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«НОВОСИБИРСКИЙ ГОСУДАРСТВЕННЫЙ ТЕХНИЧЕСКИЙ УНИВЕРСИТЕТ»



Кафедра прикладной математики

Лабораторная работа №2
по дисциплине «Численные методы»

Итерационные методы решения СЛАУ



| | |
|----------------|-----------------|
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1 Цель работы

Разработать программы решения СЛАУ методами Якоби, Гаусса-Зейделя с хранением матрицы в диагональном формате. Исследовать сходимость методов для различных тестовых матриц и её зависимость от параметра релаксации. Изучить возможность оценки порядка числа обусловленности матрицы путем вычислительного эксперимента.

Вариант 11: 7-ми диагональная матрица с параметрами m, k — количество нулевых диагоналей, n — размерность матрицы.

2 Код программы

Программа состоит из нескольких частей:

- То, что было в прошлом отчете и здесь не приводится:
 1. `common.h` + `common.cpp` — пара общих функций и объявление вещественных типов.
 2. `matrix.h` + `matrix.cpp` — модуль для работы с матрицами в плотном формате.
 3. `vector.h` + `vector.cpp` — модуль для работы с векторами.
- Новый код:
 1. `diagonal.h` + `diagonal.cpp` — модуль для работы с матрицами в диагональном формате.
 2. `table_generator.cpp` — программа, которая генерирует таблицы.
 3. `diagonal_test.cpp` — юнит-тестирование модуля для работы с диагональными матрицами.

```
FILE diagonal.h
1 #pragma once
2
3 #include <string>
4 #include <vector>
5 #include <iostream>
6 #include <map>
7 #include <functional>
8 #include "../common.h"
9 #include "../vector.h"
10 #include "../matrix.h"
11
12 class MatrixDiagonal;
13 class matrix_diagonal_iterator;
14 class SolverSLAE_Iterative;
15
16 //-----
17 /** Класс для вычисления различных параметров с диагональными матрицами. */
18 class Diagonal
19 {
20 public:
21     int n;
22
23     //-----
24     Diagonal(int n);
25
26     int calcDiagonalsCount(void);
27     int calcMinDiagonal(void);
28     int calcMaxDiagonal(void);
29     int calcDiagonalSize(int d);
30
31     bool isLineIntersectDiagonal(int line, int d);
32     bool isRowIntersectDiagonal(int row, int d);
33
34     //-----
35     /**
36      * R - Row - строка
37      * L - Line - строка
38      * P - Pos - номер элемента в диагонали
39      * D - Diag - формат диагонали
40      */
41     int calcLine_byDP(int d, int pos);
42     int calcRow_byDP(int d, int pos);
43
44     int calcDiag_byLR(int line, int row);
45     int calcPos_byLR(int line, int row);
46
47     int calcPos_byDL(int d, int line);
48     int calcPos_byDR(int d, int row);
49
50     int calcRow_byDL(int d, int line);
51     int calcLine_byDR(int d, int row);
52 };
53
54 //-----
55 /** Матрица в диагональном формате. */
56 /** 0-я диагональ всегда главная диагональ. */
57 class MatrixDiagonal
58 {
59 public:
60     typedef std::vector<real>::iterator iterator;
61     typedef std::vector<real>::const_iterator const_iterator;
62
63     //-----
64     MatrixDiagonal();
65     MatrixDiagonal(int n, std::vector<int> format); // format[0] must be 0, because it's main diagonal
66     MatrixDiagonal(const Matrix& a);
67
68     void toDenseMatrix(Matrix& dense) const;
69     void resize(int n, std::vector<int> format); // format[0] must be 0, because it's main diagonal
70
71     void save(std::ostream& out) const;
72     void load(std::istream& in);
73
74     //-----
75     int dimension(void) const;
76     int getDiagonalsCount(void) const;
77     int getDiagonalSize(int diagNo) const;
78     int getDiagonalPos(int diagNo) const;
79
80     std::vector<int> getFormat(void) const;
81
82     //-----
83     matrix_diagonal_iterator posBegin(int diagNo) const;
84     matrix_diagonal_iterator posEnd(int diagNo) const;
```

```
85
86     iterator begin(int diagNo);
87     const_iterator begin(int diagNo) const;
88
89     iterator end(int diagNo);
90     const_iterator end(int diagNo) const;
91
92 private:
93     std::vector<std::vector<real>> di;
94     std::vector<int> fi;
95     int n;
96     Diagonal dc;
97 };
98
99 std::vector<int> makeSevenDiagonalFormat(int n, int m, int k);
100 std::vector<int> generateRandomFormat(int n, int diagonalsCount);
101
102 void generateDiagonalMatrix(
103     int n,
104     int min, int max,
105     std::vector<int> format,
106     MatrixDiagonal& result
107 );
108
109 void generateDiagonallyDominantMatrix(
110     int n,
111     std::vector<int> format,
112     bool isNegative,
113     MatrixDiagonal& result
114 );
115
116 bool mul(const MatrixDiagonal& a, const Vector& x, Vector& y);
117
118 //-----
119 /** Матричный "итератор" для движения по диагонали. */
120 class matrix_diagonal_iterator
121 {
122 public:
123     matrix_diagonal_iterator(int n, int d, bool isEnd);
124
125     matrix_diagonal_iterator& operator++();
126     matrix_diagonal_iterator& operator+=(int);
127
128     bool operator==(const matrix_diagonal_iterator& b) const;
129     bool operator!=(const matrix_diagonal_iterator& b) const;
130
131     matrix_diagonal_iterator& operator+=(const ptrdiff_t& movement);
132
133     int i, j;
134 };
135
136 /** Матричный "итератор" для движения по строке между различными диагоналями. Может
137     обрабатывать как всю строку, так и только нижний треугольник. */
138 class matrix_diagonal_line_iterator
139 {
140 public:
141     matrix_diagonal_line_iterator(int n, std::vector<int> format, bool isOnlyLowTriangle);
142
143     matrix_diagonal_line_iterator& operator++();
144     matrix_diagonal_line_iterator& operator+=(int);
145
146     bool isLineEnd(void) const;
147     bool isEnd(void) const;
148
149     int i, j; // i - текущая строка, j - текущий столбец
150     int d, dn, di; // d - формат текущей диагонали, d - номер текущей диагонали, di - номер
151     // текущего элемента в диагонали
152 private:
153     std::map<int, int> m_map;
154     std::vector<int> m_sorted_format;
155
156     int line, start, end, pos;
157     Diagonal dc;
158
159     bool m_isLineEnd;
160     bool m_isEnd;
161
162     void calcPos(void);
163 };
164
165 //-----
166 /** Класс итеративного решателя СЛАУ для диагональной матрицы. */
167 struct IterationsResult
168 {
169     int iterations;
170     double relativeResidual;
171 };
172
173 class SolverSLAE_Iterative
174 {
175 public:
176     SolverSLAE_Iterative();
177
178     void save(std::ostream& out) const;
```

```

178 void load(std::istream& in);
179
180 IterationsResult jacobi(const MatrixDiagonal& a, const Vector& y, Vector& x) const;
181 IterationsResult seidel(const MatrixDiagonal& a, const Vector& y, Vector& x) const;
182
183 double w;
184 bool isLog;
185 std::ostream& log;
186 Vector start;
187 double epsilon;
188 int maxIterations;
189
190 private:
191 mutable Vector x1;
192
193 // До итерации: x - текущее решение. После итерации x - следующее решение.
194 void iteration_jacobi(const MatrixDiagonal& a, const Vector& y, Vector& x) const;
195 void iteration_seidel(const MatrixDiagonal& a, const Vector& y, Vector& x) const;
196
197 typedef std::function<void(const SolverSLAE_Iterative*, const MatrixDiagonal&, const
198   Vector&, Vector&)> step_function;
199 IterationsResult iteration_process(
200   const MatrixDiagonal& a,
201   const Vector& y,
202   Vector& x,
203   step_function step
204 );
205 };

