_m^{(n)} = \frac{S_{n+m} - f_m^{(n)} S_n}{1 - f_m^{(n)}}, & \text{where} \\ f_m^{(n)} = \frac{S_{n+2m} - S_{n+m}}{S_{n+m} - S_n} = \frac{\Delta S_{n+m}}{\Delta S_n} \cdot \frac{1 + \frac{\Delta S_{n+m+1}}{\Delta S_{n+m}} + \dots + \frac{\Delta S_{n+2m-1}}{\Delta S_{n+m}}}{1 + \frac{\Delta S_{n+1}}{\Delta S_n} + \dots + \frac{\Delta S_{n+m-1}}{\Delta S_n}}. \end{cases}$$

From (3.1), we have the asymptotic approximation $e_{n+m}/e_n \sim \Delta S_{n+m}/\Delta S_n$ as $n \to \infty$, which gives

$$S \sim \frac{S_{n+m} - (\Delta S_{n+m}/\Delta S_n)S_n}{1 - \Delta S_{n+m}/\Delta S_n} = T_{+m}^{(n)}.$$

So that we recover the T_{+m} transformation introduced and studied in [6] and [13]. It is a rank-two composite transformation of (S_n) and (S_{n+m}) , as defined by Brezinski [3].

Note that $T_{+m}^{(n)}$ can be written as

(3.3)
$$T_{+m}^{(n)} = \frac{S_{n+m} - t_m^{(n)} S_n}{1 - t_m^{(n)}}, \text{ where } t_m^{(n)} = R_n R_{n+1} \dots R_{n+m-1}.$$

We recall that R_n is the acceleration factor of Aitken's process. If we take m=1, then we obtain $f_1^{(n)}=t_1^{(n)}=R_n$, so that the processes T_{+1} and F_1 are identical with Aitken's process.

Let us now generalize the θ_2 -algorithm of Brezinski [2].

Let (S_n) be a sequence converging to S. The θ_2 -algorithm applied to (S_n) is

$$\theta_2(n) = rac{S_{n+2} - g_n S_{n+1}}{1 - g_n} \,, \quad ext{where} \quad g_n = R_{n+1} rac{1 - R_n}{1 - R_{n+1}} \,.$$

 θ_2 is a composite transformation of (S_{n+1}) and $(\Delta_2^{(n)})$ [3]. Similarly to the transformation T_{+m} , the θ_2 -algorithm can be generalized as follows: we have

$$(\theta_2^{(n)} - S)/(S_{n+1} - S) = (\varrho_{n+1} - g_n)/(1 - g_n),$$

so that if $(S_n) \in LAP(m)$, then $\lim_{n\to\infty} g_{nm+i} \neq \lim_{n\to\infty} \varrho_{nm+i+1}$ and the θ_2 -algorithm does not accelerate the convergence of (S_n) .

We consider $g_m^{(n)} = g_n g_{n+1} \dots g_{n+m-1}$ and

$$\theta_{2,m}^{(n)} = \frac{S_{n+m+1} - g_m^{(n)} S_{n+1}}{1 - g_m^{(n)}}.$$

Note that for m = 1 we have $\theta_{2,1}^{(n)} = \theta_2^{(n)}$.

Convergence acceleration in the case m=2. We now give some results on convergence acceleration for the processes T_{+2} , F_2 and $\theta_{2,2}$ in the following cases: a) $(S_n) \in LAP(2,1)$ and b) $(S_n) \in LAP(2,2)$.

Let $(S_n) \in LAP(2)$. Then (ϱ_n) has two limit points $\varrho^{(0)}$, $\varrho^{(1)}$; we set

$$\varrho_{2n} = \varrho^{(0)} + \alpha_{2n}, \quad \varrho_{2n+1} = \varrho^{(1)} + \alpha_{2n+1},$$

where (α_n) is a sequence converging to 0.

In the case $(S_n) \in LAP(2,1)$, Theorem II.4 gives $\lim_{n\to\infty} R_n = -1$. We set $R_n = -1 + \beta_n$.

