

```

x = ones(100,1);
A = zeros(100,100);
for i = 1:100
    for j = 1:100
        if i == j
            A(i,j) = 5;
        end
        if j == i+2
            A(i,j)=1;
        end
        if j == i-3
            A(i,j)=-2;
        end
    end
end
A
A =
     5     0     1     0     0     0     0     0     0     0     0     0     0     0     0
     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0
     0     0     0     0     0     0     0     0     0     0     0     0     0     0     0
     0     0     0     0     0...

%create the A x and b that is needed.
w = linspace(0.0001,1.9999,20)
w =
     0.0001     0.1054     0.2106     0.3159     0.4211     0.5264     0.6316     0.7369
     0.8421     0.9474     1.0526     1.1579     1.2631     1.3684     1.4736     1.5789     1.6841
     1.7894     1.8946     1.9999
n= 0;
Relative_Error = norm(x);
iterative_x = zeros(100,50);
r = zeros(100,50);
i = 1;
while Relative_Error > (10^-4)
    r(:,i) = exact_b - A*iterative_x(:,i);
    iterative_x(:,i+1) = iterative_x(:,i) + w(1)*r(:,i);
    error = iterative_x(:,i+1) - x;
    i = i + 1 ;
    Relative_Error = norm(error);
    n=n+1;
end
n
n = 29307
Relative_Error
Relative_Error = 9.9972e-05

```

I try the other value of  $w$ .

For  $w = 0.1054$ , I get  $n = 25$ .

For  $w = 0.2106$ , I get  $n = 19$ .

And so on.

But somehow, when  $w$  is bigger than 0.3159, I found that the relative error turns out to be NaN when the loop ends. So I check the  $x$  I get from the loop,  $x$  just turns out to be bigger and bigger after several loops and finally turns to be inf, that is the reason why I get NaN of the relative error.

Later, with the hint from professor, I check the max eigenvalue of the matrix, it is around 7.6, that means  $w$  should be smaller than 2.7, which match my result.

I am still curious of why the loop could stop at some large  $n$ , with the relative error turns out to be Nan. I mean, why stop at that  $n$ , rather than the other.