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Abstract. We study the complex dynamics by analyzing the dynamical planes associated with the family of third order multiple root finders and the parameter spaces related to the free critical points. The conjugacy maps with the theoretical results of dynamical analysis for the iterative schemes are investigated. In addition, the various experiments are implemented to draw the dynamics of the cubic-order schemes as well as existing methods.

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1. Introduction

Many real-world problems involve finding solutions [1, 4, 17, 19] to equations. These equations can represent physical, biological, economic, and other systems. The root-finding problem [3, 10, 14] is a fundamental and crucial concept in mathematics, engineering, computer science, and various scientific disciplines. Root-finding algorithms [3] help us find the points where these equations cross zero, which often correspond to critical points or solutions of the underlying problem. The modified Newton scheme is the effective method to compute multiple roots given by

\[ x_{n+1} = x_n - m \frac{f(x)}{f'(x)}. \]

The scholars [2, 5, 7, 16, 20] are studying the dynamical problems of finding multiple zeros of nonlinear equations. The dynamical behavior of nonlinear equations [15] are found in many fields, such as artificial intelligence, engineering, medicine, and satellites.

The following third-order method [11] given by

\[
\begin{aligned}
x_{n+1} &= x_n - \frac{mf(y_n)}{f'(x_n)}, \\
y_n &= x_n - m(1-t) \frac{f(x_n)}{f'(x_n)},
\end{aligned}
\]  

(1)

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is pursued its dynamics by constructing the conjugacy map.

Osada’s third-order method[16] is written as
\[ x_{n+1} = x_n - \frac{1}{2}m(m+1)\frac{f(x_n)}{f'(x_n)} + \frac{1}{2}(m-1)2\frac{f'(x_n)}{f''(x_n)}. \]  
\[ (2) \]

Dong’s third-order method [7] is given by
\[ \begin{align*}
  x_{n+1} &= z_n - \frac{1}{\sqrt{m}}f(z_n), \\
  z_n &= x_n - \sqrt{m}f(x_n)
\end{align*} \]
\[ (3) \]

Let \( g: X \to X \) and \( h: Y \to Y \) be two analytic functions. The functions \( g \) and \( h \) are said to be topologically conjugate if there exists a homeomorphism \( k: X \to Y \) such that \( k \circ g = h \circ k \), where \( \circ \) denotes function composition. Then the map \( k \) is called a conjugacy [4]. Then, \( h = k \circ g \circ k^{-1} \) and \( h^n = k \circ g^n \circ k^{-1} \). If \( g \) is topologically conjugate to \( h \) via \( k \) and \( \nu \) is a fixed point of \( h \), then \( k^{-1}(\nu) \) is a fixed point of \( g \). If \( g \) and \( h \) are invertible, then the topological conjugacy \( k \) maps an orbit of \( g \) onto an orbit of \( h \) and the order of points is preserved.

In this paper, we study the dynamics of the parameter space of the following cubic order iterative method developed in [9] for finding multiple roots using the conjugacy map.

\[ \begin{align*}
  y_n &= x_n - m(1-t)f(x_n)/f'(x_n), \\
  x_{n+1} &= x_n - (m-t^m)f(x_n)/f'(x_n)
\end{align*} \]
\[ (4) \]

The rest of this work is organized as follows. In section 2, we construct the conjugacy map and the stability surfaces are shown. Section 3 describes the complex dynamical analysis including the parameter spaces and the basins of attraction. In the last section, we describe the future work by investigating the dynamical analysis from the diverse viewpoints.

2. Dynamical Analysis

A nonlinear equation (4) is reformed as a discrete dynamical system:
\[ x_{n+1} = I_f(x_n), \]
\[ (5) \]
where \( I_f \) is the iterative method. We have a complex discrete dynamical system
\[ z_{n+1} = I_f(z_n) = z_n - \frac{f(y_n) + \gamma f(z_n)}{f'(z_n)}, \]
\[ (6) \]
where \( y_n = z_n - \mu h(z_n), \mu = m(1-t), h(z_n) = f(z_n)/f'(z_n) \) and \( \gamma = m - t^m \).

