

Using Jacobian or Gauss-Seidel Methods to solve $Ax = b$.

1. First google Gauss-Seidel method for solving $Ax = b$. Read and understand this iterative method. And compare with Jacobi's method.

2. Write a function like following:

```
void GaussSeidel(int n, double * A, double * b, double * x) {  
    .....  
}
```

Please use Gauss-Seidel method to solve x , supposing A and b are given.

3. Change the iteration steps number as following

```
#define ITER 20
```

Later you can change it to 40, 80, 160.

4. Write the main function to compare Jacobi's method and Gauss-Seidel method.

- a. Declare matrix A , vector x and b as following:

```
double A[20][20];  
double x[20];  
double b[20];
```

Diagonal elements $A[i][i] = 2.0$;

The off diagonal elements $A[i][i+1] = -1.0$; $A[i+1][i] = -1.0$;

All other elements of A are zeros.

All elements of x are zeros;

All elements of b are zeros, except $b[0] = b[19] = 1.0$;

- b. We know the exact solution $\mathbf{sol} = \{1, 1, \dots, 1\}$. So please run your code and fill out the following table:

ITER	Error from Jacobi's Method	Convergence Rate	Error from Gauss-Seidel Method	Convergence Rate
20				
40				
80				
160				

Note that here Error is calculated by the vector Euclidian distance from your solution to the exact solution **sol**.

Please fill out this table in your report and submit together with your source code.