

• Gauss Jacobi method

S No	Matrix	Tolerance	Total No. Iterations	Root
1	$\begin{aligned} 83x + 11y - 4z &= 95 \\ 7x + 52y + 13z &= 104 \\ 3x + 8y + 29z &= 71 \end{aligned}$	0.01	5	$\begin{aligned} X &= 1.05874766 \\ Y &= 1.37180339 \\ Z &= 1.96550715 \end{aligned}$
		0.001	7	$\begin{aligned} X &= 1.05800232 \\ Y &= 1.3675643 \\ Z &= 1.96202466 \end{aligned}$
		0.0001	9	$\begin{aligned} X &= 1.05793371 \\ Y &= 1.36719964 \\ Z &= 1.96171606 \end{aligned}$
2	$\begin{aligned} 8x - 3y + 2z &= 45 \\ 4x + 11y - z &= 71 \\ 6x + 3y + 12z &= 35 \end{aligned}$	0.01	7	$\begin{aligned} X &= 7.3977288 \\ Y &= 3.61766817 \\ Z &= -1.6785675 \end{aligned}$
		0.001	9	$\begin{aligned} x &= 7.40110315 \\ y &= 3.60984686 \\ z &= -1.68693335 \end{aligned}$
		0.0001	11	$\begin{aligned} x &= 7.40029077 \\ y &= 3.61017725 \\ z &= -1.6860157 \end{aligned}$
3	$\begin{aligned} 10.0x + -5.0y + -3.0z &= 3.0 \\ 4.0x + -10.0y + 3.0z &= -3.0 \\ 1.0x + 6.0y + 10.0z &= -3.0 \end{aligned}$	0.01	5	$\begin{aligned} X &= 0.28056 \\ Y &= 0.26238 \\ Z &= -0.48729 \end{aligned}$
		0.001	8	$\begin{aligned} X &= 0.28774125 \\ Y &= 0.26851257 \\ Z &= -0.48975093 \end{aligned}$
		0.0001	11	$\begin{aligned} X &= 0.2870932 \\ Y &= 0.26795769 \\ Z &= -0.48949285 \end{aligned}$

• Gauss Siedel method

S No	Matrix	Tolerance	Total No. Iterations	Root
1	$\begin{aligned} 83x + 11y - 4z &= 95 \\ 7x + 52y + 13z &= 104 \\ 3x + 8y + 29z &= 71 \end{aligned}$	0.01	4	$\begin{aligned} X &= 1.05175649 \\ Y &= 1.36926293 \\ Z &= 1.96174576 \end{aligned}$
		0.001	5	$\begin{aligned} X &= 1.0576517 \\ Y &= 1.36718737 \\ Z &= 1.96170848 \end{aligned}$
		0.0001	6	$\begin{aligned} X &= 1.05792497 \\ Y &= 1.3671599 \\ Z &= 1.96168779 \end{aligned}$
2	$\begin{aligned} 8x - 3y + 2z &= 45 \\ 4x + 11y - z &= 71 \\ 6x + 3y + 12z &= 35 \end{aligned}$	0.01	5	$\begin{aligned} X &= 7.39687049 \\ Y &= 3.61077985 \\ Z &= -1.68446354 \end{aligned}$
		0.001	6	$\begin{aligned} x &= 7.40015833 \\ y &= 3.61044574 \\ z &= -1.68602393 \end{aligned}$
		0.0001	7	$\begin{aligned} x &= 7.40042314 \\ y &= 3.61020759 \\ z &= -1.6860968 \end{aligned}$
3	$\begin{aligned} 10.0x + -5.0y + -3.0z &= 3.0 \\ 4.0x + -10.0y + 3.0z &= -3.0 \\ 1.0x + 6.0y + 10.0z &= -3.0 \end{aligned}$	0.01	4	$\begin{aligned} X &= 0.2829972 \\ Y &= 0.26641608 \\ Z &= -0.48814937 \end{aligned}$
		0.001	5	$\begin{aligned} X &= 0.28676323 \\ Y &= 0.26826048 \\ Z &= -0.48963261 \end{aligned}$
		0.0001	6	$\begin{aligned} X &= 0.28724046 \\ Y &= 0.2680064 \\ Z &= -0.48952789 \end{aligned}$

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import numpy as np

ITERATION_LIMIT = 1000

# initialize the matrix
A = np.array([[10., -5., -3.],
              [4., -10., 3.],
              [1., 6., 10.]])

# initialize the RHS vector
b = np.array([3., -3., -3.])

for i in range(A.shape[0]):
    row = ["{0:3g}*x{1}".format(A[i, j], j + 1) for j in range(A.shape[1])]
    print("[{0}] = [{1:3g}]".format(" + ".join(row), b[i]))
    x = np.zeros_like(b)

for it_count in range(1, ITERATION_LIMIT):
    x_new = np.zeros_like(x)
    print("Iteration {0}: {1}".format(it_count, x))

    for i in range(A.shape[0]):
        s1 = np.dot(A[i, :i], x_new[:i])
        s2 = np.dot(A[i, i + 1:], x[i + 1:])
        x_new[i] = (b[i] - s1 - s2) / A[i, i]

    if np.allclose(x, x_new, atol=0.01, rtol=0.):
        break

    x = x_new

print("Solution: {0}".format(x))
print(it_count)

error = np.dot(A, x) - b
print("Error: {0}".format(error))

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[ 10*x1 +  -5*x2 +  -3*x3] = [  3]
[  4*x1 + -10*x2 +   3*x3] = [-3]
[  1*x1 +   6*x2 + 10*x3] = [-3]
Iteration 1: [0. 0. 0.]
Iteration 2: [ 0.3   0.42 -0.582]
Iteration 3: [ 0.3354  0.25956 -0.489276]
Iteration 4: [ 0.2829972  0.26641608 -0.48814937]
Solution: [ 0.2829972  0.26641608 -0.48814937]
4
Error: [-0.0376603  0.0033799  0.          ]

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