

Report of Assignment 4

Using Jacobian and Gauss-Seidel Methods to Solve $Ax = b$

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Results:

ITER	Error from Jacobi's Method	Convergence Rate	Error from Gauss-Seidel Method	Convergence Rate
20	3.29386819	0.32593799	2.63680716	0.63861700
40	2.62778062	0.64822606	1.69369613	1.29230216
80	1.67669326	1.29635047	0.69153439	2.59240748
160	0.68267381	2.59270012	0.11466249	5.18539874
320	0.11317037		0.00315109	

PS: Codes as follows:

Jacobi-and-Gauss-Seidel-Methods:

```
// Jacobi-and-Gauss-Seidel-Methods.cpp : Defines the entry point for the console application.
```

```
// Using Jacobian and Gauss-Seidel Methods to solve  $Ax = b$ .
```

```
#include "stdafx.h"
```

```
#include <stdio.h>
```

```
#include <malloc.h>
```

```
#include <math.h>
```

```
#pragma warning(disable:4996)//Disable fopen function warning.
```

```
#define ITER 160 // Define the iteration steps number: 20,40,80,160.
```

```
// Define Jacobi function
```

```
void Jacobi(int n, double * A, double * b, double * x)
```

```
{
```

```
    double s;
```

```
    int i, j, k = 0;
```

```
    double e=0; // e represents Error.
```

```
    x = (double*)malloc(n*sizeof(double));
```

```
    for (i = 0; i < n; i++)
```

```
        x[i] = 0;
```

```
    double *xnew = (double*)malloc(n*sizeof(double));
```

```

    for (i = 0; i < n; i++)
        xnew[i] = 0;
    while (k<ITER)
    {
        for (i = 0; i < n; i++)
        {
            s = 0;
            for (j = 0; j < n; j++)
            {
                if (j != i)
                    s = s + A[i*n + j] * x[j];
            }

            xnew[i] = (b[i] - s) / A[i*n + i];
        }
        for (i = 0; i < n; i++)
        {
            x[i] = xnew[i];
        }

        k++;
    }

// Print out the results of Jacobi Method
printf("Results of Jacobi Method are :\n");
for (i = 0; i < n; i++)
    printf("%.8f\n", x[i]);

//Write Jacobi(n, A, b, x) to text file
FILE * Jacobi = fopen("Jacobi160.txt", "w");
for (i = 0; i < n; i++)
    fprintf(Jacobi, "%.8f\n", x[i]);
fclose(Jacobi);

//Compute error from Jacobi Method by the vector Euclidian distance from your
solution to the exact solution sol= {1, 1, ..., 1}.
for (i = 0; i < n; i++)
{
    e = e + pow(x[i] - 1, 2);
}
e = sqrt(e);
printf("Error from Jacobi is: %.8f\n", e);
}

```

```

// Define Gauss-Seidel function
void GaussSeidel (int n, double * A, double * b, double * x)
{
    double s;
    double e;
    int i, j, k = 0;

    x = (double*)malloc(n*sizeof(double));
    for (i = 0; i < n; i++)
        x[i] = 0;
    while (k < ITER)
    {

        for (i = 0; i < n; i++)
        {
            s = 0;

            for (j = 0; j < n; j++)
                if (j != i)
                {
                    s = s + A[i*n + j] * x[j];
                }

            x[i] = (b[i] - s) / A[i*n + i];
        }
        k++;
    }
    // Print out the results of Gauss-Seidel Method
    printf("Results of Gauss-Seidel Method are :\n");
    for (i = 0; i < n; i++)
        printf("%.8f\n", x[i]);

    //Write GaussSeidel(n, A, b, x) to text file
    FILE * GaussSeidel = fopen("GaussSeidel160.txt", "w");
    for (i = 0; i < n; i++)
        fprintf(GaussSeidel, "%.8f\n", x[i]);
    fclose(GaussSeidel);

    //Compute error from Gauss-Seidel Method by the vector Euclidian distance from
    your solution to the exact solution sol= {1, 1, ..., 1}.
    e = 0;
    for (i = 0; i < n; i++)
    {

```

```

        e = e + pow(x[i] - 1, 2);
    }
    e = sqrt(e);
    printf("Error from Gauss-Seidel Method is: %.8f\n", e);
}

//main function
int main()
{
    int n;
    n=20;
    int i, j;
    double *x = (double*)malloc(n*sizeof(double));

    //Define matrix A satisfies: A[i][i]= 2.0; A[i][i + 1] = -1.0; A[i + 1][i] =
-1.0; all other elements of A are zeros.
    double *A = (double*)malloc((n*n)*sizeof(double));
    for (int i = 0; i < n; i++)
    {
        for (int j = 0; j < n; j++)
        {
            if (i == j - 1)
            {
                A[i*n + j] = -1.0;
            }
            else if (i == j)
            {
                A[i*n + j] = 2.0;
            }
            else if (i == j + 1)
            {
                A[i*n + j] = -1.0;
            }
            else { A[i*n + j] = 0.0; }
        }
    }

    //Define vector b satisfies: all elements of b are zeros, except b[0] = b[19]
= 1.0.
    double *b = (double*)malloc(n*sizeof(double));
    for (i = 0; i < n; i++)
    {
        if (i == 0 || i == n - 1)

```

```
        b[i] = 1;
    else b[i] = 0;
}

// Call Jacobi function.
Jacobi(n, A, b, x);

// Call GaussSeidel function.
GaussSeidel(n, A, b, x);
free(A);
free(b);
}
```