

Algorithm for Gauss Seidel

- Initialize $x[i], b[i], a[i][j]$
- Step 1: $num = b[i]$
- Step 2: if $j \neq i$, $num = num - a[i][j]x[j]$
- Step 3: $x[i] = \frac{num}{a[i][i]}$
- Step 4: $r[i] = num$
- Step 5: $error = error + r[i]r[i]$
- Step 6: $error = \sqrt{error}$ & repeat until condition satisfied

Algorithm for conjugate gradient method

- Initialize $x^{(0)}$ then $d^{(0)} = r^{(0)} = b - Ax^{(0)}$
- Step 1: $\alpha^i = \frac{r^{(i)T} r^i}{d^{(i)T} A d^i}$
- Step 2: $x^{i+1} = x^i + \alpha^i d^i$
- Step 3: $r^{i+1} = r^i - \alpha^i A d^i$
- Step 4: $\beta^{i+1} = \frac{r^{(i+1)T} r^{i+1}}{d^{(i)T} r^i}$
- Step 5: $d^{i+1} = r^{i+1} + \beta^{i+1} d^i$
- Step 6: now repeat step 2 to step 5 until condition satisfied.