

Exercise 3

Analyse the convergence properties of the Jacobi and Gauss-Seidel methods for the solution of a linear system whose matrix is

$$\left[\begin{matrix} \alpha & 0 & 1 \\ 0 & \alpha & 0 \\ 1 & 0 & \alpha \end{matrix} \right]$$

$$\quad \quad \quad \alpha \in \mathbb{R}.$$

Please write down your analysis in detail with LaTeX/Markdown at here. And if you need to do some numerical experiments, you can add more blocks to test your codes at below.