For \( M(z) = \frac{z - A}{z - B} \) and \( f(z) = (z - A)^m(z - B)^m \) with \( m \in N \) [6], we have
\[ J(z, t) = M \circ I_f \circ M^{-1}(z) = \frac{z(r_1r_2 - r_3\mu_1)}{r_1r_2 - r_3\mu_2}, \]
\[ (7) \]
where \( r_1 = (t + z)^m \), \( r_2 = (1 + z)^m \), \( r_3 = (1 + z)^{2m} \), \( \mu_1 = t^m + mz \) and \( \mu_2 = m + t^m z \) and \( A, B \in \mathbb{C} \cup \{ \infty \}, A \neq B \). Then \( I_f(z, t) \) is conjugate to \( J(z, t) \).

Using the inverse of \( M(z) \), that is \( M^{-1}(z) = \frac{Bz - A}{z - 1} \), we have the following form:

\[
J(z, t) = \begin{cases} 
\frac{(-2t+z)z^2(t+z)}{(1+(-2t+z))(1+tz)}, & m=1, \\
\frac{1}{z((2(1+z)t^2+2z(1+z)^2)^2-(t+z)^2(1+tz)^2)} & m=2.
\end{cases}
\tag{8}
\]

We find out that \( z = 0 \) and \( z = \infty \) are the fixed points of the conjugate map \( J(z, t) \), regardless of \( t \)-values. By a lengthy and accurate computation \cite{18}, we have that \( z = 1 \) is a strange fixed point of \( J \) which is not a zero of \( f(z) = (z - A)^m(z - B)^m \), regardless of \( t \)-values.

We will find the fixed points of the iterative scheme \( J(z, t) \). Let \( \phi(z, t) = J(z, t) - z \), whose roots are the fixed points of \( J \).

\[
\phi(z, t) = -\frac{z(z-1)(r_1r_2 - r_3\mu_3)}{zr_1r_2 - r_3\mu_3},
\tag{9}
\]

with \( \mu_3 = t^m - m \). We find that \( z = 0 \) and \( z = 1 \) are the roots of \( \phi \).

To study the dynamical analysis behind iterative map \( (1) \) applied to a quadratic polynomial raised to the power of \( m \), \( f(z) = (z - A)^m(z - B)^m \), we will consider the fixed points of \( J \) and their stability. For \( m \in \{ 1, 2 \} \), we have the explicit form of \( \phi(z, t) \) satisfying

\[
\phi(z, t) = \begin{cases} 
\frac{z(z-1)\psi_1(z)}{q_1(z)}, & \text{if } m=1, \\
\frac{z(z-1)\psi_2(z)}{q_2(z)}, & \text{if } m=2,
\end{cases}
\tag{10}
\]

where

\[
\psi_1(z) = -(1 + (3 - 2t + t^2)z + z^2),
\]

\[
q_1(z) = -1 - 2z + (-2t + t^2)z^2,
\]

\[
\psi_2(z) = 2 + (8 + 2t - 4t^2 + 2t^3)z + (13 - 2t^2 + t^4)z^2 + (8 + 2t - 4t^2 + 2t^3)z^3 + z^4,
\]

\[
q_2(z) = 2 + 8z + (12 - 2t + 4t^2 - 2t^3)z^2 + (7 + 2t^2 - t^4)z^3 + (2 - 2t + 4t^2 - 2t^3)z^4.
\]

Suppose \( \psi_1(z) = 0 \) and \( q_1(z) = 0 \), for some value of \( z \). By eliminating \( t \) from two polynomials, we get \( W(z) = (z + 1)^3 \). Substituting the roots of \( W(z) \) into \( \psi_1(z) = 0 \) and \( q_1(z) = 0 \), we get the relations for \( t \). Solving them for \( t \), we have \( t = 1 \). For \( t \neq 1 \), \( \psi_1(z) = z^{-2}\psi_1(z) \). If \( z \neq 0 \) is a root of \( \psi_1(z) \), then so is \( \frac{1}{z} \). In case of \( m = 2 \), we have \( W(z) = (z + 1)^5 \) and \( \psi_2(z) = z^{-4}\psi_2(z) \) through a similar process.