THEOREM III.1. Let $(S_n) \in LAP(2,1)$. If

$$\lim_{n\to\infty}\alpha_{2n+1}/\alpha_{2n}=\alpha\,,\qquad \lim_{n\to\infty}\alpha_{2n+2}/\alpha_{2n+1}=\alpha'\,,$$

with $|\varrho^{(0)}\alpha| \neq |\varrho^{(1)}|$, then

- 1) $|\alpha\alpha'|=1$,
- 2) $\lim_{n\to\infty} \beta_{2n+1}/\beta_{2n} = \beta$ and $\lim_{n\to\infty} \beta_{2n+2}/\beta_{2n+1} = \beta'$ both exist, β and β' satisfy

$$\beta = -\alpha \varrho^{(0)} \frac{\varrho^{(0)} + \varrho^{(1)} \alpha'}{\rho^{(1)} + \rho^{(0)} \alpha}, \quad \beta' = -\alpha' \varrho^{(1)} \frac{\varrho^{(1)} + \varrho^{(0)} \alpha}{\rho^{(0)} + \rho^{(1)} \alpha'}, \quad \beta\beta' = \alpha\alpha',$$

$$3) \, \lim_{n \to \infty} \frac{\beta_{2n}}{\alpha_{2n}} = \frac{\varrho^{(0)}\alpha + \varrho^{(1)}}{\varrho^{(0)} - 1} \, , \, \lim_{n \to \infty} \frac{\beta_{2n+1}}{\alpha_{2n+1}} = \frac{\varrho^{(1)}\alpha' + \varrho^{(0)}}{\varrho^{(1)} - 1} \, .$$

Proof. 1) Suppose that $|\alpha\alpha'| \neq 1$. Remark that the subsequence $u_n = S_{2n}$ converges logarithmically, i.e. $\lim_{n\to\infty} (u_{n+1} - S)/(u_n - S) = 1$ because $\varrho^{(0)}\varrho^{(1)} = 1$. We have

$$\Delta u_{n+1}/\Delta u_n = (S_{2n+4} - S_{2n+2})/(S_{2n+2} - S_{2n})$$

= $\varrho_{2n}\varrho_{2n+1}(\varrho_{2n+2}\varrho_{2n+3} - 1)/(\varrho_{2n}\varrho_{2n+1} - 1)$,

and we can prove that

$$\lim_{n\to\infty} \Delta u_{n+1}/\Delta u_n = \alpha \alpha' \quad \text{with } |\alpha \alpha'| \neq 1.$$

By Theorem II.1, we obtain $\lim_{n\to\infty} (u_{n+1} - S)/(u_n - S) = \alpha \alpha' \neq 1$, which yields a contradiction.

2), 3) We have
$$\beta_{2n} = R_{2n} + 1$$
, $\beta_{2n+1} = R_{2n+1} + 1$. So
$$\beta_{2n} = \frac{\varrho^{(1)}\alpha_{2n} + \varrho^{(0)}\alpha_{2n+1} + \alpha_{2n}\alpha_{2n+1}}{\varrho^{(0)} - 1 + \alpha_{2n}}$$
,
$$\beta_{2n+1} = \frac{\varrho^{(0)}\alpha_{2n+1} + \varrho^{(1)}\alpha_{2n+2} + \alpha_{2n+1}\alpha_{2n+2}}{\varrho^{(1)} - 1 + \alpha_{2n+1}}$$
.

Hence assertions 2) and 3) follow.

Remark III.1. From assertion 1) of Theorem III.1 two cases can occur: either $\alpha \alpha' = 1$ or $\alpha \alpha' = -1$. If $\alpha \alpha' = 1$ then $\beta = -\varrho^{(0)}$ and $\beta' = -\varrho^{(1)}$.

A simple application of Theorem III.1 in the case $\alpha\alpha' = 1$ gives

THEOREM III.2. Let $(S_n) \in LAP(2,1)$. If $\lim_{n\to\infty} \alpha_{2n+1}/\alpha_{2n} = \alpha$, $\lim_{n\to\infty} \alpha_{2n+2}/\alpha_{2n+1} = \alpha'$ with $|\varrho^{(0)}\alpha| \neq |\varrho^{(1)}|$ and $\alpha\alpha' = 1$, then

- 1) the processes T_{+2} and $\theta_{2,2}$ accelerate the convergence of (S_n) ,
- 2) moreover, if $\lim_{n\to\infty} (1/\beta_{n+2} 1/\beta_n) = 0$, then F_2 accelerates the convergence of (S_n) .

Note that in the case $\alpha \alpha' = -1$ none of the three processes accelerate the convergence of (S_n) .

Let now $(S_n) \in LAP(2,2)$. Then (ϱ_n) and (R_n) have two limit points $\varrho^{(0)}$, $\varrho^{(1)}$ and $R^{(0)}$, $R^{(1)}$, respectively. We set

$$R_{2n} = R^{(0)} + \beta_{2n}$$
, $R_{2n+1} = R^{(1)} + \beta_{2n+1}$.

