

Name _____

Roll No. _____

The following rules apply:

- Each step carries weight.
- Step should be commented.
- Answers must be supported.

Question:	1	2	3	Total
Points:	0	8	12	20
Score:				

Experiment 7

Simultaneous Equations : Matrix Method Gauss-Elimination & Gauss Siedel Method

There are many problems in which we need to simultaneously solve a set of n equations in m variables.

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1m}x_m = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2m}x_m = b_2$$

...

$$a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nm}x_m = b_n$$

A prerequisite of getting a unique solution is that $m = n$ and all n equations must be independent. Writing it in a compact form we get

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1m} \\ a_{21} & a_{22} & \cdots & a_{2m} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nm} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_m \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} \rightarrow AX = B \rightarrow \sum_{j=1}^m a_{ij}x_j = b_i \quad \forall \quad i = 1 \text{ to } n$$

Now there are different approaches to the solution ;

In Gauss Elimination Method the row operations are used to bring matrix A to echelon form E and then Back Substitution is used to find the unique solution X .

In Gauss Seidel Method the unique solution X is obtained iteratively starting with some approximate but arbitrary chosen solution X' .

1. CONCEPT

(a) (0 points) (Gauss Elimination)

Briefly explain the theory of Gauss Elimination method for solving simultaneous equations.

(b) (0 points) (Gauss Seidel)

Briefly explain the theory of Gauss Seidel method for solving simultaneous equations.

2. METHOD/CODE

(a) (2 points) (Gauss Elimination)

Taking a_{ii} as the pivot element corresponding to i^{th} row, we reduce all the rows R_k below the i^{th} row by applying the row operation

$$R_k \rightarrow R_k - \left(\frac{a_{ki}}{a_{ii}} \right) R_i$$

It is to be noted that *pivoting* may be required in cases where some of the diagonal elements may assume zero value.

(b) (2 points) (Backward Substitution)

The row reduced matrix would assume a triangular form ($n = m$) and the solution will then be obtained as given below

$$\begin{bmatrix} r_{11} & r_{12} & \cdots & r_{1n} \\ 0 & r_{22} & \cdots & r_{2n} \\ 0 & 0 & \ddots & \vdots \\ 0 & 0 & 0 & r_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{bmatrix} \rightarrow rX = c \rightarrow x_n = \frac{c_n}{r_{nn}} \text{ \& } x_i = \frac{1}{r_{ii}} \left[c_i - \sum_{j=i+1}^n r_{ij}x_j \right]$$

(c) (4 points) (Gauss Seidel)

In many cases, the equations can be ordered in such a way the coefficient of x_k in the k^{th} equation is large in magnitude relative to all other coefficients in that equation and we can write

$$x_1 = \frac{1}{a_{11}} [b_1 - a_{12}x_2 - \dots - a_{1n}x_n], \quad x_2 = \frac{1}{a_{22}} [b_2 - a_{21}x_1 - \dots - a_{2n}x_n]$$

$$\dots$$

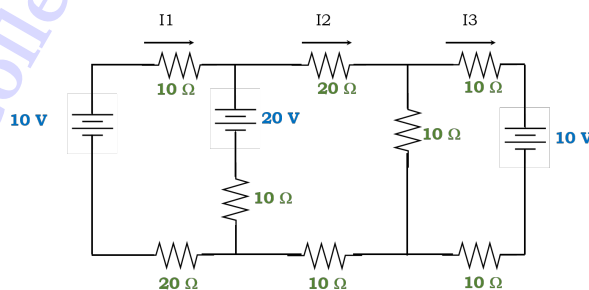
$$x_n = \frac{1}{a_{nn}} [b_n - a_{n1}x_1 - \dots - a_{n(n-1)}x_{n-1}]$$

The initial approximations may be taken to be $x_i^{(0)} = b_i/a_{ii}$.

3. APPLICATIONS

(a) (6 points) (Electric Circuits)

Consider the following circuit



Write down the corresponding simultaneous equations for currents. Using these simultaneous equations write the coefficient matrix A and the augmented matrix AB for finding currents in the circuit. Solve it using the Gauss elimination method.

(b) (6 points) (Electric Circuits)

Solve a circuit (to be given on the spot) using the the Gauss Seidel method.

The problem on Gauss Seidel to be submitted by 22nd November, 2021.