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Practical 8

Gauss-Seidel method

AIM :- To solve the following system of linear equations by using Gauss- Seidal 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]:= GaussSiedel [A0_, B0_, X0_, max_] :=  
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]] =  
    
$$\left( B[[i]] - \sum_{j=1}^{i-1} A[[i, j]] \times X[[j]] - \sum_{j=i+1}^n A[[i, j]] \times Xold[[j]] \right) / A[[i, i]];$$
  
Print["X", k + 1, "=", NumberForm[X, 10]];  
If[Max[Abs[X - Xold]] < 5 × 10-6,  
Print["Solution with convergence tolerance of 5×10-6=",  
NumberForm[X, 10]];  
Break[]];  
Xold = X;  
k = k + 1;];];]
```

$$(i) \quad 4x_1 - x_2 = 2$$

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

$$-x_2 + 4x_3 = 10$$

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In[2]:= A0 =  $\begin{pmatrix} 4 & -1 & 0 \\ -1 & 4 & -1 \\ 0 & -1 & 4 \end{pmatrix}$ ;

B0 =  $\begin{pmatrix} 2 \\ 4 \\ 10 \end{pmatrix}$ ;

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

GaussSiedel A0, B0, X0, 3 ;

X0= 0 , 0 , 0

X1= 0.5 , 1.125 , 2.78125

X2= 0.78125 , 1.890625 , 2.97265625

X3= 0.97265625 , 1.986328125 , 2.996582031

In[6]:= Clear A0, B0, X0
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$$(ii) \quad 4x_1 + x_2 - x_3 = 1$$

$$2x_1 + 4x_2 + x_3 = -1$$

$$-x_1 + x_2 + 4x_3 = 1$$

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In[7]:= A0 =  $\begin{pmatrix} 4 & 2 & -1 \\ 2 & 4 & 1 \\ -1 & 1 & 4 \end{pmatrix}$ ;

B0 =  $\begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$ ;

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

GaussSiedel A0, B0, X0, 3 ;

X0= 0 , 0 , 0

X1= 0.25 , -0.375 , 0.40625

X2= 0.5390625 , -0.62109375 , 0.5400390625

X3= 0.6955566406 , -0.7327880859 , 0.6070861816

In[11]:= Clear A0, B0, X0
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