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Practical 7

SOR Method

AIM :- To solve the following system of linear equations by using SOR Method within an absolute tolerance of 5×10^{-6} :

$$4x_1 - x_2 = 2$$

$$-x_1 + 4x_2 - x_3 = 4$$

$$-x_2 + 4x_3 = 10$$

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In[1]:= sor[A0_, B0_, X0_, max_, w_] :=  
Module[{A = N[A0], B = N[B0], i, j, k = 0, n = Length[X0], X = X0, Xold = X0},  
Print["X", 0, "=", X];  
While[k < max,  
For[i = 1, i <= n, i = i + 1,  
X[[i]] = (1 - w) * Xold[[i]] +  
w *  $\left( B[[i]] - \sum_{j=1}^{i-1} A[[i, j]] * X[[j]] - \sum_{j=i+1}^n A[[i, j]] * Xold[[j]] \right) / A[[i, i]]$ ;  
Print["X", k + 1, "=", NumberForm[X, 10]];  
If[Max[Abs[X - Xold]] < 5 * 10^(-6),  
Print["Solution with convergence tolerance of 5x10^(-6)=",  
NumberForm[X, 10]];  
Break[]];  
Xold = X;  
k = k + 1;];];
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In[2]:= A0 =  $\begin{pmatrix} 4 & 2 & -1 \\ 2 & 4 & 1 \\ -1 & 1 & 4 \end{pmatrix}$ ;
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B0 =  $\begin{pmatrix} 2 \\ 4 \\ 10 \end{pmatrix}$ 
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X0 =

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-1 ;  
1   $\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$  ;  
sor A0, B0, X0, 30, 0.9
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X0= 0 , 0 , 0
X1= 0.225 , -0.32625 , 0.34903125
X2= 0.4728445313 , -0.5489370703 , 0.4898039854
X3= 0.6295120315 , -0.6733800179 , 0.5671311096
X4= 0.7185767109 , -0.7433020214 , 0.6106358257
X5= 0.7687366415 , -0.7826547516 , 0.635126646
X6= 0.7969717977 , -0.8048062795 , 0.648912732
X7= 0.8128653702 , -0.8172754092 , 0.6566729486
X8= 0.8218118846 , -0.8242943024 , 0.6610411869
X9= 0.8268478916 , -0.8282452485 , 0.6635000752
X10= 0.8296826679 , -0.8304692423 , 0.6648841873
X11= 0.831278368 , -0.831721132 , 0.6656633062
X12= 0.8321765901 , -0.8324258226 , 0.6661018735
X13= 0.8326822007 , -0.8328224941 , 0.6663487437
X14= 0.8329668098 , -0.8330457811 , 0.6664877073
X15= 0.8331270166 , -0.8331714697 , 0.6665659302
X16= 0.8332171973 , -0.8332422201 , 0.6666099619
X17= 0.8332679602 , -0.8332820455 , 0.6666347475
X18= 0.8332965347 , -0.8333044633 , 0.6666486993
X19= 0.8333126193 , -0.8333170824 , 0.6666565528
X20= 0.8333216734 , -0.8333241856 , 0.6666609736
X21= 0.8333267699 , -0.8333281841 , 0.666663462
X22= 0.8333296388 , -0.8333304348 , 0.6666648628

Solution with convergence tolerance of  $5 \times 10^{-6}$  =
0.8333296388 , -0.8333304348 , 0.6666648628

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In[6]:= Clear A0, B0, X0
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In[7]:= A0 =  $\begin{pmatrix} 5 & 1 & 2 \\ -3 & 9 & 4 \\ 1 & 2 & -7 \end{pmatrix}$ ;

B0 =  $\begin{pmatrix} 10 \\ -14 \\ -33 \end{pmatrix}$ ;

X0 =  $\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$ ;

sor A0, B0, X0, 30, 0.9

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```
X0= 0 , 0 , 0
X1= 1.8 , -0.86 , 4.253142857
X2= 0.6036685714 , -3.006156571 , 3.972774269
X3= 0.971276303 , -2.998342474 , 3.994010601
X4= 0.9989854592 , -2.99774285 , 3.999851029
X5= 0.9995458885 , -2.99985093 , 3.999965049
X6= 0.9999403385 , -2.999989011 , 3.99999166
X7= 0.9999950583 , -2.999997048 , 3.99999929
X8= 0.9999992301 , -2.999999652 , 3.99999992
Solution with convergence tolerance of  $5 \times 10^{-6}$ =
0.9999992301 , -2.999999652 , 3.99999992
```