```

FILE diagonal.cpp

```

1 #include <cmath>
2 #include <iostream>
3 #include <iomanip>
4 #include <algorithm>
5 #include "diagonal.h"
6
7 Diagonal::Diagonal(int n) : n(n) {
8 }
9
10
11 int Diagonal::calcDiagonalsCount(void) {
12     return 2 * n - 1;
13 }
14
15 int Diagonal::calcMinDiagonal(void) {
16     return -(n-1);
17 }
18
19 int Diagonal::calcMaxDiagonal(void) {
20     return n - 1;
21 }
22
23 int Diagonal::calcDiagonalSize(int d) {
24     return n - std::abs(d);
25 }
26
27 bool Diagonal::isLineIntersectDiagonal(int line, int d) {
28     if (d <= 0)
29         return (line+d >= 0);
30     if (d > 0)
31         return (line < calcDiagonalSize(d));
32 }
33
34 bool Diagonal::isRowIntersectDiagonal(int row, int d) {
35     return isLineIntersectDiagonal(row, -d);
36 }
37
38 int Diagonal::calcLine_byDP(int d, int pos) {
39     if (d <= 0)
40         return -d + pos;
41     if (d > 0)
42         return pos;
43 }
44
45 int Diagonal::calcRow_byDP(int d, int pos) {
46     if (d <= 0)
47         return pos;
48     if (d > 0)
49         return pos + d;
50 }
51
52 int Diagonal::calcDiag_byLR(int line, int row) {
53     return calcPos_byDL(calcDiag_byLR(line, row), line);
54 }
55
56 int Diagonal::calcPos_byDL(int d, int line) {
57     if (d <= 0)
58         return line+d;
59     if (d > 0)
60         return line;
61 }
62
63 int Diagonal::calcPos_byDR(int d, int row) {
64     return calcPos_byDL(d, calcLine_byDR(d, row));
65 }
66
67 int Diagonal::calcRow_byDL(int d, int line) {
68     return line+d;
69 }
70
71 int Diagonal::calcLine_byDR(int d, int row) {
72     return calcRow_byDL(-d, row);
73 }
74
75 MatrixDiagonal::MatrixDiagonal() : n(0), dc(n) {
76 }
77
78 MatrixDiagonal::MatrixDiagonal(int n, std::vector<int> format) : dc(n) {
79     resize(n, format);
80 }
81
82 MatrixDiagonal::MatrixDiagonal(const Matrix& a) : dc(n) {
83     if (a.width() != a.height())
84         throw std::exception();
85     n = a.width();
86     dc.n = n;
87     // Определяем формат
88     std::vector<int> format;
89     format.clear();
90     format.push_back(0);
91     for (int i = dc.calcMinDiagonal(); i <= dc.calcMaxDiagonal(); ++i)
92         if (i != 0) {
93             auto mit = matrix_diagonal_iterator(n, i, false);
94             auto mite = matrix_diagonal_iterator(n, i, true);
95             for (; mit != mite; ++mit) {
96                 if (a(mit.i, mit.j) != 0) {
97                     format.push_back(i);
98                     break;
99                 }
100             }
101         }
102     // Создаем формат
103     resize(n, format);
104     // Обходим массив и записываем элементы

```

```

138 for (int i = 0; i < getDiagonalsCount(); ++i) {
139     auto mit = posBegin(i);
140     for (auto it = begin(i); it != end(i); ++it, ++mit)
141         *it = a(mit.i, mit.j);
142 }
143
144 void MatrixDiagonal::toDenseMatrix(Matrix& dense) const {
145     dense.resize(n, n, 0);
146     // Обходим массив и записываем элементы
147     for (int i = 0; i < getDiagonalsCount(); ++i) {
148         auto mit = posBegin(i);
149         for (auto it = begin(i); it != end(i); ++it, ++mit)
150             dense(mit.i, mit.j) = *it;
151     }
152
153 void MatrixDiagonal::resize(int n1, std::vector<int> format) {
154     if (format[0] != 0)
155         throw std::exception();
156     dc.n = n1;
157     n = n1;
158     fi = format;
159     di.clear();
160     for (const auto& i : format)
161         di.push_back(std::vector<real>(dc.calcDiagonalSize(i), 0));
162 }
163
164 void MatrixDiagonal::save(std::ostream& out) const {
165     out << n << " " << fi.size() << std::endl;
166     for (const auto& i : fi)
167         out << i << " ";
168     out << std::endl;
169     for (int i = 0; i < getDiagonalsCount(); ++i) {
170         for (auto j = begin(i); j != end(i); ++j)
171             out << (*j) << " ";
172         out << std::endl;
173     }
174 }
175
176 void MatrixDiagonal::load(std::istream& in) {
177     int n, m;
178     in >> n >> m;
179     std::vector<int> format(m, 0);
180     for (int i = 0; i < m; ++i)
181         in >> format[i];
182     resize(n, format);
183     for (int i = 0; i < getDiagonalsCount(); ++i) {
184         for (auto j = begin(i); j != end(i); ++j)
185             in >> (*j);
186     }
187 }
188
189 int MatrixDiagonal::dimension(void) const {
190     return n;
191 }
192
193 int MatrixDiagonal::getDiagonalsCount(void) const {
194     return di.size();
195 }
196
197 int MatrixDiagonal::getDiagonalSize(int diagNo) const {
198     return di[diagNo].size();
199 }
200
201 int MatrixDiagonal::getDiagonalPos(int diagNo) const {
202     return fi[diagNo];
203 }
204
205 std::vector<int> MatrixDiagonal::getFormat(void) const {
206     return fi;
207 }
208
209 matrix_diagonal_iterator MatrixDiagonal::posBegin(int diagNo) const {
210     return matrix_diagonal_iterator(n, fi[diagNo], false);
211 }
212
213 matrix_diagonal_iterator MatrixDiagonal::posEnd(int diagNo) const {
214     return matrix_diagonal_iterator(n, fi[diagNo], true);
215 }
216
217 MatrixDiagonal::iterator MatrixDiagonal::begin(int diagNo) {
218     return di[diagNo].begin();
219 }
220
221 MatrixDiagonal::const_iterator MatrixDiagonal::begin(int diagNo) const {
222     return di[diagNo].begin();
223 }
224
225 MatrixDiagonal::iterator MatrixDiagonal::end(int diagNo) {
226     return di[diagNo].end();
227 }
228
229 MatrixDiagonal::const_iterator MatrixDiagonal::end(int diagNo) const {
230     return di[diagNo].end();
231 }
232
233 matrix_diagonal_iterator::matrix_diagonal_iterator(int n, int d, bool isEnd) {
234     Diagonal dc(n);
235     if (isEnd) {
236         i = dc.calcLine_byDP(d, dc.calcDiagonalSize(d));
237         j = dc.calcRow_byDP(d, dc.calcDiagonalSize(d));
238     } else {
239         i = dc.calcLine_byDP(d, 0);
240         j = dc.calcRow_byDP(d, 0);
241     }
242 }
243
244 matrix_diagonal_iterator& matrix_diagonal_iterator::operator++() {
245     ++i;
246     ++j;
247     return *this;
248 }
249
250 matrix_diagonal_iterator matrix_diagonal_iterator::operator++(int) {
251     ++i;
252     ++j;
253     return *this;
254 }
255
256 bool matrix_diagonal_iterator::operator==(const matrix_diagonal_iterator& b) const {
257     return b.i == i && b.j == j;
258 }
259
260 bool matrix_diagonal_iterator::operator!=(const matrix_diagonal_iterator& b) const {
261     return b.i != i || b.j != j;
262 }
263
264 matrix_diagonal_iterator& matrix_diagonal_iterator::operator+=(const ptrdiff_t& movement) {
265     i += movement;
266     j += movement;
267     return *this;
268 }
269
270 matrix_diagonal_line_iterator::matrix_diagonal_line_iterator(int n, std::vector<int> format,
271   bool isOnlyLowTriangle) : dc(n), m_isEnd(false), m_isLineEnd(false) {
272     // Создаем обратное преобразование из формата диагоналей в ее номер в формате
273     for (int i = 0; i < format.size(); ++i)
274         if ((isOnlyLowTriangle && format[i] < 0) || !isOnlyLowTriangle)
275             m_map[format[i]] = i;
276 }

```

```

315 // Создаем сортированный формат, чтобы по нему двигаться
316 if (isOnlyLowTriangle) {
317     for (int i = 0; i < format.size(); ++i)
318         if (format[i] < 0)
319             m_sorted_format.push_back(format[i]);
320 } else
321     m_sorted_format = format;
322 std::sort(m_sorted_format.begin(), m_sorted_format.end());
323
324 line = 0;
325 pos = 0;
326 start = m_sorted_format.size() - 1;
327 end = start;
328
329 // Находим, с какой диагонали начинается текущая строка
330 for (int i = 0; i < m_sorted_format.size(); ++i) {
331     if (dc.isLineIntersectDiagonal(line, m_sorted_format[i])) {
332         start = i;
333         break;
334     }
335 }
336 // Находим на какой диагонали кончается текущая строка
337 for (int i = 0; i < m_sorted_format.size(); ++i) {
338     int j = m_sorted_format.size() - i - 1;
339     if (dc.isLineIntersectDiagonal(line, m_sorted_format[j])) {
340         end = j;
341         break;
342     }
343 }
344
345 }
346 calcPos();
347 }
348
349 //-----
350 matrix_diagonal_line_iterator& matrix_diagonal_line_iterator::operator++() {
351     if (!m_isLineEnd) {
352         if (m_isLineEnd) {
353             // Сдвигаемся на одну строку
354             line++;
355
356             // Определяем какие диагонали пересекают эту строку
357             if (start != 0)
358                 if (dc.isLineIntersectDiagonal(line, m_sorted_format[start-1]))
359                     start = start-1;
360
361             if (end != 0)
362                 if (!dc.isLineIntersectDiagonal(line, m_sorted_format[end]))
363                     end = end-1;
364
365             m_isLineEnd = false;
366             if (line == dc.n)
367                 m_isLineEnd = true;
368
369             pos = 0;
370             calcPos();
371         } else {
372             // Сдвигаемся на один столбец
373             pos++;
374             calcPos();
375         }
376     }
377     return *this;
378 }
379
380 //-----
381 matrix_diagonal_line_iterator matrix_diagonal_line_iterator::operator+(int) const {
382     return operator++();
383 }
384
385 //-----
386 bool matrix_diagonal_line_iterator::isLineEnd(void) const {
387     return m_isLineEnd;
388 }
389
390 //-----
391 bool matrix_diagonal_line_iterator::isEnd(void) const {
392     return m_isEnd;
393 }
394
395 //-----
396 void matrix_diagonal_line_iterator::calcPos(void) {
397     // Вычисляем все текущие положения согласно переменным start, pos и format
398     if (!dc.isLineIntersectDiagonal(line, m_sorted_format[end]) || (start + pos == end)) {
399         m_isLineEnd = true;
400         i = line;
401         j = 0;
402         d = 0;
403         d1 = 0;
404         dn = 0;
405         dn = 0;
406     } else {
407         i = line;
408         d = m_sorted_format[start + pos];
409         dn = m_map[d];
410         d1 = dc.calcPos_byDL(d, i);
411         j = dc.calcRow_byDL(d, i);
412     }
413 }
414
415 //-----
416 std::vector<int> makeSevenDiagonalFormat(int n, int m, int k) {
417     std::vector<int> result;
418
419     if (1+m*k >= n)
420         throw std::exception();
421
422     result.push_back(0);
423
424     result.push_back(1);
425     result.push_back(1+m);
426     result.push_back(1+m+k);
427
428     result.push_back(-1);
429     result.push_back(-1-m);
430     result.push_back(-1-m-k);
431
432     return result;
433 }
434
435 //-----
436 std::vector<int> generateRandomFormat(int n, int diagonalsCount) {
437     Diagonal d(n);
438
439     std::vector<int> result;
440     result.push_back(0);
441
442     // Создаем массив всех возможных диагоналей
443     std::vector<int> diagonals;
444     for (int i = d.calcMinDiagonal(); i <= d.calcMaxDiagonal(); ++i)
445         if (i != 0)
446             diagonals.push_back(i);
447
448     diagonalsCount = std::min<int>(diagonals.size(), diagonalsCount);
449
450     // Заполняем результат случайными диагоналями из этого массива
451     for (int i = 0; i < diagonalsCount; ++i) {
452         int pos = intRandom(0, diagonals.size());
453         result.push_back(diagonals[pos]);
454         diagonals.erase(diagonals.begin() + pos);
455     }
456
457     return result;
458 }
459
460 //-----
461 void generateDiagonalMatrix(int n, int min, int max, std::vector<int> format, MatrixDiagonal&
462 result) {
463     result.resize(n, format);
464     for (int i = 0; i < result.getDiagonalsCount(); ++i) {
465         auto mit = result.begin(i);
466         for (auto it = result.begin(i); it != result.end(i); ++it, ++mit)
467             (*it) = intRandom(min, max);
468     }
469 }
470
471 //-----
472 void generateDiagonallyDominantMatrix(int n, std::vector<int> format, bool isNegative,
473 MatrixDiagonal& result) {
474     result.resize(n, format);
475
476     for (int i = 0; i < result.getDiagonalsCount(); ++i) {
477         auto mit = result.begin(i);
478         for (auto it = result.begin(i); it != result.end(i); ++it, ++mit) {
479             if (isNegative)
480                 *it = -intRandom(0, 5);
481             else
482                 *it = intRandom(0, 5);
483         }
484     }
485
486     matrix_diagonal_line_iterator mit(n, format, false);
487 }

