

MMAE 350 – Homework 3

Direct and Iterative Solvers for Linear Systems

Due: Friday, February 7, 2026 at 11:59 PM

Overview

In this homework, you will explore two fundamental approaches for solving linear systems of equations:

- the *Thomas Algorithm*, a direct solver specialized for tridiagonal systems, and
- the *Gauss–Seidel method*, an iterative solver applicable to more general sparse systems.

You will solve each problem analytically by hand and then verify your results using a Jupyter notebook. The goal is to understand both the *algorithmic structure* and the *computational behavior* of each method.

Instructions

- Show all steps clearly in your handwritten or typed solution.
- A companion Jupyter notebook is provided to *check* your results.

Submit the following to Canvas:

- Your completed Jupyter notebook (`.ipynb`).
- An electronic version of your written hand calcuation.

Problem 1: Thomas Algorithm (Direct Solver)

Consider the tridiagonal linear system

$$\mathbf{A}\mathbf{x} = \mathbf{b},$$

where

$$\mathbf{A} = \begin{bmatrix} 4 & -1 & 0 & 0 \\ -1 & 4 & -1 & 0 \\ 0 & -1 & 4 & -1 \\ 0 & 0 & -1 & 3 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} 15 \\ 10 \\ 10 \\ 10 \end{bmatrix}.$$

(a) Hand solution using the Thomas Algorithm

- (a) Write the forward sweep equations for the Thomas Algorithm.
- (b) Compute the modified coefficients step by step.
- (c) Perform back substitution to obtain the solution vector \mathbf{x} .

Clearly show your forward-sweep in a table that includes all intermediate values.

(b) Verification using a Jupyter notebook

Using the provided notebook:

- Enter the matrix A and vector b .
- Solve the system using a Thomas Algorithm implementation.
- Confirm that the numerical solution matches your hand calculation.

Problem 2: Gauss–Seidel Method (Iterative Solver)

In this problem, you will solve the *same linear system* using the Gauss–Seidel method.

(a) One Gauss–Seidel sweep by hand

Assume the initial guess

$$\mathbf{x}^{(0)} = [0 \ 0 \ 0 \ 0]^T.$$

Perform one full Gauss–Seidel sweep to compute $\mathbf{x}^{(1)}$. Clearly indicate which values are:

- newly updated within the current sweep, and
- carried over from the previous iteration.

(b) Second sweep

Perform a second Gauss–Seidel sweep to compute $\mathbf{x}^{(2)}$. Again, indicate which values are:

- newly updated within the current sweep, and
- carried over from the previous iteration.

(c) Convergence discussion

In 2–3 sentences, answer the following:

- Why does the Gauss–Seidel method converge for this system?
- How does the converged solution compare to the Thomas Algorithm solution?

(d) Verification using a Jupyter notebook

Using the provided notebook:

- Implement the Gauss–Seidel method.
- Track the solution vector and residual norm versus iteration.
- Verify convergence to the same solution obtained in Problem 1.

Learning Takeaways

After completing this assignment, you should be able to:

- Apply a direct solver to a structured linear system.
- Perform Gauss–Seidel iterations by hand.
- Explain the difference between direct and iterative solvers.
- Use computational tools to verify analytical work.