

Örnek 1

$$\begin{aligned}15x_1 + 5x_2 - 5x_3 &= 29 \\5x_1 + 20x_2 + 10x_3 &= -3 \\-5x_1 + 5x_2 + 15x_3 &= -7\end{aligned}$$

denklem sistemini Gauss-Seidel iterasyon metodunu kullanarak, $\mathbf{x}^{(0)} = (2, -1, 1)$ başlangıç noktası ve $\delta = 10^{-2}$ hata sınırı ile yaklaşık olarak çözünüz.

Çözüm

$$\begin{aligned}|a_{11}| &= 15 > 10 = |a_{12}| + |a_{13}| \\|a_{22}| &= 20 > 15 = |a_{21}| + |a_{23}| \\|a_{33}| &= 15 > 10 = |a_{31}| + |a_{32}|\end{aligned}$$

olduğundan Gauss-Seidel yöntemi yakınsaktır.

$$\begin{aligned}x_1 &= \frac{29 - 5x_2 + 5x_3}{15} \\x_2 &= \frac{-3 - 5x_1 - 10x_3}{20} \\x_3 &= \frac{-7 + 5x_1 - 5x_2}{15}\end{aligned}$$

$\mathbf{x}^{(0)} = (x_1^{(0)}, x_2^{(0)}, x_3^{(0)}) = (2, -1, 1)$ noktası ile başlayalım.

1. iterasyon.

$$x_1^{(1)} = \frac{29 - 5x_2^{(0)} + 5x_3^{(0)}}{15} = \frac{29 - 5 \cdot (-1) + 5 \cdot 1}{15} = 2.6$$

$$x_2^{(1)} = \frac{-3 - 5x_1^{(1)} - 10x_3^{(0)}}{20} = \frac{-3 - 5 \cdot (2.6) - 10 \cdot 1}{20} = -1.3$$

$$x_3^{(1)} = \frac{-7 + 5x_1^{(1)} - 5x_2^{(1)}}{15} = \frac{-7 + 5 \cdot (2.6) - 5 \cdot (-1.3)}{15} = 0.8333$$

$$\varepsilon_1^{(1)} = \frac{|x_1^{(1)} - x_1^{(0)}|}{|x_1^{(1)}|} = \frac{|2.6 - 2|}{|2.6|} = 0.2307$$

$$\varepsilon_2^{(1)} = \frac{|x_2^{(1)} - x_2^{(0)}|}{|x_2^{(1)}|} = \frac{|-1.3 + 1|}{|-1.3|} = 0.2307$$

$$\varepsilon_3^{(1)} = \frac{|x_3^{(1)} - x_3^{(0)}|}{|x_3^{(1)}|} = \frac{|0.8333 - 1|}{|0.8333|} = 0.2000$$

$$\max_i \varepsilon_i^{(1)} = 0.2307 \not\leq 0.01$$

olduğundan iterasyonlara devam edilir.

2. iterasyon.

$$x_1^{(2)} = \frac{29 - 5x_2^{(1)} + 5x_3^{(1)}}{15} = \frac{29 - 5 \times (-1.3) + 5 \times 0.8333}{15} = 2.6444$$

$$x_2^{(2)} = \frac{-3 - 5x_1^{(2)} - 10x_3^{(1)}}{20} = \frac{-3 - 5 \times 2.6444 - 10 \times 0.8333}{20} = -1.2277$$

$$x_3^{(2)} = \frac{-7 + 5x_1^{(2)} - 5x_2^{(2)}}{15} = \frac{-7 + 5 \times 2.6444 - 5 \times (-1.2277)}{15} = 0.8240$$

$$\varepsilon_1^{(2)} = \frac{|x_1^{(2)} - x_1^{(1)}|}{|x_1^{(2)}|} = \frac{|2.6444 - 2.6|}{|2.6444|} = 0.0167$$

$$\varepsilon_2^{(2)} = \frac{|x_2^{(2)} - x_2^{(1)}|}{|x_2^{(2)}|} = \frac{|-1.2277 + 1.3|}{|-1.2277|} = 0.0588$$

$$\varepsilon_3^{(2)} = \frac{|x_3^{(2)} - x_3^{(1)}|}{|x_3^{(2)}|} = \frac{|0.8240 - 0.8333|}{|0.8240|} = 0.0112$$

$$\max_i \varepsilon_i^{(2)} = 0.0588 \not\leq 0.01$$

olduğundan iterasyonlara devam edilir.

