

Practical 7 : - Gauss - Seidel Method

Solve the given system of equation using the iterative method Gauss

– Seidel Method with tolerance 10^{-6} .

Q1 :-

$$4x_1 - x_2 - 2x_3 = -4$$

$$-x_1 + 3x_2 + = 5$$

$$-x_2 + 3x_3 = 7$$

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In[ ]:= Clear["Global*`"];
A =  $\begin{pmatrix} 4 & -1 & -2 \\ -1 & 3 & 0 \\ 0 & -1 & 3 \end{pmatrix}$ ;
b =  $\begin{pmatrix} -4 \\ 5 \\ 7 \end{pmatrix}$ ;
d = DiagonalMatrix[Diagonal[A]];
L = LowerTriangularize[A] - d;
U = UpperTriangularize[A] - d;
t = -Inverse[d + L].U;
c = Inverse[d + L].b;
xold =  $\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$ ; xnew =  $\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$ ;
For[i = 1, i ≤ Infinity, i++,
  xnew = t.xold + c;
  If[Max[Abs[xnew - xold]] < 10-6, Break[]];
  xold = xnew;
  Print["Iteration ", i, " ", N[xnew]]
]
Iteration 1 {{-1.}, {1.33333}, {2.77778}}
Iteration 2 {{0.722222}, {1.90741}, {2.96914}}
Iteration 3 {{0.96142}, {1.98714}, {2.99571}}
Iteration 4 {{0.994642}, {1.99821}, {2.9994}}
Iteration 5 {{0.999256}, {1.99975}, {2.99992}}
Iteration 6 {{0.999897}, {1.99997}, {2.99999}}
Iteration 7 {{0.999986}, {2.}, {3.}}
Iteration 8 {{0.999998}, {2.}, {3.}}
Iteration 9 {{1.}, {2.}, {3.}}
```

Q2 :-

$$\begin{aligned} 4x_1 - x_2 - 2x_4 &= -1 \\ -x_1 + 4x_2 - x_3 - 2x_5 &= 0 \\ -x_2 + 4x_3 - 2x_6 &= 1 \\ -x_1 + 4x_4 - x_5 &= -2 \\ -x_2 - x_4 + 4x_5 - x_6 &= 1 \\ -x_3 - x_5 + 4x_6 &= 2 \end{aligned}$$

In[]:= Clear["Global*`"];

$$A = \begin{pmatrix} 4 & -1 & 0 & -2 & 0 & 0 \\ -1 & 4 & -1 & 0 & -2 & 0 \\ 0 & -1 & 4 & 0 & 0 & -2 \\ -1 & 0 & 0 & 4 & -1 & 0 \\ 0 & -1 & 0 & -1 & 4 & -1 \\ 0 & 0 & -1 & 0 & -1 & 4 \end{pmatrix};$$

$$b = \begin{pmatrix} -1 \\ 0 \\ 1 \\ -2 \\ 1 \\ 2 \end{pmatrix};$$

d = DiagonalMatrix[Diagonal[A]];

L = LowerTriangularize[A] - d;

U = UpperTriangularize[A] - d;

t = -Inverse[d + L].U;

c = Inverse[d + L].b;

$$xold = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}; \quad xnew = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix};$$

For[i = 1, i ≤ Infinity, i++,

 xnew = t.xold + c;

 If[Max[Abs[xnew - xold]] < 10⁻⁶, Break[]];

 xold = xnew;

 Print["Iteration ", i, " ", N[xnew]]

]

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Iteration 1 {{-0.25}, {-0.0625}, {0.234375}, {-0.5625}, {0.09375}, {0.582031}}
Iteration 2 {{-0.546875}, {-0.03125}, {0.533203}, {-0.613281}, {0.234375}, {0.691895}}
Iteration 3 {{-0.564453}, {0.109375}, {0.623291}, {-0.58252}, {0.304688}, {0.731995}}
Iteration 4 {{-0.513916}, {0.179688}, {0.660919}, {-0.552307}, {0.339844}, {0.750191}}
Iteration 5 {{-0.481232}, {0.214844}, {0.678806}, {-0.535347}, {0.357422}, {0.759057}}
Iteration 6 {{-0.463963}, {0.232422}, {0.687634}, {-0.526635}, {0.366211}, {0.763461}}
Iteration 7 {{-0.455212}, {0.241211}, {0.692033}, {-0.52225}, {0.370605}, {0.76566}}
Iteration 8 {{-0.450822}, {0.245605}, {0.694231}, {-0.520054}, {0.372803}, {0.766758}}
Iteration 9 {{-0.448626}, {0.247803}, {0.69533}, {-0.518956}, {0.373901}, {0.767308}}
Iteration 10 {{-0.447527}, {0.248901}, {0.695879}, {-0.518406}, {0.374451}, {0.767582}}
Iteration 11 {{-0.446978}, {0.249451}, {0.696154}, {-0.518132}, {0.374725}, {0.76772}}
Iteration 12 {{-0.446703}, {0.249725}, {0.696291}, {-0.517994}, {0.374863}, {0.767788}}
Iteration 13 {{-0.446566}, {0.249863}, {0.69636}, {-0.517926}, {0.374931}, {0.767823}}
Iteration 14 {{-0.446497}, {0.249931}, {0.696394}, {-0.517891}, {0.374966}, {0.76784}}
Iteration 15 {{-0.446463}, {0.249966}, {0.696411}, {-0.517874}, {0.374983}, {0.767849}}
Iteration 16 {{-0.446446}, {0.249983}, {0.69642}, {-0.517866}, {0.374991}, {0.767853}}
Iteration 17 {{-0.446437}, {0.249991}, {0.696424}, {-0.517861}, {0.374996}, {0.767855}}
Iteration 18 {{-0.446433}, {0.249996}, {0.696426}, {-0.517859}, {0.374998}, {0.767856}}
Iteration 19 {{-0.446431}, {0.249998}, {0.696427}, {-0.517858}, {0.374999}, {0.767857}}
Iteration 20 {{-0.44643}, {0.249999}, {0.696428}, {-0.517858}, {0.374999}, {0.767857}}

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Q3 :-

$$5x_1 + x_2 + 2x_3 = 10$$

$$-3x_1 + 9x_2 + 4x_3 = -14$$

$$x_1 + 2x_2 - 7x_3 = -33$$

