

Indian Journal of Mathematics

Volume 39, Number 3
December 1997



THE ALLAHABAD MATHEMATICAL SOCIETY
10, C.S.P. Singh Marg, Allahabad, U.P., 211001
India

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ROUND-OFF STABILITY OF FUNCTIONAL ITERATIONS ON PRODUCT SPACES

JANUSZ MATKOWSKI AND SHYAM LAL SINGH

(Received 11 July 1997)

The main purpose of this paper is to obtain certain results concerning the stability of Picard type sequence of iterates of a system of operators on a product space. Stability theorems of Ostrowski, Harder-Hicks and Singh *et al.* are obtained as special cases.

1. Introduction

Let (Y, d) be a metric space and $T: Y \rightarrow Y$. In computation, a solution of an equation

$$Tx = x, \quad x \in Y \quad (1.1)$$

is usually approximated by an iterating sequence $\{x_m\} \subset Y$. In practice, an approximate sequence $\{y_m\} \subset Y$ is used in place of $\{x_m\}$. However, in general, both the sequences need not converge to the same point even if y_m converges in Y (see, for instance, Urabe [12], Ostrowski [7] and Harder-Hicks [3], p. 703-705). M. Urabe [12] appears to be the first to initiate this kind of stability problem on the real line. A. M. Ostrowski [7] seems to be the first to investigate sufficient conditions for the stability of iterating sequences concerning a map T on a metric space (see [3, p. 694], [11, p. 106] or Remark 4). Recently Harder-Hicks [3] (cf. Cor. 3) and Rhoades [9] have obtained similar results for a wider class of contractive type maps. Singh *et al.* [11] have extended Ostrowski's stability theorem to a contraction-system presented in Matkowski [5]-[6] (see also [4, p. 39], [10, p. 794] and Corollary 1).

The purpose of this paper is to extend the main result, Theorem 2, of Harder and Hicks [3] to a system of equations on a finite product of metric spaces. Our results (Theorems 3-4) generalize the main theorem, Theorem 3, of [11] as well (cf. Remark 4).

1990 AMS Mathematics Subject Classification : 65D15, 41A25, 47H10, 54H25.

Key words and phrases: stability of iterating sequences, approximative sequence, round-off error, Banach contraction, contraction system, fixed point.

At the end, we observe that Theorem 3 [11] with certain restrictions is equivalent to Ostrowski's stability theorem (Remark 4).

2. Preliminaries

Let (Y, d) be a metric space and $T: Y \rightarrow Y$. Pick x_0 in Y , and let

$$x_{m+1} = f(T, x_m), \quad m = 0, 1, 2, \dots, \quad (*)$$

denote some functional iteration procedure which yields a sequence $\{x_m\}$ converging to a fixed point of T . Let $\{y_m\}$ be an arbitrary sequence in Y and, set

$$d(y_{m+1}, f(T, y_m)) \leq \varepsilon_m, \quad m = 0, 1, 2, \dots \quad (**)$$

If $\lim_{m \rightarrow \infty} \varepsilon_m = 0$ implies that $\lim_{m \rightarrow \infty} y_m = p$, then the iteration procedure defined in $(*)$ is called T -stable or stable with respect to T [3] (see also [9] and [11]). (Because of round-off errors involved in "approximative sequence" $\{y_m\}$, inequality sign in $(**)$ seems more appropriate than an equality sign in $(**)$).

Consider the following conditions for $T: Y \rightarrow Y$:

(2.1) For each pair of points $x, y \in Y$ at least one of the following is true:

$$d(Tx, Ty) \leq \alpha d(x, y),$$

$$d(Tx, Ty) \leq \beta [d(x, Tx) + d(y, Ty)],$$

$$d(Tx, Ty) \leq \nu [d(x, Ty) + d(y, Tx)],$$

where α, β, ν , are non-negative constants satisfying $0 \leq \alpha < 1, 0 \leq \beta, \nu < \frac{1}{2}$.

(2.2) There exists a constant $q, 0 \leq q < 1$ such that for each $x, y \in Y$,

$$d(Tx, Ty) \leq q \max \left\{ d(x, y), \frac{d(x, Tx) + d(y, Ty)}{2}, \frac{d(x, Ty) + d(y, Tx)}{2} \right\}.$$

In [8], Rhoades has compared various definitions for contractive type maps that generalize the Banach contraction. He has shown that (2.1) and (2.2) (which are named (19) and (19'') respectively in his paper [8]) are equivalent (see also [3], p. 695). Harder-Hicks [3] have obtained stability results for T satisfying (2.1).