By Remark II.4 if $R^{(0)} \neq -1$, $R^{(1)} \neq -1$, then from (3.1)–(3.3) we deduce that the acceleration factors satisfy

$$\lim_{n\to\infty} t_2^{(n)} = \lim_{n\to\infty} f_2^{(n)} = R^{(0)}R^{(1)} = \varrho^{(0)}\varrho^{(1)} \neq 1,$$

and if $R^{(0)} \neq 1$, $R^{(1)} \neq 1$, then

$$\lim_{n \to \infty} g_2^{(n)} = R^{(0)} R^{(1)} = \varrho^{(0)} \varrho^{(1)} \neq 1.$$

In the cases $R^{(0)}=1$ or $R^{(1)}=1$ we give sufficient conditions for $\lim_{n\to\infty}g_2^{(n)}=\varrho^{(0)}\varrho^{(1)}$.

THEOREM III.3. If $(S_n) \in LAP(2,2)$, then

- 1) the processes T_{+2} and F_2 accelerate the convergence of (S_n) if $R^{(0)} \neq -1$, $R^{(1)} \neq -1$,
- 2) the process $\theta_{2,2}$ accelerates the convergence of the sequences (S_n) that satisfy one of the following assumptions:
 - (i) $R^{(0)} \neq 1$ and $R^{(1)} \neq 1$,
 - (ii) $R^{(0)} = 1$, $R^{(1)} = 0$ and $\exists M$ such that $|\beta_{2n}/\beta_{2n+2}| < M$, $\forall n$,
 - (iii) $R^{(0)} = 1$ and $(\beta_{2n}/\beta_{2n+2})$ converges to 1.

Note that in assertion 2), if $R^{(1)} = 1$ then in (ii) and (iii), β_{2n}/β_{2n+2} can be replaced by $\beta_{2n+1}/\beta_{2n+3}$ and $R^{(1)}$ by $R^{(0)}$.

The three processes accelerate the convergence of other sequences than those which belong to LAP(2,1) and LAP(2,2).

Let $(S_n) \in LOGSF$. Then $\lim_{n\to\infty} \varrho_n = 1$, $\lim_{n\to\infty} R_n = 1$. Setting $\varrho_n = 1 + \alpha_n$ and $R_n = 1 + \beta_n$, we have

THEOREM III.4. If $(S_n) \in LOGSF$ and if $\lim_{n\to\infty} \beta_n/\alpha_n = K \neq 0$, then

1) T_{+2} and F_2 accelerate the convergence of the sequences for which K=1,

2) moreover, if $\lim_{n\to\infty} (1/\beta_{n+1} - 1/\beta_n) = b$ then $\theta_{2,2}$ accelerates the convergence of the sequences for which b = 1/k - 1.

Let us give some sequences satisfying the conditions of assertion 2). Let $(S_n) \in \mathcal{A}_F^p(S)$ (defined in Example 4 of Section II). Then

$$S_{n+1} = F(S_n) = S + (S_n - S) + \frac{(S_n - S)^p}{p!} F^{(p)}(S + \theta(S_n - S)),$$

where $\theta \in]0,1[$. So

$$\varrho_n = 1 + \frac{(S_n - S)^{p-1}}{p!} F^{(p)}(S + \theta(S_n - S)) = 1 + \alpha_n,$$

$$R_n = 1 + \frac{(S_n - S)^{p-1}}{(p-1)!} F^{(p)}(S + \theta(S_n - S)) = 1 + \beta_n,$$

hence (β_n/α_n) converges to p and $(1/\beta_{n+1}-1/\beta_n)$ converges to 1/p-1=b; therefore b=1/k-1, and thus $\theta_{2,2}$ accelerates the convergence of $(S_n) \in \mathcal{A}_F^p(S)$.

Let now $(S_n) \in LOGAP(2)$. Then (R_n) has two limit points $R^{(0)}$, $R^{(1)}$. If we apply the processes T_{+2} , F_2 and $\theta_{2,2}$ to a sequence (S_n) for which $R^{(0)}R^{(1)} = 1$ and $\lim_{n\to\infty} \beta_n/\alpha_n = K \neq 0$, we obtain three sequences $(T_{+2}^{(n)})$, $(F_2^{(n)})$ and $(\theta_{2,2}^{(n)})$ which belong to LAP(2,1). So in order to accelerate the convergence of (S_n) , we once more apply one of the three processes to one of the three sequences $(T_{+2}^{(n)})$, $(F_2^{(n)})$ and $(\theta_{2,2}^{(n)})$.

Note that the three processes also accelerate linear convergence (in the case $\varrho \neq -1$) and the convergence of some sequences in LOGL.

IV. Numerical results. In the following figures the number of exact digits is represented as a function of the number of terms used. We use the notations:

$$T(n) \equiv T_{+2}(n)$$
, $F(n) \equiv F_{2}(n)$, $G(n) \equiv \theta_{2,2}(n)$.