```

```

490 for (; !mit.isEnd(); ++mit) {
491     sumreal& sum = result.begin(0)[mit.i];
492     sum = 0;
493     for (; !mit.isLineEnd(); ++mit)
494         if (mit.i != mit.j)
495             sum += result.begin(mit.dn)[mit.di];
496     sum = std::fabs(sum);
497 }
498
499 result.begin(0)[0] += 1;
500
501 //-----
502 bool mul(const MatrixDiagonal& a, const Vector& x, Vector& y) {
503     if (x.size() != a.dimension())
504         return false;
505
506     y.resize(x.size());
507
508     // Зануление результата
509     y.zero();
510     for (int i = 0; i < a.getDiagonalsCount(); ++i) {
511         auto mit = a.begin(i);
512         for (auto it = a.begin(i); it != a.end(i); ++it, ++mit)
513             y(mit.i) += (*it) * x(mit.j);
514     }
515
516     return true;
517 }
518
519 //-----
520 //-----
521 //-----
522 //-----
523
524 //-----
525 SolverSLAE_Iterative::SolverSLAE_Iterative() :
526     w(1),
527     isLog(false),
528     log(std::cout),
529     start(1),
530     epsilon(0.00001),
531     maxIterations(100) {
532 }
533
534 //-----
535 void SolverSLAE_Iterative::save(std::ostream& out) const {
536     out << w << std::endl;
537     out << isLog << std::endl;
538     start.save(out);
539     out << std::scientific;
540     out << epsilon << std::endl;
541     out << std::defaultfloat;
542     out << maxIterations << std::endl;
543 }
544
545 //-----
546 void SolverSLAE_Iterative::load(std::istream& in) {
547     in >> w >> isLog;
548     start.load(in);
549     in >> epsilon >> maxIterations;
550 }
551
552 //-----
553 IterationsResult SolverSLAE_Iterative::jacobi(const MatrixDiagonal& a, const Vector& y,
554 Vector& x) const {
555     return iteration_process(a, y, x, &SolverSLAE_Iterative::iteration_jacobi);
556 }
557
558 //-----
559 IterationsResult SolverSLAE_Iterative::seidel(const MatrixDiagonal& a, const Vector& y,
560 Vector& x) const {
561     return iteration_process(a, y, x, &SolverSLAE_Iterative::iteration_seidel);
562 }
563
564 //-----
565 IterationsResult SolverSLAE_Iterative::iteration_process(const MatrixDiagonal& a, const
566 Vector& y, Vector& x, step_function step) const {
567     if (a.dimension() != y.size() || start.size() != y.size())
568         throw std::exception();
569
570     // Считаем норму матрицы: ее максимальный элемент по модулю
571     real yNorm = calcNorm(y);
572     x1.resize(y.size());
573     x = start;
574
575     // Цикл по итерациям
576     int i = 0;
577     real relativeResidual = epsilon + 1;
578     for (; i < maxIterations && relativeResidual > epsilon; ++i) {
579         // Итерационный шаг
580         step(this, a, y, x);
581
582         // Считаем новую
583         mul(a, x, x1);
584         x1.negate();
585         sum(x1, y, x1);
586         relativeResidual = fabs(calcNorm(x1)) / yNorm;
587
588         // Выводим данные
589         if (isLog)
590             log << i << " " << std::scientific << std::setprecision(3) << relativeResidual
591                 << std::endl;
592     }
593
594     return {i, relativeResidual};
595 }
596
597 //-----
598 void SolverSLAE_Iterative::iteration_jacobi(const MatrixDiagonal& a, const Vector& y, Vector&
599 x) const {
600     // Умножаем матрицу на решение
601     mul(a, x, x1);
602
603     // x^(k+1) = x^k + w/a(i, i) * x^(k+1)
604     auto it = a.begin(0);
605     for (int i = 0; i < x1.size(); ++i, ++it)
606         x(i) += w / (*it) * (y(i) - x1(i));
607 }
608
609 //-----
610 void SolverSLAE_Iterative::iteration_seidel(const MatrixDiagonal& a, const Vector& y, Vector&
611 x) const {
612     // Умножаем верхний треугольник на решение
613     x1.zero();
614     for (int i = 0; i < a.getDiagonalsCount(); ++i)
615         if (a.getDiagonalPos(i) >= 0) {
616             auto mit = a.begin(i);
617             for (auto it = a.begin(i); it != a.end(i); ++it, ++mit)
618                 x1(mit.i) += (*it) * x(mit.j);
619         }
620
621     // Проходим по нижнему треугольнику и считаем все параметры
622     matrix_diagonal_line_iterator mit(a.dimension(), a.getFormat(), true);
623     for (; !mit.isLineEnd(); ++mit) {
624         for (auto it = a.begin(mit.dn)[mit.di] * x(mit.j);
625             x(mit.i) += a.begin(mit.dn)[mit.i] * (y(mit.i) - x1(mit.i));
626         }
627     }

```

FILE table_generator.cpp

```

1 #include <fstream>
2 #include <cmath>
3 #include <iomanip>
4 #include <algorithm>
5 #include "diagonal.h"
6
7 typedef std::function<IterationsResult(const SolverSLAE_Iterative*, const MatrixDiagonal& a,
8 const Vector& x, Vector& x) method_function;
9
10 //-----
11 void makeTable(
12     const MatrixDiagonal& a,
13     const Vector& x_precise,
14     const Vector& y,
15     SolverSLAE_Iterative& solver,
16     std::string fileName
17 ) {
18     std::ofstream fout(fileName + ".tex");
19     std::ofstream foutl(fileName + ".dat");
20
21     //-----
22     auto format = a.getFormat();
23     fout << "S" << fileName << "\left\{\quad\backslash begin{matrix}\n";
24     Matrix a_dense;
25     a.toDenseMatrix(a_dense);

