

## Step-1

Consider a general 2 by 2 matrix:

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

Thus, matrix  $D$  is given by,

$$D = \begin{bmatrix} a & 0 \\ 0 & d \end{bmatrix}$$

We know that,

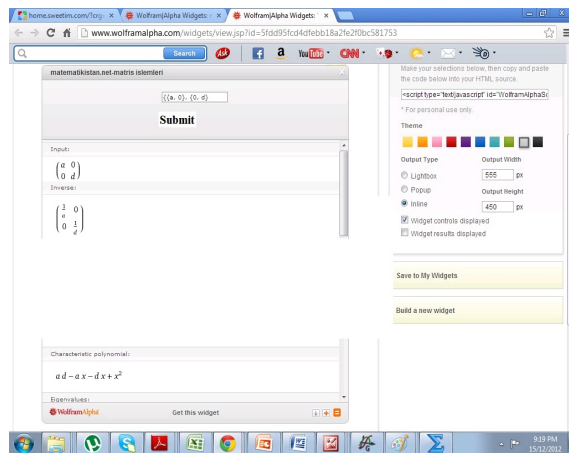
$$A = D + L + U$$

Therefore, we get,

$$\begin{aligned} L + U &= A - D \\ &= \begin{bmatrix} a & b \\ c & d \end{bmatrix} - \begin{bmatrix} a & 0 \\ 0 & d \end{bmatrix} \\ &= \begin{bmatrix} 0 & b \\ c & 0 \end{bmatrix} \end{aligned}$$

## Step-2

By using matrix calculator (the screenshot is given below), the inverse of  $D$  is given by,



Therefore,

$$D^{-1} = \begin{bmatrix} \frac{1}{a} & 0 \\ 0 & \frac{1}{d} \end{bmatrix}$$

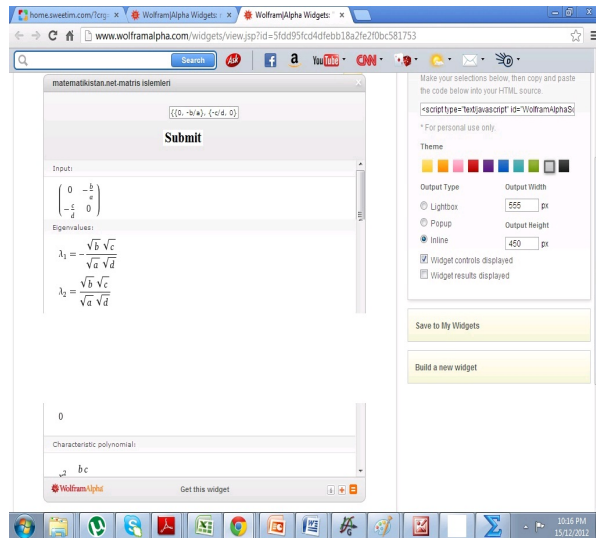
### Step-3

By multiplying  $D^{-1}$  and  $L + U$ , the Jacobi iteration matrix  $S^{-1}T$  is given by,

$$\begin{aligned} S^{-1}T &= -D^{-1}(L+U) \\ &= -\begin{bmatrix} \frac{1}{a} & 0 \\ 0 & \frac{1}{d} \end{bmatrix} \begin{bmatrix} 0 & b \\ c & 0 \end{bmatrix} \\ &= \begin{bmatrix} 0 & -\frac{b}{a} \\ -\frac{c}{d} & 0 \end{bmatrix} \end{aligned}$$

### Step-4

By using matrix calculator (the screenshot is given below), the eigenvalues of  $S^{-1}T$  are given by,



### Step-5

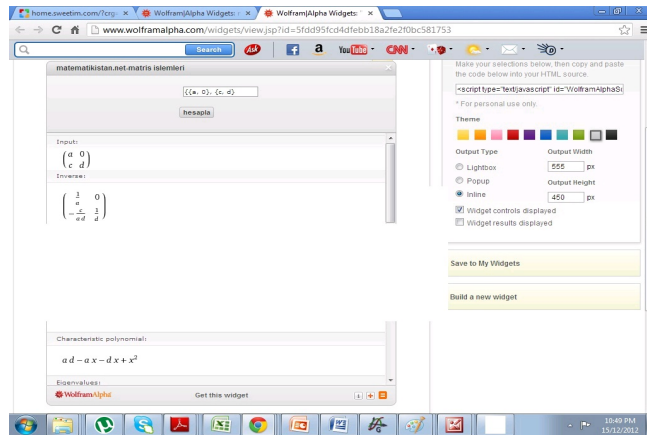
Therefore, we get,

$$\mu_{\max} = \frac{\sqrt{bc}}{\sqrt{ad}}$$

Similarly,

$$(D+L) = \begin{bmatrix} a & 0 \\ 0 & d \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ c & 0 \end{bmatrix} = \begin{bmatrix} a & 0 \\ c & d \end{bmatrix}$$

By using matrix calculator (the screenshot is given below), the inverse of  $D+L$  is given by,



Therefore,

$$(D+L)^{-1} = \begin{bmatrix} \frac{1}{a} & 0 \\ -\frac{c}{ad} & \frac{1}{d} \end{bmatrix}$$

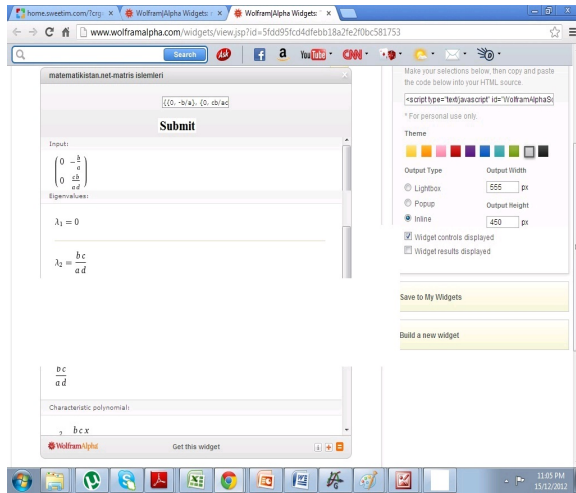
## Step-6

By multiplying  $(D+L)^{-1}$  and  $U$ , the Gauss-Seidel matrix  $-(D+L)^{-1}U$  is given by,

$$-(D+L)^{-1}U = -\begin{bmatrix} \frac{1}{a} & 0 \\ -\frac{c}{ad} & \frac{1}{d} \end{bmatrix} \begin{bmatrix} 0 & b \\ 0 & 0 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & -\frac{b}{a} \\ 0 & \frac{cb}{ad} \end{bmatrix}$$

By using matrix calculator (the screenshot is given below), the eigenvalues of  $-(D+L)^{-1}U$  are given by,



Therefore, we get,

$$\lambda_{\max} = \frac{bc}{ad}$$

From  $\lambda_{\max} = \frac{bc}{ad}$  and  $\mu_{\max} = \frac{\sqrt{bc}}{\sqrt{ad}}$ , we get,

$$\lambda_{\max} = \mu_{\max}^2$$

Thus, the Jacobi iteration matrix  $S^{-1}T$  is  $\begin{bmatrix} 0 & -\frac{b}{a} \\ -\frac{c}{d} & 0 \end{bmatrix}$ , the Gauss-Seidel matrix  $-(D+L)^{-1}U$  is  $\begin{bmatrix} 0 & -\frac{b}{a} \\ 0 & \frac{cb}{ad} \end{bmatrix}$ , and  $\lambda_{\max} = \mu_{\max}^2$ .