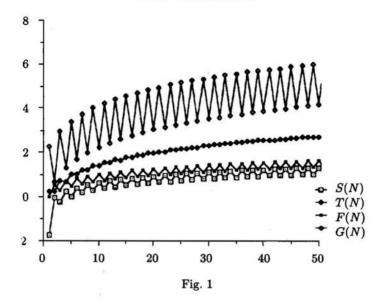
In the case $(S_n) \in LAP(2,1)$, we consider two examples:

(i) Let S be the series defined in Example 5 of Section II,

$$S = \frac{\pi}{y \tan(\pi/y)} = \left[1 - \frac{1}{y-1} + \frac{1}{y+1} - \frac{1}{2y-1} + \frac{1}{2y+1} - \ldots\right],$$

where $y \neq 0$, ± 1 , $\pm 1/2$,... Then $\alpha \alpha' = \beta \beta' = 1$, $|\varrho^{(0)}\alpha| \neq |\varrho^{(1)}|$, and $\lim_{n\to\infty} (1/\beta_{n+2} - 1/\beta_n) \neq 0$. So, by Theorem III.2, T_{+2} and $\theta_{2,2}$ accelerate the convergence of S.

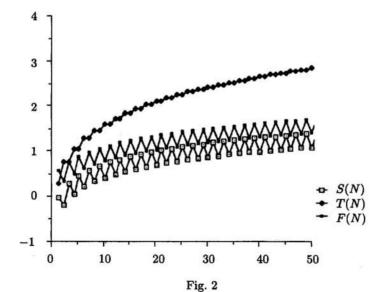
For y = 0.98 the results are given in Figure 1.



(ii) Let (S_n) be the sequence defined by $S_1 = 1$,

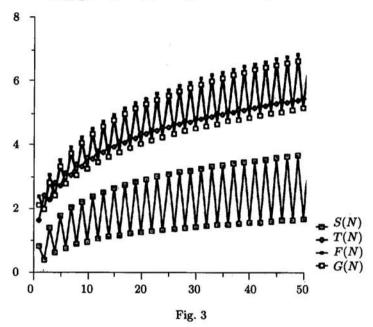
$$S_{2n} = \frac{2n+1}{n(n+1)}, \quad S_{2n+1} = \frac{1}{n+1}, \quad n = 1, 2, \dots$$

We have $S = \lim S_n = 0$, $\varrho^{(0)} = 2$, $\varrho^{(1)} = 1/2$ and R = -1. (S_n) represents the *n*th convergent of a continued fraction [9, p. 112]. The results are given in Figure 2. In this example, the sequence G(n) is defined by $G_{2n} = 0$, $G_{2n+1} = 4/(n+3)(2n+3)$ for n = 1, 2, ...

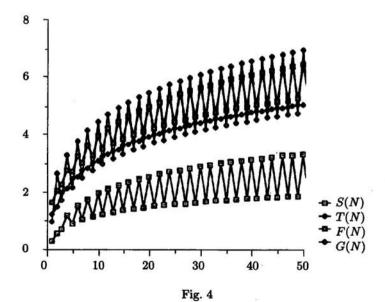


In the case $(S_n) \in LAP(2,2)$, we consider the series defined in Example 7 of Section II.

(i) For $S = \sum_{i=0}^{\infty} (-1)^{[i/2]}/(i+1)$, we have Figure 3.



(ii) For $\frac{2}{3} \ln 2 = 1 - 1/2 - 1/4 + 1/5 + 1/7 - 1/8 - 1/10 + \dots$, see Figure 4.



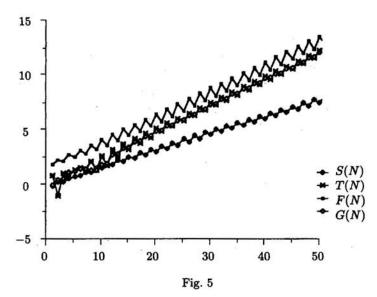
For these examples one can show that assertion (iii) of Theorem III.3 is satisfied, so T_{+2} , F_2 and $\theta_{2,2}$ accelerate the convergence.

(iii) Let (S_n) be the sequence defined by

$$S_1 = 1$$
, $S_{2n} = \alpha \lambda^n + \beta \nu^n$, $S_{2n+1} = \gamma \lambda^n + \delta \nu^n$.

 S_n is a solution of a linear recurrence.

If $\lambda = 1/2$, $\nu = 1/3$ and $\alpha = 1$, $\beta = 0.2$, $\gamma = 0.3$; $\delta = 1$ then $\lim_{n \to \infty} S_n = S = 0$ and $(S_n) \in LAP(2,2)$. Assertion (i) of Theorem III.3 is satisfied, so T_{+2} , F_2 and $\theta_{2,2}$ accelerate the convergence of (S_n) . The results are given in Figure 5.



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