1. 构造 Jacobi 迭代如下,并设初值为 $x_1 = 1$, $x_2 = 1$:

$$\begin{cases} x_1^{(n+1)} = \frac{-x_2^{(n)} + 2}{3} \\ x_2^{(n+1)} = \frac{-x_1^{(n)} + 1}{2} \end{cases}$$

计算结果如图, $x_1 = 0.599$, $x_2 = 0.199$

构造 Gauss-Seidel 迭代如下,并设初值为 $x_1 = 1$, $x_2 = 1$:

$$\begin{cases} x_1^{(n+1)} = \frac{-x_2^{(n)} + 2}{3} \\ x_2^{(n+1)} = \frac{-x_1^{(n+1)} + 1}{2} \end{cases}$$

迭代结果如图, $x_1 = 0.599$, $x_2 = 0.200$

```
>> A=[3,1;1,2];b=[2,1]';x0=[1,1]';emg=10^-3; 1
>> Gaussmethod(A, b, x0, 100, emg) 2
ans = 4-
0.5998 6-
0.2001 7-
2 function [x,k] = Gaussmethod(A, b, x0, N, emg)
n=length(A);
x1=zeros(n,1);x2=zeros(n,1);
x1=x0;
r=max(abs(b-A*x1));
k=0;
while r>emg
```

2.1 构造 Jacobi 迭代如下,并设初值为 $x_1 = 1$, $x_2 = 1$, $x_3 = 1$:

$$\begin{cases} x_1^{(n+1)} = -x_3^{(n)} + 5 \\ x_2^{(n+1)} = x_1^{(n)} - 7 \\ x_3^{(n+1)} = \frac{x_1^{(n)} + 2x_2^{(n)} + 17}{3} \end{cases}$$

迭代结果如图, $x_1 = 2$, $x_2 = -5$, $x_3 = 3$

```
>> A=[1, 0, 1; -1, 1, 0; 1, 2, -3]; b=[5, -7, -17]'; x0=[1, 1, 1]'; emg=10^-5;
```

>> Jacobimethod(A, b, x0, 1000, emg)

ans =

2,0000

-5.0000

3.0000

但 Gauss-Seidel 的迭代效果不好,在 10 万次迭代后仍未满足精度要求,迭代失败。

2.2 构造 Gauss-Seidel 迭代如下,并设初值为 $x_1 = 1$, $x_2 = 1$, $x_3 = 1$:

$$\begin{cases} x_1^{(n+1)} = -0.5x_2^{(n)} - 0.5x_3^{(n)} \\ x_2^{(n+1)} = -0.5x_1^{(n+1)} - 0.5x_3^{(n)} + 0.5 \\ x_3^{(n+1)} = -0.5x_1^{(n+1)} - 0.5x_2^{(n+1)} - 2.5 \end{cases}$$

迭代结果为 $x_1 = 1$, $x_2 = 2$, $x_3 = -4$

但 Jacobi 迭代效果不好,在 10 万次迭代后仍未满足精度要求,迭代失败。

2.3 构造超松弛迭代如下,并设初值为 $x_1 = 1$, $x_2 = 1$, $x_3 = 1$:

$$\begin{cases} \tilde{x}_{1}^{(n+1)} = -\frac{3}{4}x_{2}^{(n)} + 4 \\ \tilde{x}_{2}^{(n+1)} = -\frac{3}{4}x_{1}^{(n+1)} + \frac{1}{4}x_{3}^{(n)} + 5 \\ \tilde{x}_{3}^{(n+1)} = \frac{1}{4}x_{2}^{(n+1)} - 3 \\ x_{i}^{(n+1)} = \omega \tilde{x}_{i}^{(n+1)} + (1-\omega)x_{i}^{(n)}, i = 1, 2, 3 \end{cases}$$

迭代结果为 $x_1 = 1.5$, $x_2 = \frac{10}{3}$, $x_3 = -\frac{13}{6}$

```
>> A=[4,3,0;3,4,-1;0,-1,4];b=[16,20,-12]';x0=[1,1,1]';emg=10^-5;w=1.25;
                                                                              while remg
>> SORmethod(A, b, x0, 100, emg, w)
                                                                        9 —
                                                                                   for i=1:n
                                                                        10 —
ans =
                                                                        11 -
                                                                                        for j=1:n
                                                                        12 -
                                                                                           if j>=i
   1,5000
                                                                       13 -
                                                                                                sum=sum+A(i, j)*x1(j);
   3. 3333
                                                                       15 —
   -2 1667
                                                                                                if j<i
                                                                        16 —
                                                                                                    sum=sum+A(i, j)*x2(j);
                                                                       17 -
                                                                       18 —
                                                                       19 —
                                                                                       x2(i)=x1(i)+w*(b(i)-sum)/A(i,i);
                                                                       20 —
```