In all that follows, we generally follow the following notations and definitions introduced in Matkowski [5]-[6] (cf. also Czerwik [1], Kuczma *et al.* [4, p. 39] and Singh *et al.* [10]-[11]).

For non-negative numbers a_{ik} ($i, k = 1, \dots, n$), let

$$c_{ik}^{(0)} = \begin{cases} a_{ik} & \text{for } i \neq k \\ 1 - a_{ik} & \text{for } i = k \end{cases} \quad (2.3)$$

$i, k = 1, \dots, n$, and $c_{ik}^{(t)}$ are defined recursively by

$$c_{ik}^{(t+1)} = \begin{cases} c_{i1}^{(t)} c_{i+1, k+1}^{(t)} + c_{i+1, 1}^{(t)} c_{1, k+1}^{(t)} & \text{for } i \neq k \\ c_{i1}^{(t)} c_{i+1, k+1}^{(t)} - c_{i+1, 1}^{(t)} c_{1, k+1}^{(t)} & \text{for } i = k, \end{cases} \quad (2.4)$$

$i, k = 1, \dots, n-t-1$, $t = 0, 1, \dots, n-2$. If $n = 1$, we define $c_{11}^{(0)} = a_{11}$.

In [6, p. 9-11], it is shown that the system of inequalities

$$\sum_{k=1}^n a_{ik} r_k < r_i, \quad i = 1, 2, \dots, n,$$

has a solution $r_i > 0$, $i = 1, 2, \dots, n$, if and only if

$$c_{ii}^{(t)} > 0, \quad i = 1, \dots, n-t, \quad t = 0, 1, \dots, n-1; \quad n \geq 2 \quad (2.5)$$

hold. Moreover, there exists a number $h \in (0, 1)$ such that

$$\sum_{k=1}^n a_{ik} r_k \leq h r_i, \quad i = 1, 2, \dots, n, \quad (2.6)$$

for some positive numbers r_1, r_2, \dots, r_n .

Indeed such an h may be obtained (cf. [1]) by

$$h = \max_i \left(r_i^{-1} \sum_{k=1}^n a_{ik} r_k \right). \quad (2.6a)$$

Let (X_i, d_i) , $i = 1, 2, \dots, n$, be metric spaces,

$$X := X_1 \times X_2 \times \dots \times X_n.$$

and

$$x^m := (x_1^m, \dots, x_n^m), \quad x_i^m \in X_i, \quad i = 1, \dots, n; \quad m = 0, 1, 2, \dots$$

Also

$$x := (x_1, \dots, x_n), \quad x_i \in X_i, \quad i = 1, \dots, n.$$

Thus $y \in X$ means $y = (y_1, \dots, y_n)$.

The following fixed point theorems are special cases of Theorem 2 of Singh-Gairola [10] (see also Remark 1 [2]).

THEOREM 1 Let (X_i, d_i) , $i = 1, \dots, n$, be complete metric spaces and $T_i : X \rightarrow X_i$, $i = 1, \dots, n$, be such that

$$d_i(T_i x, T_i y) \leq \quad (2.7)$$

$$\max \left\{ \sum_{k=1}^n a_{ik} d_k(x_k, y_k), b \max \{ d_i(x_i, T_i x), d_i(y_i, T_i y), \frac{d_i(x_i, T_i y) + d_i(y_i, T_i x)}{2} \} \right\}$$

for all $x, y \in X$, where a_{ik} and b are non-negative numbers, $b < 1$, and (2.3)-(2.5) hold. Then the system of equations

$$x_i = T_i x, \quad i = 1, \dots, n, \quad (2.8)$$

has exactly one solution $p = (p_1, \dots, p_n)$ such that $p_i \in X_i$, $i = 1, \dots, n$. For an arbitrarily fixed $x^0 \in X$, the sequence of successive approximations

$$x_i^{m+1} = T_i x^m, \quad i = 1, \dots, n, \quad m = 0, 1, 2, \dots, \quad (2.9)$$

converges and

$$p_i = \lim_{m \rightarrow \infty} x_i^m, \quad i = 1, \dots, n. \quad (2.10)$$

THEOREM 2 Theorem 1 with (2.7) replaced by the following:

$$d_i(T_i x, T_i y) \leq \quad (2.7L)$$

$$\max \left\{ \sum_{k=1}^n a_{ik} d_k(x_k, y_k), b \max \left\{ \frac{d_i(x_i, T_i x) + d_i(y_i, T_i y)}{2}, \frac{d_i(x_i, T_i y) + d_i(y_i, T_i x)}{2} \right\} \right\}.$$