```

```

1 for (int i = 0; i < a.dense.height(); i++)
2     for (int j = 0; j < a.dense.width(); j++) {
3         int d = Diagonal(a.dense.height()).calcDiag_byLR(l, j);
4         bool isDnFormat = std::find(format.begin(), format.end(), d) != format.end();
5         if (!isDnFormat)
6             fout << "\\cellcolor{green!30}";
7         fout << int(a_dense(i, j));
8         if (j + 1 != a_dense.width())
9             fout << " ";
10    }
11    if (i + 1 != a_dense.height())
12        fout << " \\|\\n";
13    else
14        fout << " \\n";
15    fout << "\\end{matrix}\\quad\\vright, X=\\begin{pmatrix}x";
16    for (int i = 0; i < x_precise.size(); i++) {
17        if (i + 1 != x_precise.size())
18            fout << int(x_precise(i)) << " \\|\\n";
19        else
20            fout << int(x_precise(i)) << " \\n";
21    }
22    fout << "\\end{pmatrix}, F=\\begin{pmatrix}f";
23    for (int i = 0; i < y.size(); i++) {
24        if (i + 1 != y.size())
25            fout << int(y(i)) << " \\|\\n";
26        else
27            fout << int(y(i)) << " \\n";
28    }
29    fout << "\\end{pmatrix} $$$\\n";
30
31    -----
32    // Выводим параметры решателя
33    int exponent = floor(log10(solver.epsilon));
34    double norm = solver.epsilon / pow(10.0, exponent);
35    fout << "$$ \\varepsilon = " << norm << " \\n";
36    if (fabs(number - 1) >= 0.01)
37        fout << std::setprecision(2) << std::fixed << number << " \\cdot " << " \\n";
38    fout << "10^{ " << exponent << " }, \\quad iterations (max) = " << solver.maxIterations << " , \\quad start = \\begin{pmatrix}x";
39    for (int i = 0; i < solver.start.size(); i++) {
40        fout << solver.start(i);
41        if (i + 1 != solver.start.size())
42            fout << " ";
43        else
44            fout << " \\n";
45    }
46    fout << "\\end{pmatrix}^T $$$\\n";
47
48    -----
49    std::vector<double> w1(200), w2(200);
50    std::vector<Vector> x1(200), x2(200);
51    std::vector<Vector> xsub1(200), xsub2(200);
52    std::vector<Vector> rr1(200), rr2(200); // relativeResidual
53    std::vector<double> va1(200), va2(200);
54    std::vector<int> it1(200), it2(200);
55
56    int min1, min2;
57    int count1, count2;
58
59    auto one_method = [&a, &x_precise, &y, &solver] {
60        std::vector<double> w,
61        std::vector<Vector> x,
62        std::vector<Vector> xs,
63        std::vector<Vector> xs,
64        std::vector<double> rr,
65        std::vector<double> va,
66        std::vector<int> it;
67
68        int& min,
69        int& count;
70
71        method_function method
72    {
73        min = 0;
74        count = 200;
75        Vector x_solve(x_precise.size());
76        Vector x_sub(x_precise.size());
77        real xNorm = calcNorm(x_precise);
78
79        for (int i = 0; i < 200; ++i) {
80            solver.w = i / 100.0;
81            auto result = method(&solver, a, y, x_solve);
82
83            // Если начинается ошибка после 100 итераций, то и потом ничего кроме них не
84            // будет, поэтому заканчиваем цикл
85            if ((result.relativeResidual > solver.epsilon && i >= 100) ||
86                (result.relativeResidual != result.relativeResidual)) {
87                count = i;
88                break;
89            }
90
91            // Вычисления разности точного и приближенного решений
92            x_sub = x_solve;
93            x_sub.negate();
94            sum(x_sub, x_precise, x_sub);
95            real x_subNorm = calcNorm(x_sub);
96
97            w[i] = solver.w;
98            x[i] = x_solve;
99            xsub[i] = x_sub;
100            rr[i] = result.relativeResidual;
101            va[i] = x_subNorm / xNorm * result.relativeResidual;
102            it[i] = result.iterations;
103
104            // Находим минимум
105            if (result.iterations < it[min])
106                min = i;
107        }
108    };
109
110    // Заполняем массивы рассчитанными данными
111    one_method(w1, x1, xsb1, rr1, va1, it1, min1, count1, &solverSLAE_Iterative::jacobi);
112    one_method(w2, x2, xsb2, rr2, va2, it2, min2, count2, &solverSLAE_Iterative::seidel);
113
114    -----
115    // Выводим преамбулу таблицы
116    fout << "w, x, x^T, относительная невязка, vA, итераций" << " \\n";
117    fout << "\\setlength{\\tabcolsep}{2pt}" << " \\n";
118    fout << "\\tablinesep=0.3mm" << " \\n";
119    fout << "\\noindent\\scriptsize\\texttt{" << " \\n";
120    fout << "\\begin{longtable}" << " \\n";
121    fout << "\\begin{tblinfo}[\\n";
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220    fout << "\\begin{tblinfo}[\\n";
221    fout << "\\begin{tblinfo}[\\n";
222    fout << "\\begin{tblinfo}[\\n";
223    fout << "\\begin{tblinfo}[\\n";
224    fout &
```

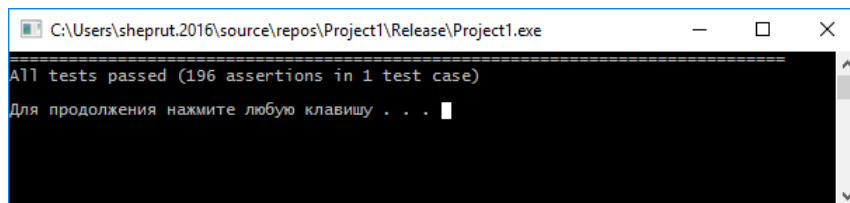
```

1 #define CATCH_CONFIG_RUNNER
2
3 #include "../1/catch.hpp"
4 #include "../1/matrix.h"
5 #include "../1/vector.h"
6 #include "diagonal.h"
7
8 typedef std::function<IterationsResult(const SolverSLAE_Iterative*, const MatrixDiagonal& a, const Vector& y, Vector& x)> method_function;
9
10 //-----
11 void testResidual(const MatrixDiagonal& a, const Vector& x, method_function method, real epsilon) {
12     SolverSLAE_Iterative solver;
13     solver.w = 1;
14     solver.start = Vector(a.dimension(), 5);
15     solver.epsilon = epsilon;
16     solver.maxIterations = 1e5;
17
18     Vector y;
19     mul(a, x, y);
20
21     Vector x1;
22     auto result = method(&solver, a, y, x1);
23
24     Vector y1;
25     mul(a, x1, y1);
26
27     y1.negate();
28     sum(y, y1, y1);
29     real relativeResidual = calcNorm(y1) / calcNorm(y);
30
31     if (relativeResidual == relativeResidual) {
32         CHECK(fabs(relativeResidual - result.relativeResidual) / relativeResidual < 0.01);
33     }
34     if (result.iterations < solver.maxIterations) {
35         CHECK(relativeResidual <= epsilon);
36     }
37 }
38 //-----
39
40 TEST_CASE("Test residual of methods") {
41     for (int i = 10; i < 100; i+=5) {
42         for (int j = 0; j < 3; ++j) {
43             MatrixDiagonal a;
44             auto format = generateRandomFormat(i, intRandom(10, Diagonal(i).calcDiagonalsCount()));
45             generateDiagonallyDominantMatrix(i, format, intRandom(0, 10) % 2, a);
46
47             Vector x;
48             x.generate(i);
49             testResidual(a, x, &SolverSLAE_Iterative::jacobi, 1e-10);
50             testResidual(a, x, &SolverSLAE_Iterative::seidel, 1e-10);
51         }
52     }
53 }
54 //-----
55
56 int main(int argc, char* const argv[]) {
57     int result = Catch::Session().run(argc, argv);
58     system("pause");
59     return result;
60 }

```

3 Тестирование

Для тестирования использовалось юнит-тестирование и библиотека Catch. Было протестировано получение необходимой относительной невязки на матрицах с диагональным преобладанием.



4 Исследования

4.1 Матрица с диагональным преобладанием

$$A = \begin{pmatrix} 2 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ -3 & 13 & -4 & 0 & 0 & -4 & 0 & -2 & 0 & 0 \\ 0 & 0 & 7 & -3 & 0 & 0 & -2 & 0 & -2 & 0 \\ 0 & 0 & -3 & 8 & -2 & 0 & 0 & 0 & 0 & -3 \\ -2 & 0 & 0 & -2 & 5 & -1 & 0 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 & -1 & 2 & 0 & 0 & 0 & 0 \\ -2 & 0 & -4 & 0 & 0 & 0 & 6 & 0 & 0 & 0 \\ 0 & 0 & 0 & -3 & 0 & 0 & -3 & 7 & -1 & 0 \\ 0 & 0 & -2 & 0 & -4 & 0 & 0 & -3 & 9 & 0 \\ 0 & 0 & 0 & -1 & 0 & -4 & 0 & 0 & -4 & 9 \end{pmatrix}, X = \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \end{pmatrix}, F = \begin{pmatrix} -5 \\ -29 \\ -23 \\ -17 \\ 9 \\ 5 \\ 28 \\ 14 \\ 31 \\ 26 \end{pmatrix}$$

