

supporting notebook for nmi\_02\_02\_iterative for validation of example 24 output and the SOR algorithm, in particular.

conclusion: that SOR algorithm in sauer2 is incorrect/incomplete; that final plot is not of infinity-norm.

```
1 if __name__ == "__main__":
53
↩ system solution: [1. 1. 1. 1. 1. 1.]

jac step 1 [0.83333333 0.5          0.33333333 0.33333333 0.5          0.83333333]
jac step 2 [0.86111111 0.80555556 0.61111111 0.61111111 0.80555556 0.86111111]
jac step 3 [0.95833333 0.85648148 0.80555556 0.80555556 0.85648148 0.95833333]
jac step 4 [0.95910494 0.94521605 0.88734568 0.88734568 0.94521605 0.95910494]
jac step 5 [0.98855453 0.95794753 0.94418724 0.94418724 0.95794753 0.98855453]
jac step 6 [0.98789009 0.98458933 0.96737826 0.96737826 0.98458933 0.98789009]

gas step 1 [0.83333333 0.77777778 0.59259259 0.5308642 0.5473251 0.87688615]
gas step 2 [0.9464449 0.92179165 0.81755195 0.78829235 0.90142756 0.97606837]
gas step 3 [0.97791915 0.94825244 0.9121816 0.93786972 0.97993729 0.99699257]
gas step 4 [0.98325205 0.96848833 0.96878602 0.98290777 0.99855206 1.00230868]
gas step 5 [0.98911133 0.98620711 0.98970496 0.99608567 1.0017636 1.00240264]
gas step 6 [0.99500193 0.99460836 0.99689801 0.99955387 1.00155078 1.00134994]

sor step 1 [0.91666667 0.88611111 0.69157407 0.62024383 0.61496903 0.97409976]
sor step 2 [0.97132245 0.95837329 0.87633554 0.85145396 0.98217102 1.00131028]
sor step 3 [0.98736441 0.95745463 0.9422996 0.9871605 1.0053555 1.00414918]
sor step 4 [0.98490291 0.97658028 0.99247499 1.00048846 1.00545854 1.00435435]
sor step 5 [0.99212418 0.99569427 0.99935284 1.00171532 1.00246908 1.00191379]
sor step 6 [0.99885795 0.99932187 1.00044502 1.00089697 1.00090803 1.00035094]
```

Jacobi	Gauss-Seidel	SOR
0.9879	0.9950	0.9989
0.9846	0.9946	0.9993
0.9674	0.9969	1.0004
0.9674	0.9996	1.0009
0.9846	1.0016	1.0009
0.9879	1.0013	1.0004

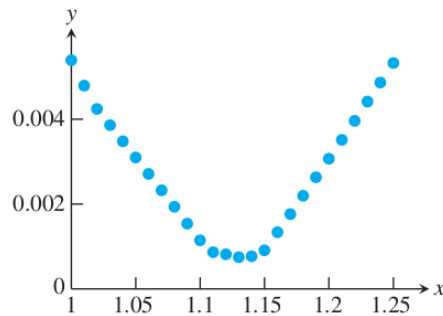


Figure 2.3 Infinity norm error after six steps of SOR in Example 2.24, as a function of over-relaxation parameter  $\omega$ . Gauss-Seidel corresponds to  $\omega = 1$ . Minimum error occurs for  $\omega \approx 1.13$

```
1 # requires execution of previous cell
2
3 if __name__ == "__main__":
4     import matplotlib.pyplot as plt
```

$\omega$	i	$\omega$	$\Delta$ inf-norm	$\Delta$ L1-norm	$\Delta$ L2-norm
	1	1	0.00155078	0.0110371	0.00449611
	2	1.01	0.00156893	0.00920453	0.00374942
	3	1.02	0.00156105	0.00754652	0.00307386
	4	1.03	0.00153027	0.00605072	0.0024644
	5	1.04	0.00147958	0.00470545	0.00191626
	6	1.05	0.00141185	0.00349963	0.00142493
	7	1.06	0.0013298	0.00242285	0.00098616
	8	1.07	0.00123601	0.00146531	0.000595961
	9	1.08	0.00113293	0.000617815	0.000250581
	10	1.09	0.00102288	0.000128212	5.34801e-05
	11	1.1	0.00090803	0.000780776	0.000319488
	12	1.11	0.00086417	0.00134731	0.000550474
	13	1.12	0.00081327	0.00183471	0.000749247
	14	1.13	0.000746841	0.00224932	0.0009184
	15	1.14	0.000770714	0.00259701	0.00106032
	16	1.15	0.000910315	0.00288314	0.0011772
	17	1.16	0.0013337	0.00311264	0.00127104
	18	1.17	0.00176139	0.00328998	0.00134368
	19	1.18	0.00219329	0.00341927	0.00139678
	20	1.19	0.00262933	0.00350422	0.00143186
	21	1.2	0.0030694	0.00354822	0.00145031
	22	1.21	0.00351337	0.00355434	0.00145339
	23	1.22	0.00396111	0.00352542	0.00144225
	24	1.23	0.00441248	0.00346402	0.00141797
	25	1.24	0.00486735	0.00337254	0.00138153
	26	1.25	0.00532558	0.00325322	0.00133386