REMARK 1 It is evident that (2.7L) is less general than (2.7), i.e., $T := (T_1, \dots, T_n)$ satisfying (2.7L) also satisfies (2.7). Notice that (2.7) and (2.7L) are the same if $b = 0$. If $p := (p_1, \dots, p_n) \in X$ is a solution of (2.8), then p is called a fixed point of T .

REMARK 2 The condition (2.2) is (2.7L) with $(Y, d) = (X_i, d_i)$, $T = T_i$, $i = 1, \dots, n$, and $n = 1$ such that $q = \max \{a_{11}, b\}$.

COROLLARY 1 (Matkowski [5]). Theorem 1 with $b = 0$.

The next result gives simple conditions under which Corollary 1 can be simply reduced to the classical Banach contraction principle.

COROLLARY 2 If, in Corollary 1, the matrix $[a_{ik}]$ is symmetric then the pair (X, d) with $X := X_1 \times \dots \times X_n$, and $d : X \times X \rightarrow \mathbb{R}$ defined by

$$d(x, y) = \sum_{i=1}^n r_i d_i(x_i, y_i); \quad x = (x_1, \dots, x_n), \quad y = (y_1, \dots, y_n) \in X,$$

is a complete metric space, and $T = (T_1, \dots, T_n) : X \rightarrow X$ is h -contraction of this metric space, i.e.

$$d(Tx, Ty) \leq h d(x, y); \quad x, y \in X,$$

where $h \in (0, 1)$ is given by (2.6a).

PROOF. Define a metric d on X by

$$d(x, y) = \sum_{i=1}^n r_i d_i(x_i, y_i), \quad x, y \in X,$$

where r_i , $i = 1, \dots, n$, are such that (2.6) hold. Then (X, d) is a complete metric space. Let $T : X \rightarrow X$ be such that $Tx = (T_1 x, \dots, T_n x)$. Now it is enough to show that T is a Banach contraction on X . Since T_i , $i = 1, \dots, n$, satisfy (2.7) with $b = 0$ (cf. Cor. 1), for any $x, y \in X$,

$$d(Tx, Ty) = \sum_{i=1}^n r_i d_i(T_i x, T_i y) \leq \sum_{i=1}^n r_i \sum_{k=1}^n a_{ik} d_k(x_k, y_k) =$$

$$\sum_{k=1}^n \left(\sum_{i=1}^n a_{ik} r_i \right) d_k(x_k, y_k).$$

By the symmetry restriction on a_{ik} 's and (2.6),

$$\sum_{i=1}^n a_{ik} r_i = \sum_{i=1}^n a_{ki} r_i \leq h r_k.$$

Hence

$$d(Tx, Ty) \leq \sum_{k=1}^n h r_k d_k(x_k, y_k) = h d(x, y).$$

This completes the proof since $h < 1$.

REMARK 3 An earlier effort to formulate the result of Corollary 2 (see, for instance, [4], p. 49) faces rough weather without the symmetry restrictions on a_{ik} 's.

LEMMA. If c is a real number such that $b^j \rightarrow 0$ as $j \rightarrow \infty$, then

$$\lim_{m \rightarrow \infty} \left(\sum_{j=0}^m c^{m-j} b^j \right) = 0.$$

3. Stability Results

The following stability theorems show that the functional iteration for $T := (T_1, \dots, T_n)$ defined by (2.9) is T -stable whenever T fulfills the requirement of Theorem 1 with $0 \leq b < \frac{1}{2}$ of Theorem 2 with no additional requirement.

Notice that the maps considered in (2.1), (2.2), (2.7) and (2.7L) need not be continuous.