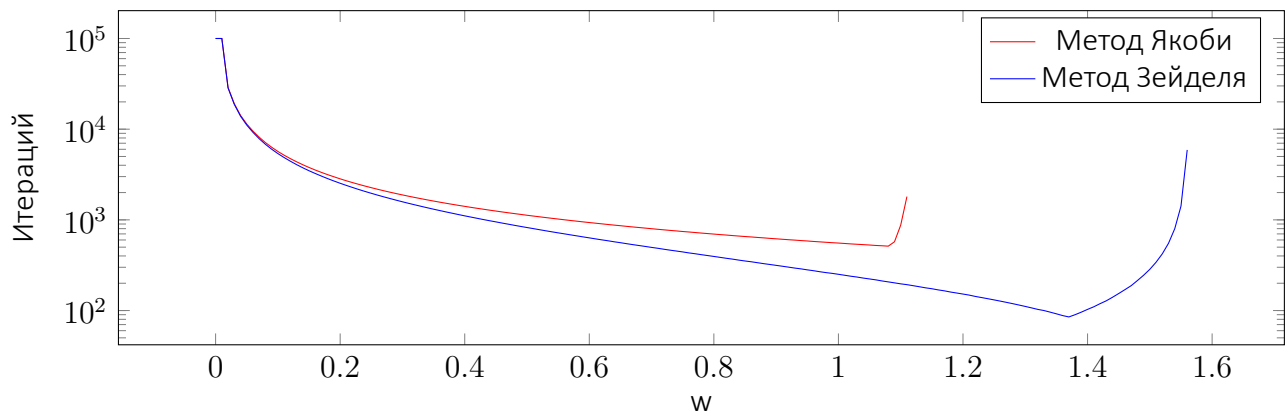
$$\varepsilon = 10^{-14}, \quad iterations_{max} = 100000, \quad start = (0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0)^T$$

| Метод Якоби | | | | | | Метод Зейделя | | | | | |
|-------------|--|--|--------------------------|-------------|----------|---------------|--|--|--------------------------|-------------|----------|
| w | x | $x - x^*$ | Относительная невязка | $cond(A) >$ | Итераций | w | x | $x - x^*$ | Относительная невязка | $cond(A) >$ | Итераций |
| 0.10 | 0.999999999997312 1.999999999994800 2.999999999994125 3.999999999994142 4.999999999995302 5.999999999994751 6.999999999994902 7.999999999994200 8.999999999994404 9.999999999994262 | 2.7e-13 5.2e-13 5.9e-13 5.9e-13 4.7e-13 5.2e-13 5.1e-13 5.8e-13 5.6e-13 5.7e-13 | 9.9e-15 | 8.54 | 5678 | 0.10 | 0.999999999997365 1.999999999994895 2.999999999994222 3.999999999994245 4.999999999995381 5.999999999994866 6.999999999995008 7.999999999994333 8.999999999994529 9.999999999994351 | 2.6e-13 5.1e-13 5.8e-13 5.8e-13 4.6e-13 5.1e-13 5.0e-13 5.7e-13 5.5e-13 5.6e-13 | 9.9e-15 | 8.36 | 5381 |
| 0.20 | 0.999999999997413 1.999999999994982 2.999999999994329 3.999999999994347 4.999999999995453 5.999999999994946 6.999999999995097 7.999999999994413 8.999999999994564 9.999999999994404 | 2.6e-13 5.0e-13 5.7e-13 5.7e-13 4.5e-13 5.1e-13 4.9e-13 5.6e-13 5.4e-13 5.6e-13 | 1.0e-14 | 8.22 | 2833 | 0.20 | 0.999999999997410 1.999999999994977 2.999999999994329 3.999999999994373 4.999999999995479 5.999999999994991 6.999999999995124 7.999999999994458 8.999999999994635 9.999999999994511 | 2.6e-13 5.0e-13 5.7e-13 5.6e-13 4.5e-13 5.0e-13 4.9e-13 5.5e-13 5.4e-13 5.5e-13 | 9.9e-15 | 8.19 | 2532 |
| 0.30 | 0.999999999997444 1.999999999995042 2.999999999994396 3.999999999994413 4.999999999995506 5.999999999995008 6.999999999995159 7.999999999994476 8.999999999994635 9.999999999994476 | 2.6e-13 5.0e-13 5.6e-13 5.6e-13 4.5e-13 5.0e-13 4.8e-13 5.5e-13 5.4e-13 5.5e-13 | 9.9e-15 | 8.21 | 1884 | 0.30 | 0.999999999997394 1.999999999994948 2.999999999994307 3.999999999994369 4.999999999995488 5.999999999994991 6.999999999995115 7.999999999994467 8.999999999994653 9.999999999994529 | 2.6e-13 5.1e-13 5.7e-13 5.6e-13 4.5e-13 5.0e-13 4.9e-13 5.5e-13 5.3e-13 5.5e-13 | 1.0e-14 | 8.14 | 1582 |
| 0.40 | 0.999999999997434 1.999999999995017 2.999999999994365 3.999999999994382 4.999999999995488 5.999999999994991 6.999999999995133 7.999999999994449 8.999999999994618 9.999999999994458 | 2.6e-13 5.0e-13 5.6e-13 5.6e-13 4.5e-13 5.0e-13 4.9e-13 5.6e-13 5.4e-13 5.5e-13 | 9.9e-15 | 8.21 | 1409 | 0.40 | 0.999999999997397 1.999999999994955 2.999999999994316 3.999999999994396 4.999999999995506 5.999999999995026 6.999999999995142 7.999999999994511 8.999999999994689 9.999999999994582 | 2.6e-13 5.0e-13 5.7e-13 5.6e-13 4.5e-13 5.0e-13 4.9e-13 5.5e-13 5.3e-13 5.4e-13 | 1.0e-14 | 8.10 | 1107 |
| 0.50 | 0.999999999997422 1.999999999994995 2.999999999994347 3.999999999994369 4.999999999995470 5.999999999994973 6.999999999995115 7.999999999994422 8.999999999994582 9.999999999994440 | 2.6e-13 5.0e-13 5.7e-13 5.6e-13 4.5e-13 5.0e-13 4.9e-13 5.6e-13 5.4e-13 5.6e-13 | 9.9e-15 | 8.21 | 1124 | 0.50 | 0.999999999997498 1.999999999995155 2.999999999994547 3.999999999994644 4.999999999995710 5.999999999995257 6.999999999995355 7.999999999994778 8.999999999994955 9.999999999994866 | 2.5e-13 4.8e-13 5.5e-13 5.4e-13 4.3e-13 4.7e-13 4.6e-13 5.2e-13 5.0e-13 5.1e-13 | 9.8e-15 | 7.92 | 823 |
| 0.60 | 0.999999999997411 1.999999999994975 2.999999999994320 3.999999999994347 4.999999999995453 5.999999999994946 6.999999999995097 7.999999999994404 8.999999999994564 9.999999999994422 | 2.6e-13 5.0e-13 5.7e-13 5.7e-13 4.5e-13 5.1e-13 4.9e-13 5.6e-13 5.4e-13 5.6e-13 | 9.9e-15 | 8.29 | 934 | 0.60 | 0.999999999997568 1.999999999995293 2.999999999994706 3.999999999994831 4.999999999995870 5.999999999995435 6.999999999995524 7.999999999994973 8.999999999995168 9.999999999995097 | 2.4e-13 4.7e-13 5.3e-13 5.2e-13 4.1e-13 4.6e-13 4.5e-13 5.0e-13 4.8e-13 4.9e-13 | 9.7e-15 | 7.69 | 633 |
| 0.70 | 0.999999999997469 1.999999999995088 2.999999999994449 3.999999999994476 4.999999999995559 5.999999999995062 6.999999999995204 7.999999999994520 8.999999999994689 9.999999999994547 | 2.5e-13 4.9e-13 5.6e-13 5.5e-13 4.4e-13 4.9e-13 4.8e-13 5.5e-13 5.3e-13 5.5e-13 | 9.6e-15 | 8.31 | 799 | 0.70 | 0.999999999997663 1.999999999995477 2.999999999994920 3.999999999995066 4.999999999996056 5.999999999995648 6.999999999995719 7.999999999995230 8.999999999995399 9.999999999995346 | 2.3e-13 4.5e-13 5.1e-13 4.9e-13 3.9e-13 4.4e-13 4.3e-13 4.8e-13 4.6e-13 4.7e-13 | 9.5e-15 | 7.46 | 497 |
| 0.80 | 0.999999999997445 1.999999999995040 2.999999999994396 3.999999999994413 4.999999999995515 5.999999999995008 6.999999999995159 7.999999999994476 8.999999999994618 9.999999999994493 | 2.6e-13 5.0e-13 5.6e-13 5.6e-13 4.5e-13 5.0e-13 4.8e-13 5.5e-13 5.4e-13 5.5e-13 | 9.8e-15 | 8.23 | 697 | 0.80 | 0.999999999997817 1.999999999995768 2.999999999995257 3.999999999995417 4.999999999996350 5.999999999995977 6.999999999996039 7.999999999995604 8.999999999995772 9.999999999995737 | 2.2e-13 4.2e-13 4.7e-13 4.6e-13 3.7e-13 4.0e-13 4.0e-13 4.4e-13 4.2e-13 4.3e-13 | 9.4e-15 | 6.99 | 395 |
| 0.90 | 0.999999999997456 1.999999999995062 2.999999999994418 3.999999999994440 4.999999999995532 5.999999999995035 6.999999999995186 7.999999999994502 8.999999999994671 9.999999999994511 | 2.5e-13 4.9e-13 5.6e-13 5.6e-13 4.5e-13 5.0e-13 4.8e-13 5.5e-13 5.3e-13 5.5e-13 | 9.8e-15 | 8.17 | 618 | 0.90 | 0.999999999997934 1.999999999996005 2.999999999995537 3.999999999995723 4.999999999996607 5.999999999996261 6.999999999996296 7.999999999995932 8.999999999996092 9.999999999996074 | 2.1e-13 4.0e-13 4.5e-13 4.3e-13 3.4e-13 3.7e-13 3.7e-13 4.1e-13 3.9e-13 3.9e-13 | 9.5e-15 | 6.43 | 315 |