We have that \( J'(z, t) \) can be reformed a fraction as follows:

\[
J'(z, t) = \frac{mr_3(mz(-1 + t)^2(-1 + z)z^{1+m}r_1^{1+m}r_2^{1+m} + 2r_3) + 1 + z^2(-r_1r_2 + t^m r_3))}{(zr_1r_2 - (m + t^m z)r_3)^2}.
\tag{11}
\]

We will draw the stability surfaces of the fixed points. The stability surfaces of the fixed points are shown by conical surfaces in Figures 1 - 2.
Computing the derivative of $J$, we obtain the following relations

$$J'(z,t) = \begin{cases} \frac{2z(z+1)^2 Q_1(z)}{w_1(z)^2}, & \text{if } m=1, \\ \frac{2z(z+1)^2 Q_2(z)}{w_2(z)^2}, & \text{if } m=2, \end{cases}$$

(12)

where

$$Q_1(z) = -((-2 + t)/t) + (3 - 2t + t^2)z - (-2 + t)t^2,$$

$$Q_2(z) = -4(-1 + t - 2t^2 + t^3) + (13 + 8t - 10t^2 + 8t^3 - 3t^4)z$$
$$+ 4(7 - 4t + 6t^2 - 4t^3 + t^4)z^2 + (13 + 8t - 10t^2 + 8t^3$$
$$- 3t^4)z^3 - 4(-1 + t - 2t^2 + t^3)z^4,$$

$$w_1(z) = 1 + (4 - t)z - (-2 + t)(2 + t)z^2 + (-2 + t)^2t^3,$$

$$w_2(z) = -2 - 8z + 2(-6 + t - 2t^2 + t^3)z^2 + (-7 - 2t^2 + t^3)z^3 + 2(-1 + t - 2t^2 + t^3)z^4.$$

The critical points of the numerical method refers to a point where the derivative of a function is zero, that is $J'(z,t) = 0$. The points $z = 0$ and $z = \infty$ are critical points associated with $(z - A)(z - B)$. The critical points that are not any roots of the polynomial $(z - A)(z - B)$ are said to be free critical points.

![Stability surfaces for m = 1.](image)

We describe the complex dynamical behavior from the viewpoint of parameter spaces and dynamical plane. The following theorems will be useful to confirm the properties of symmetry on dynamical planes and parameter spaces.

Let $D = \{z \in C : \text{an orbit of } z \text{ under } J(z,t) \text{ tends to a number } \eta_d \text{ in } \mathbb{C}\}$ as the dynamical plane and let $P = \{t \in C : \text{a critical orbit of } z \text{ under } J(z,t) \text{ tends to a number } \eta_p \text{ in } \mathbb{C}\}$ as the parameter space [12, 13]. If the number $\eta_d$ or $\eta_p$ is a finite constant, there exist finite periods in the orbit. Otherwise, the orbits go to infinity or are periodic but bounded. We consider $z = \infty$ as a fixed point in Riemann sphere.
Theorem 1. Let $z(t)$ be a point of iterative map $J(z, t)$ where $t \in R$. Then the dynamical plane is symmetric with respect to its horizontal axis.

Proof. Considering $\overline{t} = t$, We have $J(z, t)$:

$$|J(z, t)| = |\overline{J(z, t)}| = |J(\overline{z}, \overline{t})| = |J(z, t)|,$$

which means that the magnitude of the orbit of $z(t)$ is the same as that of the orbit of $\overline{z}(t)$. Then the dynamical plane related to map $J(z, t)$ is symmetric with respect to its horizontal axis if $t$ is real.

Theorem 2. Let $z(t)$ be a free critical point of $J(z, t)$ depending on parameter $t$ by a root of $Q(z) = 0$. Then the parameter space is symmetric with respect to its horizontal axis.

