

Derive

$$B_w = (wL + D)^{-1} ((1-w)D - wU)$$

From

$$(wL + D)x_{k+1} = ((1-w)D - wU)x_k$$

$$\therefore B_w x_k = x_{k+1} = \underline{\underline{x_{k+1}}}$$

NOW, IN GENERAL THE ITER MA IS B IN:

$$Ax = b \longleftrightarrow x = Bx + C \longrightarrow x_{k+1} = Bx_k + C$$

FOR JACOBI THE ITER MA IS DERIVED AS

AS IN G/S, G/S W/W, FIRST ONE Splits MATRICES AS $A = L + D + U$

$$\longrightarrow Ax = b \longleftrightarrow (L + D + U)x = b \quad (1)$$

REARRANGE (1) AS $Dx = -(L + U)x + b$

$$Lx + Dx + Ux = b$$

$$Dx = b - Lx - Ux$$

$$\boxed{Dx = -(L + U)x + b}$$