| | | | | | | | | | | | |
|------|---|--|---------|------|-----|------|--|---|---------|------|-----|
| 1.00 | 0.999999999997509 1.999999999995151 2.999999999994529 3.999999999994547 4.999999999995612 5.999999999995133 6.999999999995266 7.999999999994609 8.999999999994760 9.999999999994618 | 2.5e-13 4.8e-13 5.5e-13 5.5e-13 4.4e-13 4.9e-13 4.7e-13 5.4e-13 5.2e-13 5.4e-13 | 9.7e-15 | 8.14 | 555 | 1.00 | 0.999999999998201 1.999999999996521 2.999999999996123 3.999999999996323 4.999999999997087 5.999999999996803 6.999999999996820 7.999999999996536 8.999999999996678 9.999999999996696 | 1.8e-13 3.5e-13 3.9e-13 3.7e-13 2.9e-13 3.2e-13 3.2e-13 3.5e-13 3.3e-13 3.3e-13 | 9.0e-15 | 5.84 | 251 |
| 1.07 | 0.999999999997543 1.999999999995248 2.999999999994631 3.999999999994653 4.999999999995692 5.999999999995222 6.999999999995355 7.999999999994698 8.999999999994849 9.999999999994724 | 2.5e-13 4.8e-13 5.4e-13 5.3e-13 4.3e-13 4.8e-13 4.6e-13 5.3e-13 5.2e-13 5.3e-13 | 9.4e-15 | 8.26 | 518 | 1.07 | 0.999999999998176 1.999999999996478 2.999999999996079 3.999999999996327 4.999999999997087 5.999999999996820 6.999999999996811 7.999999999996554 8.999999999996732 9.999999999996749 | 1.8e-13 3.5e-13 3.9e-13 3.7e-13 2.9e-13 3.2e-13 3.2e-13 3.4e-13 3.3e-13 3.3e-13 | 9.9e-15 | 5.32 | 212 |
| 1.08 | 0.999999999997538 1.999999999995233 2.999999999994595 3.999999999994640 4.999999999995683 5.999999999995204 6.999999999995355 7.999999999994680 8.999999999994831 9.999999999994706 | 2.5e-13 4.8e-13 5.4e-13 5.4e-13 4.3e-13 4.8e-13 4.6e-13 5.3e-13 5.2e-13 5.3e-13 | 9.3e-15 | 8.35 | 513 | 1.08 | 0.999999999998229 1.999999999996569 2.999999999996190 3.999999999996430 4.999999999997176 5.999999999996909 6.999999999996900 7.999999999996643 8.999999999996803 9.999999999996856 | 1.8e-13 3.4e-13 3.8e-13 3.6e-13 2.8e-13 3.1e-13 3.1e-13 3.4e-13 3.2e-13 3.1e-13 | 9.6e-15 | 5.30 | 207 |
| 1.09 | 1.000000000000042 1.999999999999687 2.999999999999876 4.000000000000027 4.999999999999689 6.000000000000195 6.999999999999796 7.999999999999911 8.999999999999947 9.999999999999662 | -4.2e-15 3.1e-14 1.2e-14 -2.7e-15 3.1e-14 -2.0e-14 2.0e-14 8.9e-15 5.3e-15 3.4e-14 | 1.0e-14 | 0.33 | 573 | 1.09 | 0.999999999998253 1.999999999996623 2.999999999996239 3.999999999996474 4.999999999997220 5.999999999996962 6.999999999996945 7.999999999996705 8.999999999996891 9.999999999996909 | 1.7e-13 3.4e-13 3.8e-13 3.5e-13 2.8e-13 3.0e-13 3.1e-13 3.3e-13 3.1e-13 3.1e-13 | 9.6e-15 | 5.22 | 202 |
| 1.10 | 1.0000000000000113 1.999999999999800 3.000000000000013 4.000000000000124 4.999999999999813 6.000000000000284 6.999999999999893 8.000000000000053 9.000000000000053 9.999999999999822 | -1.1e-14 2.0e-14 -1.3e-15 -1.2e-14 1.9e-14 -2.8e-14 1.1e-14 -5.3e-15 -5.3e-15 1.8e-14 | 9.1e-15 | 0.27 | 875 | 1.10 | 0.999999999998258 1.999999999996636 2.999999999996265 3.999999999996509 4.999999999997247 5.999999999996989 6.999999999996971 7.999999999996723 8.999999999996891 9.999999999996927 | 1.7e-13 3.4e-13 3.7e-13 3.5e-13 2.8e-13 3.0e-13 3.0e-13 3.3e-13 3.1e-13 3.1e-13 | 9.6e-15 | 5.19 | 197 |
| | | | | | | 1.20 | 0.999999999998664 1.999999999997420 2.999999999997149 3.999999999997380 4.999999999997948 5.999999999997771 6.999999999997735 7.999999999997611 8.999999999997744 9.999999999997797 | 1.3e-13 2.6e-13 2.9e-13 2.6e-13 2.1e-13 2.2e-13 2.3e-13 2.4e-13 2.3e-13 2.2e-13 | 8.7e-15 | 4.28 | 152 |
| | | | | | | 1.30 | 0.999999999998852 1.999999999997773 2.999999999997558 3.999999999997824 4.999999999998312 5.999999999998179 6.999999999998126 7.999999999998055 8.999999999998206 9.999999999998295 | 1.1e-13 2.2e-13 2.4e-13 2.2e-13 1.7e-13 1.8e-13 1.9e-13 1.9e-13 1.8e-13 1.7e-13 | 9.3e-15 | 3.31 | 111 |
| | | | | | | 1.36 | 0.999999999999248 1.999999999998550 2.999999999998419 3.999999999998672 4.999999999998979 5.999999999998881 6.999999999998828 7.999999999998854 8.999999999998952 9.999999999999005 | 7.5e-14 1.4e-13 1.6e-13 1.3e-13 1.0e-13 1.1e-13 1.2e-13 1.1e-13 1.0e-13 9.9e-14 | 7.4e-15 | 2.59 | 88 |
| | | | | | | 1.37 | 0.999999999999157 1.999999999998914 2.999999999998836 3.999999999999565 4.999999999999458 5.999999999998996 6.999999999998996 7.999999999999503 8.999999999999432 9.999999999999130 | 8.4e-14 1.1e-13 1.2e-13 4.4e-14 5.4e-14 1.0e-13 1.0e-13 5.0e-14 5.7e-14 8.7e-14 | 9.1e-15 | 1.49 | 85 |
| | | | | | | 1.38 | 1.0000000000000264 2.000000000000280 2.999999999999640 4.000000000000036 5.000000000000364 6.000000000000373 6.999999999999574 7.999999999999813 9.000000000000107 10.000000000000195 | -2.6e-14 -2.8e-14 3.6e-14 -3.6e-15 -3.6e-14 -3.7e-14 4.3e-14 1.9e-14 -1.1e-14 -2.0e-14 | 6.6e-15 | 0.70 | 90 |

| | | | | | | | | | | | |
|--|--|--|--|--|--|------|---|--|---------|------|-----|
| | | | | | | 1.40 | 1.0000000000000024 1.9999999999999885 3.0000000000000351 3.9999999999999760 4.9999999999999698 5.9999999999999920 7.0000000000000480 8.0000000000000018 8.9999999999999876 10.0000000000000000 | -2.4e-15 1.2e-14 -3.5e-14 2.4e-14 3.0e-14 8.0e-15 -4.8e-14 -1.8e-15 1.2e-14 0.0e+00 | 7.3e-15 | 0.51 | 103 |
| | | | | | | 1.50 | 0.9999999999999558 1.9999999999999600 3.0000000000000373 4.0000000000000036 4.9999999999999520 5.9999999999999396 7.0000000000000524 8.0000000000000355 8.9999999999999840 9.9999999999999556 | 4.4e-14 4.0e-14 -3.7e-14 -3.6e-15 4.8e-14 6.0e-14 -5.2e-14 -3.6e-14 1.6e-14 4.4e-14 | 8.5e-15 | 0.79 | 285 |

4.1.1 График зависимости числа итераций от параметра релаксации



4.1.2 Расчет числа обусловленности через MathCad

$$\text{conde}(A) = 133.86$$

$$\text{condi}(A) = 111.728$$

$$\text{conde}(A) = 200$$

$$\text{conde}(A) = 74.622$$

$$\frac{\lambda_{\max}^A}{\lambda_{\min}^A} = \frac{13.709}{0.278} = 49.313$$

4.2 Матрица с обратным знаком внедиагональных элементов

$$B = \begin{pmatrix} 2 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 3 & 13 & 4 & 0 & 0 & 4 & 0 & 2 & 0 & 0 \\ 0 & 0 & 7 & 3 & 0 & 0 & 2 & 0 & 2 & 0 \\ 0 & 0 & 3 & 8 & 2 & 0 & 0 & 0 & 0 & 3 \\ 2 & 0 & 0 & 2 & 5 & 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 1 & 2 & 0 & 0 & 0 & 0 \\ 2 & 0 & 4 & 0 & 0 & 0 & 6 & 0 & 0 & 0 \\ 0 & 0 & 0 & 3 & 0 & 0 & 3 & 7 & 1 & 0 \\ 0 & 0 & 2 & 0 & 4 & 0 & 0 & 3 & 9 & 0 \\ 0 & 0 & 0 & 1 & 0 & 4 & 0 & 0 & 4 & 9 \end{pmatrix}, X = \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \end{pmatrix}, F = \begin{pmatrix} 9 \\ 81 \\ 65 \\ 81 \\ 41 \\ 19 \\ 56 \\ 98 \\ 131 \\ 154 \end{pmatrix}$$

$$\varepsilon = 10^{-14}, \quad \text{iterations}_{\max} = 100000, \quad \text{start} = (0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0)^T$$