```

In[ ]:= Clear["Global*`"];
A =  $\begin{pmatrix} 5 & 1 & 2 \\ -3 & 9 & 4 \\ 1 & 2 & -7 \end{pmatrix}$ ;
b =  $\begin{pmatrix} 10 \\ -14 \\ -33 \end{pmatrix}$ ;
d = DiagonalMatrix[Diagonal[A]];
L = LowerTriangularize[A] - d;
U = UpperTriangularize[A] - d;
t = -Inverse[d + L].U;
c = Inverse[d + L].b;
xold =  $\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$ ; xnew =  $\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$ ;
For[i = 1, i ≤ Infinity, i++,
  xnew = t.xold + c;
  If[Max[Abs[xnew - xold]] < 10-6, Break[]];
  xold = xnew;
  Print["Iteration ", i, " ", N[xnew]]
]

```

```
Iteration 1 {{2.}, {-0.888889}, {4.74603}}
Iteration 2 {{0.279365}, {-3.57178}, {3.73369}}
Iteration 3 {{1.22088}, {-2.80801}, {4.08641}}
Iteration 4 {{0.927039}, {-3.06272}, {3.97166}}
Iteration 5 {{1.02388}, {-2.97944}, {4.00929}}
Iteration 6 {{0.992174}, {-3.00674}, {3.99696}}
Iteration 7 {{1.00256}, {-2.99779}, {4.001}}
Iteration 8 {{0.99916}, {-3.00072}, {3.99967}}
Iteration 9 {{1.00028}, {-2.99976}, {4.00011}}
Iteration 10 {{0.99991}, {-3.00008}, {3.99996}}
Iteration 11 {{1.00003}, {-2.99997}, {4.00001}}
Iteration 12 {{0.99999}, {-3.00001}, {4.}}
Iteration 13 {{1.}, {-3.}, {4.}}
Iteration 14 {{0.999999}, {-3.}, {4.}}
Iteration 15 {{1.}, {-3.}, {4.}}
```