

8/b

FOR A 2x2

SHOW

GAUSS-SEIDEL

DOES THE SAME,

$$\|B_{GS}\|_{\infty} < 1$$

$$B_{GS} = -(L + D)^{-1} U$$

$$= - \begin{bmatrix} \frac{1}{a_{11}} & \frac{-a_{12}}{a_{11}a_{22}} \\ \frac{-a_{21}}{a_{11}a_{22}} & \frac{1}{a_{22}} \end{bmatrix} \cdot \begin{bmatrix} 0 & a_{22} \\ 0 & 0 \end{bmatrix}$$

$$= - \begin{bmatrix} 0 & \frac{a_{22}}{a_{11}} \\ \frac{-a_{21}}{a_{11}} & 0 \end{bmatrix} = \begin{bmatrix} 0 & -\frac{a_{22}}{a_{11}} \\ \frac{a_{21}}{a_{11}} & 0 \end{bmatrix}$$

$$L + D = \begin{bmatrix} 0 & a_{12} & \dots & 0 \\ a_{21} & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ a_{n-1,n} & \dots & \dots & 0 \end{bmatrix} + \begin{bmatrix} a_{11} & 0 & \dots & 0 \\ 0 & a_{22} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & \dots & a_{nn} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & \dots & 0 \\ 0 & a_{22} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & \dots & a_{nn} \end{bmatrix}$$

$$\rightarrow (L + D)^{-1}_{2 \times 2} = \begin{bmatrix} \frac{1}{a_{11}} & 0 \\ \frac{-a_{21}}{a_{11}a_{22}} & \frac{1}{a_{22}} \end{bmatrix} = \begin{bmatrix} \frac{1}{a_{11}} & 0 \\ \frac{-a_{21}}{a_{11}a_{22}} & \frac{1}{a_{22}} \end{bmatrix}$$