Proof. For $m = 2$, we have $z(t)$ is a zero of $Q_2(z)$ for a given $t$. Then $\pi(\overline{t})$ is a root of $Q(z)$ at $\overline{t}$. For a free critical point $z(t)$, we have the conjugated map $J(z, t)$ from (8). Then

$$|J(z, t)| = |J(z(t), t)| = |\overline{J(z(t), t)}| = |\overline{J(\overline{z(t)}, \overline{t})}| = |J(z, t)|,$$

which implies that the magnitude of the orbit of free critical point $z$ is the same as that of the orbit of free critical point $\overline{z}$ at $\overline{t}$. It states that the corresponding parameter space is symmetric with respect to its horizontal axis.

We develop a systematic color palette in Table 1 to paint a point $t \in P$ according to the orbital period of $z$ of $J(z, t)$ for $t \in P$. Then the point $t$ is determined by the corresponding color $C_k$ if $t$ induces a $k$-periodic orbit with $k \in \mathbb{N} \cup \{0\}$ under $J(z, t)$. We use a tolerance of $10^{-6}$ after up to 1000 iterations to allow for desired $k$ periodic convergence of an orbit[1, 18] associated with $P$. In this experiments, we draw the color $C_q$ using the color palette in Table 1.
Table 1: Color palette for a \( q \)-periodic orbit with \( q \in \mathbb{N} \cup \{0\} \)

<table>
<thead>
<tr>
<th>( q )</th>
<th>( C_q )</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>( C_1 = )</td>
</tr>
<tr>
<td></td>
<td>magenta, for fixed point ( \infty )</td>
</tr>
<tr>
<td></td>
<td>cyan, for fixed point 0</td>
</tr>
<tr>
<td></td>
<td>yellow, for fixed point 1</td>
</tr>
<tr>
<td></td>
<td>red, for other strange fixed point</td>
</tr>
</tbody>
</table>

For \( 2 \leq q \leq 68 \):
- \( C_2 \) = orange, \( C_3 \) = light green, \( C_4 \) = dark red, \( C_5 \) = dark blue, \( C_6 \) = dark green, \( C_7 \) = dark yellow,
- \( C_8 \) = floral white, \( C_9 \) = light pink, \( C_{10} \) = khaki, \( C_{11} \) = dark orange, \( C_{12} \) = turquoise, \( C_{13} \) = lavender,
- \( C_{14} \) = thistle, \( C_{15} \) = plum, \( C_{16} \) = orchid, \( C_{17} \) = medium orchid, \( C_{18} \) = blue violet, \( C_{19} \) = dark orchid,
- \( C_{20} \) = purple, \( C_{21} \) = power blue, \( C_{22} \) = sky blue, \( C_{23} \) = deep sky blue, \( C_{24} \) = dodger blue, \( C_{25} \) = royal blue,
- \( C_{26} \) = medium spring green, \( C_{27} \) = spring green, \( C_{28} \) = medium sea green, \( C_{29} \) = sea green, \( C_{30} \) = forest green,
- \( C_{31} \) = olive drab, \( C_{32} \) = bisque, \( C_{33} \) = moccasin, \( C_{34} \) = light salmon, \( C_{35} \) = salmon, \( C_{36} \) = light coral,
- \( C_{37} \) = Indian red, \( C_{38} \) = brown, \( C_{39} \) = fire brick, \( C_{40} \) = peach puff, \( C_{41} \) = wheat, \( C_{42} \) = sandy brown,
- \( C_{43} \) = tomato, \( C_{44} \) = orange red, \( C_{45} \) = chocolate, \( C_{46} \) = pink, \( C_{47} \) = pale violet red, \( C_{48} \) = deep pink,
- \( C_{49} \) = violet red, \( C_{50} \) = gainsboro, \( C_{51} \) = light gray, \( C_{52} \) = dark gray, \( C_{53} \) = gray, \( C_{54} \) = chartreuse,
- \( C_{55} \) = electric indigo, \( C_{56} \) = electric lime, \( C_{57} \) = lime, \( C_{58} \) = silver, \( C_{59} \) = teal, \( C_{60} \) = pale turquoise,
- \( C_{61} \) = sandy brown, \( C_{62} \) = honeydew, \( C_{63} \) = misty rose, \( C_{64} \) = lemon chiffon, \( C_{65} \) = lavender blush,
- \( C_{66} \) = gold, \( C_{67} \) = crimson, \( C_{68} \) = tan.