3. iterasyon.

$$x_1^{(3)} = 2.6172 \quad \varepsilon_1^{(3)} = 0.0103$$

$$x_2^{(3)} = -1.2163 \quad \varepsilon_2^{(3)} = 0.0093$$

$$x_3^{(3)} = 0.8111 \quad \varepsilon_3^{(3)} = 0.0159$$

$$\max_i \varepsilon_i^{(3)} = 0.0159 \not\leq 0.01$$

olduğundan iterasyonlara devam edilir.

4. iterasyon.

$$\begin{aligned}x_1^{(4)} &= 2.6091 & \varepsilon_1^{(4)} &= 0.0031 \\x_2^{(4)} &= -1.2078 & \varepsilon_2^{(4)} &= 0.0070 \\x_3^{(4)} &= 0.8056 & \varepsilon_3^{(4)} &= 0.0068\end{aligned}$$

$$\max_i \varepsilon_i^{(4)} = 0.0070 < 0.01$$

Denklemin sisteminin 4 iterasyon sonundaki yaklaşık çözümü

$$(2.6091, -1.2078, 0.8056).$$

Örnek 2

$$\begin{aligned}2x_1 + x_2 &= 1 \\-x_1 + 2x_2 &= 17\end{aligned}$$

denklemin sisteminin Gauss-Seidel iterasyon metodunu kullanarak, $\mathbf{x}^{(0)} = (0, 0)$ başlangıç noktası ve $\delta = 10^{-2}$ hata sınırı ile yaklaşık olarak çözünüz.

Çözüm

$$\begin{aligned}|a_{11}| &= 2 > 1 = |a_{12}| \\|a_{22}| &= 2 > 1 = |a_{21}|\end{aligned}$$

olduğundan Gauss-Seidel yöntemi yakınsaktır.

$$\begin{aligned}x_1 &= \frac{1 - x_2}{2} \\x_2 &= \frac{17 + x_1}{2}\end{aligned}$$

$\mathbf{x}^{(0)} = (0, 0)$ noktası ile başlayalım.

1. iterasyon.

$$\begin{aligned}x_1^{(1)} &= \frac{1 - x_2^{(0)}}{2} = \frac{1 - 0}{2} = 0.5 \\x_2^{(1)} &= \frac{17 + x_1^{(1)}}{2} = \frac{17 + 0.5}{2} = 8.75 \\ \varepsilon_1^{(1)} &= \frac{|x_1^{(1)} - x_1^{(0)}|}{|x_1^{(1)}|} = \frac{|0.5 - 0|}{|0.5|} = 1 \\ \varepsilon_2^{(1)} &= \frac{|x_2^{(1)} - x_2^{(0)}|}{|x_2^{(1)}|} = \frac{|8.75 - 0|}{|8.75|} = 1 \\ \max_i \varepsilon_i^{(1)} &= 1 \not< 0.01\end{aligned}$$

2. iterasyon.

$$\begin{aligned}x_1^{(2)} &= \frac{1 - x_2^{(1)}}{2} = \frac{1 - 8.75}{2} = -3.875 \\x_2^{(2)} &= \frac{17 + x_1^{(2)}}{2} = \frac{17 - 3.875}{2} = 6.5625 \\ \varepsilon_1^{(2)} &= \frac{|x_1^{(2)} - x_1^{(1)}|}{|x_1^{(2)}|} = \frac{|-3.875 - 0.5|}{|-3.875|} = 0.8709 \\ \varepsilon_2^{(2)} &= \frac{|x_2^{(2)} - x_2^{(1)}|}{|x_2^{(2)}|} = \frac{|6.5625 - 8.75|}{|6.5625|} = 0.3333 \\ \max_i \varepsilon_i^{(2)} &= 0.8709 \not< 0.01\end{aligned}$$