THEOREM 3 Let (X_i, d_i) be complete metric spaces and $T_i : X \rightarrow X_i$, $i = 1, \dots, n$, such that $T := (T_1, \dots, T_n)$ satisfies the conditions of Theorem 1, viz., (2.7), (2.3)-(2.5) and $0 \leq b < \frac{1}{2}$. Let $p = (p_1, \dots, p_n)$ be the fixed point of T . Let x^0 be an arbitrary point in X , and put

$$x_i^{m+1} = T_i x^m, \quad m = 0, 1, \dots, \quad i = 1, \dots, n.$$

Let $\{y_i^m\}$ denote an arbitrary sequence in X_i , $i = 1, \dots, n$, and set

$$d_i(y_i^{m+1}, T_i y^m) \leq \epsilon_i^m, \quad m = 0, 1, \dots, \quad i = 1, \dots, n.$$

Then, for $m = 0, 1, \dots, \quad i = 1, \dots, n$,

$$d_i(p_i, y_i^{m+1}) \leq d_i(p_i, x_i^{m+1}) + \beta^{m+1} r_i + c \sum_{j=0}^m \beta^{m-1} d_i(x_i^j, x_i^{j+1}) + \sum_{j=0}^m \beta^{m-1} \epsilon_i^j, \quad (I)$$

where $r_i \geq d_i(x_i^0, y_i^0)$ are some positive numbers, $c = \frac{b}{1-b}$, $\beta = \max\{h, c\}$ and h is defined by (2.6a). Also,

$$\lim_{m \rightarrow \infty} y_i^m = p_i \text{ iff } \lim_{m \rightarrow \infty} \epsilon_i^m = 0. \quad (II)$$

PROOF. To prove (I), first fix $x, y \in X$. Since $T = (T_1, \dots, T_n)$ satisfies (2.7), one of the following must hold:

$$d_i(T_i x, T_i y) \leq \sum_{k=1}^n a_{ik} d_k(x_k, y_k); \quad (3.1)$$

$$d_i(T_i x, T_i y) \leq b d_i(x_i, T_i x); \quad (3.2)$$

$$d_i(T_i x, T_i y) \leq b d_i(y_i, T_i y) \leq b [d_i(y_i, x_i) + d_i(x_i, T_i x) + d_i(T_i x, T_i y)],$$

that is

$$d_i(T_i x, T_i y) \leq \frac{b}{1-b} [d_i(x_i, y_i) + d_i(x_i, T_i x)]; \quad (3.3)$$

$$d_i(T_i x, T_i y) \leq \frac{b}{2} [d_i(x_i, T_i y) + d_i(y_i, T_i x)] \leq$$

$$\frac{b}{2} [d_i(x_i, T_i x) + d_i(T_i x, T_i y) + d_i(x_i, y_i) + d_i(x_i, T_i x)],$$

that is

$$d_i(T_i x, T_i y) \leq \frac{b}{2-b} [d_i(d_i(x_i, y_i) + 2 d_i(x_i, T_i x))]. \quad (3.4)$$

Then from (3.1)-(3.4),

$$d_i(T_i x, T_i y) \leq \quad (3.5)$$

$$\max \left\{ \sum_{k=1}^n a_{ik} d_k(x_k, y_k), \max \left\{ \frac{b}{1-b}, \frac{b}{2-b} \right\} d_i(x_i, y_i) \right\} + \max \left\{ b, \frac{b}{1-b}, \frac{2b}{2-b} \right\} d_i(x_i, T_i x) \leq$$

$$\max \left\{ \sum_{k=1}^n a_{ik} d_k(x_k, y_k), \beta d_i(x_i, y_i) \right\} + c \beta d_i(x_i, T_i x).$$

This is true for $i = 1, \dots, n$.

For any m ,

$$d_i(p_i, y_i^{m+1}) \leq d_i(p_i, x_i^{m+1}) + d_i(x_i^{m+1}, y_i^{m+1}) + d_i(y_i^{m+1}, T_i y_i^m)$$

$$\leq d_i(p_i, x_i^{m+1}) + d_i(x_i^{m+1}, y_i^{m+1}) + \varepsilon_i^m. \quad (3.6)$$

