

and take

$$X_0 = \frac{1}{2} A^* = \frac{1}{2} \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ -1 & 1 \end{pmatrix}.$$

Here, formula (17) is used to obtain:

$$\begin{aligned} X_1 &= \frac{1}{2} \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ -1 & 1 \end{pmatrix} \left\{ 2 \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} - \frac{1}{2} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ -1 & 1 \end{pmatrix} \right\} \\ &= \frac{1}{4} \begin{pmatrix} 2 & 1 \\ 1 & 2 \\ -1 & 1 \end{pmatrix}, \\ X_2 &= \frac{1}{16} \begin{pmatrix} 10 & 5 \\ 5 & 10 \\ -5 & 5 \end{pmatrix}, \\ X_3 &= \frac{1}{256} \begin{pmatrix} 170 & 85 \\ 85 & 170 \\ -85 & 85 \end{pmatrix}, \quad \text{etc.,} \end{aligned}$$

converging to:

$$A^+ = \frac{1}{3} \begin{pmatrix} 2 & 1 \\ 1 & 2 \\ -1 & 1 \end{pmatrix}.$$

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A Note on the Maximum Value of Determinants over the Complex Field

By C. H. Yang

The purpose of this note is to extend a theorem on determinants over the real field to the corresponding theorem over the complex field.

THEOREM. *Let $D(n)$ be an n th order determinant with complex numbers as its entries. Then*

$$(1) \quad \text{Max}_{|a_{jk}| \leq \kappa} |D(n)| = \text{Max}_{|a_{jk}| = \kappa} |D(n)|.$$

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In other words, $D(n)$ is a function of n^2 variables a_{jk} which vary over the bounded and closed domain $\bar{D}: \{|a_{jk}| \leq K\}$; hence this function is bounded and attains its maximum value on the boundary of the domain \bar{D} .

Proof. Let $a_{jk} = r_{jk}e^{i\theta_{jk}}$ and $A_{jk} = R_{jk}e^{i\phi_{jk}}$ = the co-factor of a_{jk} , where $K \geq r_{jk} \geq 0$ and $R_{jk} \geq 0$. Then, expanding by the j th row, we have

$$(2) \quad \begin{aligned} |D(n)| &= \left| \sum_{k=1}^n a_{jk}A_{jk} \right| = \left| \sum_{k=1}^n r_{jk}R_{jk} e^{i(\theta_{jk}+\phi_{jk})} \right| \\ &\leq \sum_{k=1}^n r_{jk}R_{jk} \leq \sum_{k=1}^n KR_{jk} = D'(n), \end{aligned}$$

where $D'(n)$ is the n th order determinant whose entries are

$$(3) \quad a'_{jk} = \begin{cases} a_{jk}, & \text{if } r_{jk} = K \text{ and } \theta_{jk} + \phi_{jk} \equiv 0 \pmod{2\pi}, \\ Ke^{-i\phi_{jk}}, & \text{if } r_{jk} < K \text{ or } \theta_{jk} + \phi_{jk} \not\equiv 0 \pmod{2\pi}. \end{cases}$$

By applying the same process to the other rows, we obtain a determinant $D^*(n)$ whose entries $|a'_{jk}| = K$ and $|D^*(n)| \geq |D(n)|$. Hence, $\text{Max}_{|a_{jk}| \leq K} |D(n)| \leq \text{Max}_{|a_{jk}| = K} |D(n)|$; thus the proof of the theorem can be completed since the reverse inequality is trivial.

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On the Numerical Solution of $y' = f(x, y)$ by a Class of Formulae Based on Rational Approximation

By John D. Lambert and Brian Shaw

1. Introduction. Most finite difference formulae in common usage for the numerical solution of first-order differential equations are based on polynomial approximation. Two exceptions are the formulae based on exponential approximation proposed by Brock and Murray [1], and the formulae of Gautschi [2] which are derived from trigonometric polynomials. The use of rational functions as approximants has been studied by many authors, including Remes [3], Maehly [4] and Stoer [5], but the main concern of most of this work has been the direct approximation of a given function. Algorithms for interpolation based on rational functions have been proposed by Wynn [6], and methods for numerical integration and differentiation based on Padé approximation have been studied by Kopal [7]. It is the purpose of the present paper to derive a class of formulae, based on rational approximation, for the numerical solution of the initial value problem

$$(1) \quad y' = f(x, y), \quad y(x_0) = y_0.$$

The formulae proposed give exact results when the theoretical solution of (1) is a rational function of a certain degree, just as many of the classical difference formulae