3. iterasyon.

$$\begin{aligned}x_1^{(3)} &= \frac{1 - x_2^{(2)}}{2} = \frac{1 - 6.5625}{2} = -2.7812 \\x_2^{(3)} &= \frac{17 + x_1^{(3)}}{2} = \frac{17 - 2.7812}{2} = 7.1094 \\ \varepsilon_1^{(3)} &= \frac{|x_1^{(3)} - x_1^{(2)}|}{|x_1^{(3)}|} = \frac{|-2.7812 - (-3.875)|}{|-2.7812|} = 0.3932 \\ \varepsilon_2^{(3)} &= \frac{|x_2^{(3)} - x_2^{(2)}|}{|x_2^{(3)}|} = \frac{|7.1094 - 6.5625|}{|7.1094|} = 0.0769 \\ \max_i \varepsilon_i^{(3)} &= 0.3932 \not< 0.01\end{aligned}$$

4. iterasyon.

$$x_1^{(4)} = \frac{1 - x_2^{(3)}}{2} = \frac{1 - 7.1094}{2} = -3.0547$$

$$x_2^{(4)} = \frac{17 + x_1^{(4)}}{2} = \frac{17 - 3.0547}{2} = 6.9726$$

$$\varepsilon_1^{(4)} = \frac{|x_1^{(4)} - x_1^{(3)}|}{|x_1^{(4)}|} = \frac{|-3.0547 + 2.7812|}{|-3.0547|} = 0.0895$$

$$\varepsilon_2^{(4)} = \frac{|x_2^{(4)} - x_2^{(3)}|}{|x_2^{(4)}|} = \frac{|6.9726 - 7.1094|}{|6.9726|} = 0.0196$$

$$\max_i \varepsilon_i^{(4)} = 0.0895 \not\leq 0.01$$

5. iterasyon.

$$x_1^{(5)} = \frac{1 - x_2^{(4)}}{2} = \frac{1 - 6.9726}{2} = -2.9863$$

$$x_2^{(5)} = \frac{17 + x_1^{(5)}}{2} = \frac{17 - 2.9863}{2} = 7.0068$$

$$\varepsilon_1^{(5)} = \frac{|x_1^{(5)} - x_1^{(4)}|}{|x_1^{(5)}|} = \frac{|-2.9863 + 3.0547|}{|-2.9863|} = 0.0229$$

$$\varepsilon_2^{(5)} = \frac{|x_2^{(5)} - x_2^{(4)}|}{|x_2^{(5)}|} = \frac{|7.0068 - 6.9726|}{|7.0068|} = 0.0048$$

$$\max_i \varepsilon_i^{(5)} = 0.0229 \not\leq 0.01$$

6. iterasyon.

$$x_1^{(6)} = \frac{1 - x_2^{(5)}}{2} = \frac{1 - 7.0068}{2} = -3.0034$$

$$x_2^{(6)} = \frac{17 + x_1^{(6)}}{2} = \frac{17 - 3.0034}{2} = 6.9983$$

$$\varepsilon_1^{(6)} = \frac{|x_1^{(6)} - x_1^{(5)}|}{|x_1^{(6)}|} = \frac{|-3.0034 + 2.9863|}{|-3.0034|} = 0.0056$$

$$\varepsilon_2^{(6)} = \frac{|x_2^{(6)} - x_2^{(5)}|}{|x_2^{(6)}|} = \frac{|6.9983 - 7.0068|}{|6.9983|} = 0.0012$$

$$\max_i \varepsilon_i^{(6)} = 0.0056 < 0.01$$

Denkleminin 6 iterasyon sonundaki yaklaşık çözümü

$$(-3.0034, 6.9983).$$

(Gerçek çözüm ise $(-3, 7)$)