Now we estimate the middle term on the right hand side of (3.6). From the homogeneity of the system (2.4), we may assume (see also [11], p. 108) without any loss of generality that $d_i(x_i^0, y_i^0) \leq r_i$, for some positive numbers $r_i, i = 1, \dots, n$, satisfying (2.6). Then from (3.5),

$$d_i(x_i^1, y_i^1) \leq d_i(x_i^1, T_i y_i^0) + d_i(T_i y_i^0, y_i^1) \leq d_i(T_i x_i^0, T_i y_i^0) + \varepsilon_i^0$$

$$\leq \max \left\{ \sum_{k=1}^n a_{ik} d_k(x_k^0, y_k^0), \beta d_i(x_i^0, y_i^0) \right\} + c d_i(x_i^0, T_i x_i^0) + \varepsilon_i^0$$

$$\leq \max \left\{ \sum_{k=1}^n a_{ik} r_k, \beta r_i \right\} + c d_i(x_i^0, x_i^1) + \varepsilon_i^0$$

$$\leq \max \{h r_i, \beta r_i\} + c d_i(x_i^0, x_i^1) + \varepsilon_i^0$$

$$= \beta r_i + c d_i(x_i^0, x_i^1) + \varepsilon_i^0 = \lambda_i, \text{ say}$$

(This is true for $i = 1, \dots, n$.)

Similarly,

$$\begin{aligned}
 d_i(x_i^2, y_i^2) &\leq d_i(T_i x^1, T_i y^1) + \varepsilon_i^1 \\
 &\leq \max \left\{ \sum_{k=1}^n a_{ik} d_k(x_k^1, y_k^1), \beta d_i(x_i^1, y_i^1) \right\} + c d_i(x_i^1, T_i x^1) + \varepsilon_i^1 \\
 &\leq \max \left\{ \sum_{k=1}^n a_{ik} \lambda_k, \beta \lambda_i \right\} + c d_i(x_i^1, x_i^2) + \varepsilon_i^1 \leq \beta \lambda_i + c d_i(x_i^1, x_i^2) + \varepsilon_i^1 \\
 &= \beta^2 r_i + c \beta d_i(x_i^0, x_i^1) + c d_i(x_i^1, x_i^2) + \beta \varepsilon_i^0 + \varepsilon_i^1.
 \end{aligned}$$

Inductively

$$d_i(x_i^{m+1}, y_i^{m+1}) \leq \beta^{m+1} r_i + c \sum_{j=0}^m \beta^{m-j} d_i(x_i^j, x_i^{j+1}) + \sum_{j=0}^{m-1} \beta^{m-1-j} \varepsilon_i^j.$$

Its substitution in (3.6) establishes (I).

To prove (II), first assume $y_i^m \rightarrow p_i$, as $m \rightarrow \infty$, $i = 1, \dots, n$. Then, for any i , from (3.5),

$$\begin{aligned}
 \varepsilon_i^m &\leq d_i(y_i^{m+1}, T_i y^m) \leq d_i(y_i^{m+1}, p_i) + d_i(T_i p, T_i y^m) \leq \\
 &d_i(y_i^{m+1}, p_i) + \max \left\{ \sum_{k=1}^n a_{ik} d_k(p_k, y_k^m), \beta d_i(p_i, y_i^m) \right\} + c d_i(p_i, T_i p) \leq \\
 &d_i(y_i^{m+1}, p_i) + \left[\left(\sum_{k=1}^n a_{ik} \right) + \beta \right] \max \{ d_1(p_i, y_i^m), \dots, d_n(p_n, y_n^m) \} + 0.
 \end{aligned}$$

Since each $d_i(p_i, y_i^m) \rightarrow 0$ as $m \rightarrow \infty$, $\lim_{m \rightarrow \infty} \varepsilon_i^m = 0$.

Now suppose $\varepsilon_i^m \rightarrow 0$ as $m \rightarrow \infty$. Since Theorem 1 guarantees the existence of exactly one solution of (2.8) and, by hypothesis, p is a solution of (2.8), the sequence x_i^m converges to p_i , $i = 1, \dots, n$, (cf. (2.9)-(2.10)). Recall that $0 < \beta < 1$. Thus from (I),

$$\lim_{m \rightarrow \infty} d_i(p_i, y_i^{m+1}) \leq$$

$$\lim_{m \rightarrow \infty} \left(c \sum_{j=0}^m \beta^{m-j} d_i(x_i^j, x_i^{j+1}) \right) + \lim_{m \rightarrow \infty} \left(\sum_{j=0}^m \beta^{m-j} \varepsilon_i^j \right).$$

Since sequences $\{d_i(x_i^j, x_i^{j+1})\}_{j=0}^\infty$ and $\{\varepsilon_i^j\}_{j=0}^\infty$ are both convergent to zero, an appeal to the lemma of Harder and Hicks establishes (II).