| Метод Якоби | | | | | | Метод Зейделя | | | | | |
|-------------|---------------------|-----------|--------------------------|-------------|----------|---------------|---------------------|-----------|--------------------------|-------------|----------|
| w | x | $x - x^*$ | Относительная невязка | $cond(A) >$ | Итераций | w | x | $x - x^*$ | Относительная невязка | $cond(A) >$ | Итераций |
| 0.10 | 0.9999999999999448 | 5.5e-14 | 1.0e-14 | 7.35 | 1249 | 0.10 | 0.9999999999998730 | 1.3e-13 | 9.9e-15 | 8.21 | 1198 |
| | 1.9999999999999298 | 7.0e-14 | | | | | 2.0000000000000338 | -3.4e-14 | | | |
| | 2.9999999999995093 | 4.9e-13 | | | | | 2.9999999999993920 | 6.1e-13 | | | |
| | 4.0000000000006404 | -6.4e-13 | | | | | 4.0000000000007159 | -7.2e-13 | | | |
| | 4.9999999999995248 | 4.8e-13 | | | | | 4.9999999999995328 | 4.7e-13 | | | |
| | 6.0000000000004841 | -4.8e-13 | | | | | 6.0000000000004166 | -4.2e-13 | | | |
| | 7.0000000000002656 | -2.7e-13 | | | | | 7.0000000000003917 | -3.9e-13 | | | |
| | 7.9999999999995683 | 4.3e-13 | | | | | 7.9999999999994449 | 5.6e-13 | | | |
| | 9.0000000000005063 | -5.1e-13 | | | | | 9.0000000000005844 | -5.8e-13 | | | |
| | 9.9999999999993410 | 6.6e-13 | | | | | 9.9999999999993232 | 6.8e-13 | | | |
| 0.20 | 0.9999999999997924 | 2.1e-13 | 9.6e-15 | 9.22 | 618 | 0.20 | 0.9999999999995949 | 4.1e-13 | 9.7e-15 | 10.90 | 569 |
| | 2.0000000000001532 | -1.5e-13 | | | | | 2.0000000000004694 | -4.7e-13 | | | |
| | 2.9999999999992975 | 7.0e-13 | | | | | 2.9999999999990785 | 9.2e-13 | | | |
| | 4.0000000000007567 | -7.6e-13 | | | | | 4.0000000000008127 | -8.1e-13 | | | |
| | 4.9999999999995675 | 4.3e-13 | | | | | 4.9999999999997042 | 3.0e-13 | | | |
| | 6.0000000000003331 | -3.3e-13 | | | | | 6.0000000000000391 | -3.9e-14 | | | |
| | 7.0000000000005098 | -5.1e-13 | | | | | 7.0000000000007976 | -8.0e-13 | | | |
| | 7.9999999999993401 | 6.6e-13 | | | | | 7.9999999999991083 | 8.9e-13 | | | |
| | 9.0000000000006466 | -6.5e-13 | | | | | 9.0000000000007478 | -7.5e-13 | | | |
| | 9.9999999999993125 | 6.9e-13 | | | | | 9.9999999999994067 | 5.9e-13 | | | |
| 0.30 | 0.9999999999996179 | 3.8e-13 | 9.7e-15 | 10.63 | 409 | 0.30 | 0.9999999999995429 | 4.6e-13 | 9.8e-15 | 8.42 | 366 |
| | 2.0000000000004308 | -4.3e-13 | | | | | 2.0000000000006515 | -6.5e-13 | | | |
| | 2.9999999999991189 | 8.8e-13 | | | | | 2.9999999999993157 | 6.8e-13 | | | |
| | 4.0000000000007976 | -8.0e-13 | | | | | 4.0000000000004032 | -4.0e-13 | | | |
| | 4.9999999999995909 | 3.1e-13 | | | | | 5.0000000000000773 | -7.7e-14 | | | |
| | 6.0000000000000782 | -7.8e-14 | | | | | 5.9999999999996154 | 3.8e-13 | | | |
| | 7.0000000000007621 | -7.6e-13 | | | | | 7.0000000000007301 | -7.3e-13 | | | |
| | 7.9999999999991331 | 8.7e-13 | | | | | 7.9999999999993188 | 6.8e-13 | | | |
| | 9.0000000000007425 | -7.4e-13 | | | | | 9.0000000000004423 | -4.4e-13 | | | |
| | 9.9999999999993783 | 6.2e-13 | | | | | 9.9999999999998668 | 1.3e-13 | | | |
| 0.40 | 0.9999999999995401 | 4.6e-13 | 9.7e-15 | 9.62 | 308 | 0.40 | 0.9999999999996304 | 3.7e-13 | 9.7e-15 | 6.20 | 261 |
| | 2.0000000000006173 | -6.2e-13 | | | | | 2.0000000000005715 | -5.7e-13 | | | |
| | 2.9999999999992113 | 7.9e-13 | | | | | 2.9999999999995834 | 4.2e-13 | | | |
| | 4.0000000000005675 | -5.7e-13 | | | | | 4.0000000000001297 | -1.3e-13 | | | |
| | 4.9999999999995485 | 5.2e-14 | | | | | 5.0000000000002141 | -2.1e-13 | | | |
| | 5.9999999999997415 | 2.6e-13 | | | | | 5.9999999999995408 | 4.6e-13 | | | |
| | 7.0000000000008020 | -8.0e-13 | | | | | 7.0000000000005151 | -5.2e-13 | | | |
| | 7.9999999999991864 | 8.1e-13 | | | | | 7.9999999999995852 | 4.1e-13 | | | |
| | 9.0000000000005933 | -5.9e-13 | | | | | 9.0000000000002007 | -2.0e-13 | | | |
| | 9.9999999999996767 | 3.2e-13 | | | | | 10.0000000000000870 | -8.7e-14 | | | |
| 0.50 | 0.9999999999995763 | 4.2e-13 | 9.5e-15 | 8.14 | 247 | 0.50 | 0.9999999999997562 | 2.4e-13 | 9.0e-15 | 4.64 | 196 |
| | 2.0000000000006102 | -6.1e-13 | | | | | 2.0000000000004174 | -4.2e-13 | | | |
| | 2.9999999999993903 | 6.1e-13 | | | | | 2.9999999999998570 | 1.4e-13 | | | |
| | 4.0000000000003553 | -3.6e-13 | | | | | 3.9999999999998987 | 1.0e-13 | | | |
| | 5.0000000000000906 | -9.1e-14 | | | | | 5.0000000000002824 | -2.8e-13 | | | |
| | 5.9999999999996110 | 3.9e-13 | | | | | 5.9999999999995666 | 4.3e-13 | | | |
| | 7.0000000000006883 | -6.9e-13 | | | | | 7.0000000000002665 | -2.7e-13 | | | |
| | 7.9999999999993481 | 6.5e-13 | | | | | 7.9999999999998570 | 1.4e-13 | | | |
| | 9.0000000000004192 | -4.2e-13 | | | | | 8.9999999999998404 | 1.6e-14 | | | |
| | 9.9999999999998810 | 1.2e-13 | | | | | 10.0000000000002292 | -2.3e-13 | | | |
| 0.60 | 0.9999999999996063 | 3.9e-13 | 9.5e-15 | 7.21 | 205 | 0.60 | 0.9999999999999404 | 6.0e-14 | 8.4e-15 | 5.14 | 151 |
| | 2.0000000000005911 | -5.9e-13 | | | | | 2.0000000000001767 | -1.8e-13 | | | |
| | 2.9999999999995000 | 5.0e-13 | | | | | 3.0000000000002229 | -2.2e-13 | | | |
| | 4.0000000000002345 | -2.3e-13 | | | | | 3.9999999999996207 | 3.8e-13 | | | |
| | 5.0000000000001625 | -1.6e-13 | | | | | 5.0000000000003348 | -3.3e-13 | | | |
| | 5.9999999999995524 | 4.5e-13 | | | | | 5.9999999999996518 | 3.5e-13 | | | |
| | 7.0000000000006111 | -6.1e-13 | | | | | 6.9999999999999281 | 7.2e-14 | | | |
| | 7.9999999999994520 | 5.5e-13 | | | | | 8.0000000000002061 | -2.1e-13 | | | |
| | 9.0000000000003180 | -3.2e-13 | | | | | 8.9999999999997264 | 2.7e-13 | | | |
| | 9.9999999999999947 | 5.3e-15 | | | | | 10.0000000000003677 | -3.7e-13 | | | |
| 0.70 | 0.9999999999996703 | 3.3e-13 | 8.8e-15 | 6.41 | 175 | 0.70 | 1.0000000000004183 | -4.2e-13 | 9.5e-15 | 11.08 | 118 |
| | 2.0000000000005156 | -5.2e-13 | | | | | 1.9999999999994906 | 5.1e-13 | | | |
| | 2.9999999999996398 | 3.6e-13 | | | | | 3.0000000000009850 | -9.8e-13 | | | |
| | 4.0000000000001084 | -1.1e-13 | | | | | 3.9999999999991811 | 8.2e-13 | | | |
| | 5.0000000000002069 | -2.1e-13 | | | | | 5.0000000000002647 | -2.6e-13 | | | |
| | 5.9999999999995488 | 4.5e-13 | | | | | 6.000000000000453 | -4.5e-14 | | | |
| | 7.0000000000004858 | -4.9e-13 | | | | | 6.9999999999991829 | 8.2e-13 | | | |
| | 7.9999999999995888 | 4.1e-13 | | | | | 8.0000000000008722 | -8.7e-13 | | | |
| | 9.0000000000002025 | -2.0e-13 | | | | | 8.9999999999993072 | 6.9e-13 | | | |
| | 10.0000000000000853 | -8.5e-14 | | | | | 10.0000000000004601 | -4.6e-13 | | | |
| 0.80 | 0.9999999999997253 | 2.7e-13 | 8.3e-15 | 5.71 | 152 | 0.80 | 1.0000000000001437 | -1.4e-13 | 7.1e-15 | 3.78 | 99 |
| | 2.0000000000004499 | -4.5e-13 | | | | | 1.9999999999997418 | 2.6e-13 | | | |
| | 2.9999999999997562 | 2.4e-13 | | | | | 3.000000000000266 | -2.7e-14 | | | |
| | 4.0000000000000115 | -1.2e-14 | | | | | 4.0000000000001412 | -1.4e-13 | | | |
| | 5.0000000000002363 | -2.4e-13 | | | | | 4.9999999999997859 | 2.1e-13 | | | |
| | 5.9999999999995532 | 4.5e-13 | | | | | 6.0000000000002691 | -2.7e-13 | | | |
| | 7.0000000000003819 | -3.8e-13 | | | | | 6.9999999999999014 | 9.9e-14 | | | |
| | 7.9999999999997051 | 2.9e-13 | | | | | 7.9999999999999956 | 4.4e-15 | | | |
| | 9.0000000000001066 | -1.1e-13 | | | | | 9.0000000000000817 | -8.2e-14 | | | |
| | 10.0000000000001581 | -1.6e-13 | | | | | 9.9999999999998188 | 1.8e-13 | | | |
| 0.90 | 0.9999999999997036 | 3.0e-13 | 9.7e-15 | 5.45 | 133 | 0.90 | 0.9999999999996279 | 3.7e-13 | 9.0e-15 | 6.84 | 80 |
| | 2.0000000000005018 | -5.0e-13 | | | | | 2.0000000000005511 | -5.5e-13 | | | |
| | 2.9999999999997837 | 2.2e-13 | | | | | 2.9999999999994373 | 5.6e-13 | | | |
| | 3.9999999999999458 | 5.4e-14 | | | | | 4.0000000000002709 | -2.7e-13 | | | |
| | 5.0000000000003126 | -3.1e-13 | | | | | 5.0000000000000995 | -9.9e-14 | | | |
| | 5.9999999999994564 | 5.4e-13 | | | | | 5.9999999999996732 | 3.3e-13 | | | |
| | 7.0000000000003917 | -3.9e-13 | | | | | 7.0000000000005222 | -5.2e-13 | | | |
| | 7.9999999999997238 | 2.8e-13 | | | | | 7.9999999999995781 | 4.2e-13 | | | |
| | 9.0000000000000622 | -6.2e-14 | | | | | 9.0000000000002416 | -2.4e-13 | | | |
| | 10.0000000000002469 | -2.5e-13 | | | | | 9.9999999999999964 | 3.6e-15 | | | |