For \( q = 0 \) or \( q > 69 \):
- \( C_q \) = black

\( *: q = 0 \): the orbit is non-periodic but bounded.

(a) \( 2 \leq \Re(t) \leq 3, \ |\Im(t)| \leq 1 \)
(b) \( 2.5 \leq \Re(t) \leq 3.25, \ |\Im(t)| \leq 0.8 \)
(c) \( 3.01 \leq \Re(t) \leq 3.05, \ |\Im(t)| \leq 0.2 \)
(d) \( 1.1 \leq \Re(t) \leq 1.4, \ |\Im(t)| \leq 0.15 \)

Figure 3: Parameter space for \( m = 1 \).

In Figures 3-4, the related parameter spaces \( P \) for \( m = 1, 2 \) are displayed. A point \( t \in P \) is determined by the color palette in Table 1. In terms of numerical experiments, every
point of the parameter space $\mathcal{P}$ whose color is none of cyan (root $z = A$), magenta (root $z = B$), yellow or red is not a better choice of $t$. Let $\mathcal{P}_i$ denote the parameter space associated with branch $cp_i$ for $1 \leq i \leq 4$. We figure out that $n \in \{2, 3, \cdots\}$ periodic orbit is budding at the main component (period-1 component) and 4-periodic component is budding at period-2 component.

![Parameter space for $m = 2$.](image1)

![Basins of attraction of Blood Rheology model](image2)

We compare the proposed scheme (y1) in (4) with the third order method (y2) in (1), the Dong’s third-order method (d1) in (2) and the Osada’s scheme (o1) in (3) based on the dynamical analysis. We have taken the test functions having multiple roots with multiplicity $m = 2, 3, 4, 5, 6$ to draw the complex dynamics of the proposed method [9] y1,
Table 2: Test functions

<table>
<thead>
<tr>
<th>$p$</th>
<th>method</th>
<th>time</th>
<th>con</th>
<th>no</th>
<th>div</th>
</tr>
</thead>
<tbody>
<tr>
<td>$y_1$</td>
<td>78.937</td>
<td>359,555</td>
<td>7.63739</td>
<td>445</td>
<td></td>
</tr>
<tr>
<td>$y_2$</td>
<td>75.516</td>
<td>359,554</td>
<td>7.4628</td>
<td>446</td>
<td></td>
</tr>
<tr>
<td>$d_1$</td>
<td>150.359</td>
<td>352,420</td>
<td>10.7719</td>
<td>7,580</td>
<td></td>
</tr>
<tr>
<td>$o_1$</td>
<td>74.6046</td>
<td>339,770</td>
<td>12.244</td>
<td>20,230</td>
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<tr>
<td>$y_1$</td>
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<td>359,998</td>
<td>5.97738</td>
<td>2</td>
<td></td>
</tr>
<tr>
<td>$y_2$</td>
<td>43.64</td>
<td>359,910</td>
<td>6.00031</td>
<td>90</td>
<td></td>
</tr>
<tr>
<td>$p_2$</td>
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<td>359,963</td>
<td>11.2723</td>
<td>37</td>
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</tr>
<tr>
<td>$o_1$</td>
<td>48.094</td>
<td>360,000</td>
<td>6.20214</td>
<td>0</td>
<td></td>
</tr>
<tr>
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<td>359,894</td>
<td>6.36682</td>
<td>106</td>
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<tr>
<td>$y_2$</td>
<td>115.921</td>
<td>359,757</td>
<td>8.37467</td>
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<tr>
<td>$p_3$</td>
<td>165.921</td>
<td>355,194</td>
<td>11.243</td>
<td>4,806</td>
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<tr>
<td>$o_1$</td>
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<td>356,058</td>
<td>10.3829</td>
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<tr>
<td>$y_1$</td>
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<tr>
<td>$y_2$</td>
<td>54.844</td>
<td>358,867</td>
<td>5.9645</td>
<td>1,140</td>
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</tr>
<tr>
<td>$p_4$</td>
<td>544.218</td>
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<tr>
<td>$o_1$</td>
<td>46.219</td>
<td>358,867</td>
<td>6.17781</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>$y_1$</td>
<td>486.844</td>
<td>359,920</td>
<td>9.54763</td>
<td>80</td>
<td></td>
</tr>
<tr>
<td>$y_2$</td>
<td>631.36</td>
<td>351,124</td>
<td>8.70651</td>
<td>8,876</td>
<td></td>
</tr>
<tr>
<td>$d_1$</td>
<td>1014.52</td>
<td>355,602</td>
<td>17.8899</td>
<td>4,398</td>
<td></td>
</tr>
<tr>
<td>$o_1$</td>
<td>233.89</td>
<td>359,910</td>
<td>9.85888</td>
<td>90</td>
<td></td>
</tr>
</tbody>
</table>

