Gauss Seidal Iteration Method to solve Simultaneous Linear Equations

Dr Seema Varghese,
Assistant Professor,
Department of Mathematics,
Government Engineering College,
Thrissur-680009

Gauss Seidal Iteration Method- Working Rule

- $a_1x + b_1y + c_1z = d_1$ $a_2x + b_2y + c_2z = d_2$ $a_3x + b_3y + c_3z = d_3$
- Rearrange theb system so that each leading diagonal coefficient is larger (in absolute value) than any other in its row.
- $x = \frac{1}{a_1}(d_1 b_1y c_1z)$ $y = \frac{1}{b_2}(d_2 - a_2x - c_2z)$ $z = \frac{1}{c_3}(d_3 - a_3x - b_3y)$
- Initial approximation is usually taken as $x_0 = 0, y_0 = 0, z_0 = 0$
- The most recent approximation is used while proceeding to next iteration.
- Stop the iteration when the values in the two successive iterations are equal.



Problem

Apply Gauss seidal iteration method to solve the system

$$5x - y = 9$$
$$-x + 5y - z = 4$$
$$-y + 5z = -6$$

Solution

Here the given system of equations satisfies the diagonal domination conditions. We approximate the values upto four places of decimal.

$$x = \frac{1}{5}[9+y]$$

$$y = \frac{1}{5}[4+x+z]$$

$$z = \frac{1}{5}[-6+y]$$

Let $x_0 = 0, y_0 = 0, z_0 = 0$ be the initial approximation.

Solution

First approximation

$$x_1 = \frac{1}{5}[9+0] = 1.8$$

 $y_1 = \frac{1}{5}[4+1.8+0] = 1.16$
 $z_1 = \frac{1}{5}[-6+1.16] = -0.968$

Second approximation

$$x_2 = \frac{1}{5}[9 + 1.16] = 2.032$$

$$y_2 = \frac{1}{5}[4 + 2.032 - 0.968] = 1.0128$$

$$z_2 = \frac{1}{5}[-6 + 1.0128] = -0.9974$$

Solution

Third approximation

$$x_3 = \frac{1}{5}[9 + 1.0128] = 2.0026$$

 $y_3 = \frac{1}{5}[4 + 2.0026 - 0.9974] = 1.0010$
 $z_3 = \frac{1}{5}[-6 + 1.0010] = -0.9998$

Fourth approximation

$$x_4 = \frac{1}{5}[9 + 1.0010] = 2.0002$$

 $y_4 = \frac{1}{5}[4 + 2.0002 - 0.9998] = 1.0000$
 $z_4 = \frac{1}{5}[-6 + 1.0000] = -1.0000$

Fifth approximation

$$x_5 = \frac{1}{5}[9 + 1.0010] = 2.0000$$

 $y_5 = \frac{1}{5}[4 + 2.0000 - 0.9998] = 1.0000$
 $z_5 = \frac{1}{5}[-6 + 1.0000] = -1.0000$

The solution is x = 2, y = 1, z = 1



AssignmentProblems

1. Apply Gauss seidal iteration method to solve the system

$$27x + 6y - z = 85$$
$$x + y + 54z = 110$$
$$6x + 15y + 2z = 72$$

2. Apply Gauss seidal iteration method to solve the system

$$20x + y - 2z = 17$$
$$3x + 20y - z = -18$$
$$2x - 3y + 20z = 25$$

3. Apply Gauss seidal iteration method to solve the system

$$x + 3y + 10z = 24$$
$$28x + 4y - z = 32$$
$$2x + 17y + 4z = 35$$

Thank You