| | | | | | | | | | | | |
|------|---|--|---------|------|-----|------|---|--|---------|------|-----|
| 0.91 | 0.999999999997643 2.0000000000003961 2.999999999998503 3.999999999999067 5.0000000000002727 5.9999999999995275 7.0000000000002860 7.9999999999997993 9.0000000000000071 10.0000000000002274 | 2.4e-13 -4.0e-13 1.5e-13 9.3e-14 -2.7e-13 4.7e-13 -2.9e-13 2.0e-13 -7.1e-15 -2.3e-13 | 7.7e-15 | 5.62 | 132 | 0.91 | 0.9999999999996774 2.0000000000005023 2.9999999999996070 4.0000000000001092 5.0000000000001705 5.9999999999996536 7.0000000000003917 7.9999999999997273 9.0000000000001137 10.000000000000870 | 3.2e-13 -5.0e-13 3.9e-13 -1.1e-13 -1.7e-13 3.5e-13 -3.9e-13 2.7e-13 -1.1e-13 -8.7e-14 | 9.5e-15 | 5.17 | 79 |
| 0.92 | 0.999999999999978 1.999999999999263 3.0000000000000084 3.9999999999998774 4.999999999999876 5.999999999999289 6.9999999999998970 8.0000000000000071 8.9999999999998863 10.000000000000018 | 2.2e-15 7.4e-14 -8.4e-15 1.2e-13 1.2e-14 7.1e-14 1.0e-13 -7.1e-15 1.1e-13 -1.8e-15 | 8.9e-15 | 1.27 | 138 | 0.92 | 0.9999999999997662 2.0000000000003832 2.9999999999997917 3.9999999999999769 5.0000000000001945 5.9999999999996989 7.0000000000002345 7.9999999999998801 9.0000000000000071 10.000000000001350 | 2.3e-13 -3.8e-13 2.1e-13 2.3e-14 -1.9e-13 3.0e-13 -2.3e-13 1.2e-13 -7.1e-15 -1.4e-13 | 8.5e-15 | 4.09 | 78 |
| 1.00 | 1.0000000000000275 2.0000000000000546 3.0000000000000591 4.0000000000000622 5.0000000000000488 6.0000000000000560 7.0000000000000542 8.0000000000000586 9.0000000000000604 10.0000000000000586 | -2.8e-14 -5.5e-14 -5.9e-14 -6.2e-14 -4.9e-14 -5.6e-14 -5.4e-14 -5.9e-14 -6.0e-14 -5.9e-14 | 9.7e-15 | 0.91 | 595 | 1.00 | 1.0000000000001998 1.9999999999996729 3.00000000000001941 4.0000000000000098 4.9999999999998446 6.0000000000002407 6.9999999999998046 8.0000000000000924 8.9999999999999964 9.9999999999998916 | -2.0e-13 3.3e-13 -1.9e-13 -9.8e-15 1.6e-13 -2.4e-13 2.0e-13 -9.2e-14 3.6e-15 1.1e-13 | 7.5e-15 | 3.90 | 68 |
| | | | | | | 1.10 | 1.0000000000001097 1.9999999999997926 3.0000000000000244 4.0000000000001226 4.9999999999998463 6.0000000000001634 6.999999999999671 7.999999999999440 9.0000000000000853 9.9999999999998810 | -1.1e-13 2.1e-13 -2.4e-14 -1.2e-13 1.5e-13 -1.6e-13 3.3e-14 5.6e-14 -8.5e-14 1.2e-13 | 7.1e-15 | 2.76 | 60 |
| | | | | | | 1.14 | 1.0000000000000333 2.0000000000000209 3.00000000000002847 3.9999999999996687 5.0000000000001688 5.999999999999494 6.9999999999997700 8.0000000000002878 8.9999999999997744 10.000000000001350 | -3.3e-14 -2.1e-14 -2.8e-13 3.3e-13 -1.7e-13 5.1e-14 2.3e-13 -2.9e-13 2.3e-13 -1.4e-13 | 8.2e-15 | 4.09 | 58 |
| | | | | | | 1.15 | 1.0000000000003704 1.9999999999995046 3.0000000000007843 3.9999999999994986 5.0000000000000195 6.0000000000002940 6.9999999999993570 8.0000000000005471 8.9999999999996785 10.000000000000195 | -3.7e-13 5.0e-13 -7.8e-13 5.0e-13 -2.0e-14 -2.9e-13 6.4e-13 -5.5e-13 3.2e-13 -2.0e-14 | 9.9e-15 | 7.58 | 57 |
| | | | | | | 1.16 | 0.9999999999999343 2.0000000000000568 2.9999999999997615 4.0000000000002212 4.9999999999999210 5.9999999999999796 7.0000000000001972 7.9999999999997922 9.0000000000001474 9.999999999999361 | 6.6e-14 -5.7e-14 2.4e-13 -2.2e-13 7.9e-14 2.0e-14 -2.0e-13 2.1e-13 -1.5e-13 6.4e-14 | 4.5e-15 | 5.38 | 59 |
| | | | | | | 1.20 | 0.9999999999998656 2.0000000000001279 2.9999999999995715 4.0000000000003775 4.9999999999998908 5.9999999999999183 7.0000000000003659 7.9999999999996323 9.0000000000002398 9.999999999999325 | 1.3e-13 -1.3e-13 4.3e-13 -3.8e-13 1.1e-13 8.2e-14 -3.7e-13 3.7e-13 -2.4e-13 6.8e-14 | 8.0e-15 | 5.35 | 60 |
| | | | | | | 1.30 | 0.9999999999998268 2.0000000000001878 2.9999999999995537 4.0000000000003508 4.999999999999529 5.9999999999998233 7.0000000000004077 7.9999999999996350 9.0000000000001972 10.000000000000284 | 1.7e-13 -1.9e-13 4.5e-13 -3.5e-13 4.7e-14 1.8e-13 -4.1e-13 3.7e-13 -2.0e-13 -2.8e-14 | 8.6e-15 | 5.18 | 79 |
| | | | | | | 1.40 | 0.9999999999998201 2.0000000000002327 2.9999999999996545 4.0000000000001883 5.0000000000000604 5.9999999999997646 7.0000000000003144 7.9999999999997886 9.0000000000000568 10.000000000001386 | 1.8e-13 -2.3e-13 3.5e-13 -1.9e-13 -6.0e-14 2.4e-13 -3.1e-13 2.1e-13 -5.7e-14 -1.4e-13 | 6.7e-15 | 5.22 | 147 |