THEOREM 4 Let (X_i, d_i) be complete metric spaces and $T_i: X \rightarrow X_i, i = 1, \dots, n$, such that $T = (T_1, \dots, T_n)$ satisfies the conditions of Theorem 2, viz., (2.7L), (2.3)-(2.5) and $0 \leq b < \frac{1}{2}$. Let x^0 be an arbitrary point in X , and put

$$x_i^{m+1} = T_i x^m, \quad m = 0, 1, \dots, \quad i = 1, \dots, n.$$

Let $\{y_i^m\}$ denote an arbitrary sequence in $X_i, i = 1, \dots, n$, and set

$$d_i(y_i^{m+1}, T_i y^m) \leq \varepsilon_i^m, \quad m = 0, 1, \dots, \quad i = 1, \dots, n.$$

Then, for $m = 0, 1, \dots$, and $i = 1, 2, \dots, n$,

$$d_i(p_i, y_i^{m+1}) \leq d_i(p_i, x_i^{m+1}) + \delta^{m+1} r_i + 2b \sum_{j=0}^m \delta^{m-j} d_i(x_i^j, x_i^{j+1}) + \sum_{j=0}^m \delta^{m-j} \varepsilon_i^j \quad (\text{III})$$

where $r_i \geq d_i(x_i^0, y_i^0)$ are some positive numbers, $\delta = \max\{h, b\}$ and h is defined by (2.6a).

PROOF. It may be completed using Theorem 2 and following the proof of Theorem 3.

COROLLARY 3 Let (Y, d) be a complete metric space, and let $T: Y \rightarrow Y$. Assume T satisfies the condition (2.2). Let p be the fixed point of T . Let x_0 be an arbitrary point in Y , and put $x_{m+1} = T x_m$ for $m = 0, 1, \dots$ (so that $\lim_{m \rightarrow \infty} x_m = p$). Let y_m denote an arbitrary sequence in Y , and let

$$d(y_{m+1}, T y_m) \leq \varepsilon_m, \quad m = 0, 1, \dots.$$

Then

$$d(p, y_{m+1}) \leq d(p, x_{m+1}) + q^{m+1} d(x_0, y_0) + 2q \sum_{j=0}^m q^{m-j} d(x_j, x_{j+1}) + \sum_{j=0}^m q^{m-j} \epsilon_j,$$

and $\lim_{m \rightarrow \infty} y_m = p$ if and only if $\lim_{m \rightarrow \infty} \epsilon_m = 0$.

PROOF. Take $(Y, d) = (X_i, d_i)$, $T = T_i = 1, \dots, n$, and $n = 1$ in Theorem 4 with $r_1 = d(x_0, y_0)$, $a_{11} = h$ and $q = \delta$, (see also Remark 4).

REMARK 4 Theorems 3 and 4 are the same if $b = 0$. The main result of [11] is Theorem 3 with $b = 0$. Ostrowski's classical theorem of stability is derived from Theorem 3 if we take $(Y, d) = (X_i, d_i)$, $T = T_i$, $i = 1, \dots, n$, and $n = 1$ with $a_{11} = h$, $b = 0$ and $d(x_0, y_0) = r_1$. In view of Corollary 2, Theorem 3 with $b = 0$ and a_{ik} symmetrical is equivalent to the Ostrowski's theorem.

REMARK 5 The main result for the stability of Picard sequence of iterates of Harder-Hicks [3, Th. 2] is the above corollary, (recall that (2.1) and (2.2) are equivalent).

Acknowledgement

The second author thanks Technical University, Bielsko-Biala for its hospitality during his visit in autumn 1995. The authors thank Jolanta Okrzesik for her work in preparing the typescript.

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TECHNICAL UNIVERSITY
WILLOWA 2
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GURUKULA KANGRI UNIVERSITY
HARDWAR- 249404
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10, C.S.P. Singh Marg, Allahabad, U.P., 211001, India.

Laser Setting : Jain Lasers, 33 Dilkusha New Katra, Allahabad-211002, U.P., India.

Printed by : **Mudran Kendra**, 609-A Subhash Nagar, Allahabad-211002, U.P.,
India. Ph. : 641879, 642783.