$p_1(z) = (z^7 - 9)^2$, $p_2(z) = (z^2 - 3z + 5)^3$, $p_3(z) = (z^5 - 6)^4$, $p_4(z) = (z^2 + 3z + 7)^5$, $p_5(z) = (z^2 + 3z + 5)^6$.

Table 3: Blood Rheology model

<table>
<thead>
<tr>
<th>$b$</th>
<th>method</th>
<th>time</th>
<th>con</th>
<th>no</th>
<th>div</th>
</tr>
</thead>
<tbody>
<tr>
<td>$y_1$</td>
<td>486.844</td>
<td>359,920</td>
<td>9.54763</td>
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<td></td>
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</tr>
<tr>
<td>$d_1$</td>
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<tr>
<td>$o_1$</td>
<td>233.89</td>
<td>359,910</td>
<td>9.85888</td>
<td>90</td>
<td></td>
</tr>
</tbody>
</table>

As the first example, we select the polynomial $p_1(z) = (z^7 - 9)^2$ with roots $z = -1.23319 \pm 0.593873i, -0.304573 \pm 1.33442i, 0.853394 \pm 1.07012i, 1.36874$ of multiplicity $m = 2$. The method $y_1$ is better in view of con. As the next instance, the polynomial $p_2(z) = (z^2 - 3z + 5)^3$ has the roots $z = 1/2(3 \pm i\sqrt{11})$. The method $y_1$ is better in view of no. We select $p_3(z) = (z^5 - 6)^4$ with the roots $z = -1.15768 \pm 0.841103i, 0.442194 \pm 1.36093i, 1.43097$ and $p_4(z) = (z^2 + 3z + 7)^5, z = 1/2(-3 \pm i\sqrt{19})$. As the last test function,
we use $p_5(z) = (z^2 + 3z + 5)^6$ with the zeros $z = \frac{1}{2}(-3 \pm i\sqrt{11})$. In Figure 6, the picture (d) has shown some black point and we find the considerable black point in (o), (s) and (t). The illustrative results are listed in Table 2 and Figure 6.
We choose the equation \( z = \left( \frac{x^8}{11} + \frac{8x^5}{11} - \frac{285714357x^4}{4} + \frac{16x^3}{11} - 96122449x^2 + \frac{3}{44} \right)^4 \) in Blood Rheology model[8] to carry out the experiments. The method y1 is better in view of con.

3. Discussion

Using an Möbius conjugacy map applied to a polynomial of the form \( f(z) = (z - A)^m(z - B)^m \) with the multiplicity \( m \), the complex dynamical analysis is investigated including the stability surfaces, the dynamical planes and the parameter spaces. We compare the proposed method with the existing iterative schemes. Based on the theoretical result, we experiment the test functions and draw the basins of attraction. The basins of attraction of this model are shown in Figure 5.

We will improve the current study to accurately address the visualization of diverse iterative schemes. In addition, the parameter space and basins of attraction of the developed multiple zero solver will be investigated in more detail. We will figure out the beautiful but complicated fractal generated by numerical iterative schemes from various perspectives.

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References


