

Министерство образования и науки Российской Федерации
Федеральное государственное бюджетное образовательное учреждение
высшего образования
«НОВОСИБИРСКИЙ ГОСУДАРСТВЕННЫЙ ТЕХНИЧЕСКИЙ УНИВЕРСИТЕТ»



Кафедра прикладной математики

Лабораторная работа №2
по дисциплине «Численные методы»

Итерационные методы решения СЛАУ



Факультет:	ПМИ
Группа:	ПМ-63
Студент:	Шепрут И.И.
Вариант:	11
Преподаватель:	Задорожный А.Г.

Новосибирск
2018

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 //-----
56 /** Матрица в диагональном формате. */
57 /** 0-я диагональ всегда главная диагональ. */
58 class MatrixDiagonal
59 {
60 public:
61     typedef std::vector<real>::iterator iterator;
62     typedef std::vector<real>::const_iterator const_iterator;
63
64     //-----
65     MatrixDiagonal();
66     MatrixDiagonal(int n, std::vector<int> format); // format[0] must be 0, because it's main diagonal
67     MatrixDiagonal(const Matrix& a);
68
69     void toDenseMatrix(Matrix& dense) const;
70     void resize(int n, std::vector<int> format); // format[0] must be 0, because it's main diagonal
71
72     void save(std::ostream& out) const;
73     void load(std::istream& in);
74
75     //-----
76     int dimension(void) const;
77     int getDiagonalsCount(void) const;
78     int getDiagonalSize(int diagNo) const;
79     int getDiagonalPos(int diagNo) const;
80
81     std::vector<int> getFormat(void) const;
82
83     //-----
84     matrix_diagonal_iterator posBegin(int diagNo) const;
85     matrix_diagonal_iterator posEnd(int diagNo) const;
```

```
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
100 std::vector<int> makeSevenDiagonalFormat(int n, int m, int k);
101 std::vector<int> generateRandomFormat(int n, int diagonalsCount);
102
103 void generateDiagonalMatrix(
104     int n,
105     int min, int max,
106     std::vector<int> format,
107     MatrixDiagonal& result
108 );
109
110 void generateDiagonallyDominantMatrix(
111     int n,
112     std::vector<int> format,
113     bool isNegative,
114     MatrixDiagonal& result
115 );
116
117 bool mul(const MatrixDiagonal& a, const Vector& x, Vector& y);
118
119 //-----
120 /** Матричный "итератор" для движения по диагонали. */
121 class matrix_diagonal_iterator
122 {
123 public:
124     matrix_diagonal_iterator(int n, int d, bool isEnd);
125
126     matrix_diagonal_iterator& operator++();
127     matrix_diagonal_iterator& operator++(int);
128
129     bool operator==(const matrix_diagonal_iterator& b) const;
130     bool operator!=(const matrix_diagonal_iterator& b) const;
131
132     matrix_diagonal_iterator& operator+=(const ptrdiff_t& movement);
133
134     int i, j;
135
136 };
137
138 /** Матричный "итератор" для движения по строке между различными диагоналями. Может
139     обрабатывать как всю строку, так и только нижний треугольник. */
140 class matrix_diagonal_line_iterator
141 {
142 public:
143     matrix_diagonal_line_iterator(int n, std::vector<int> format, bool isOnlyLowTriangle);
144
145     matrix_diagonal_line_iterator& operator++();
146     matrix_diagonal_line_iterator& operator++(int);
147
148     bool isLineEnd(void) const;
149     bool isEnd(void) const;
150
151     int i, j; // i - текущая строка, j - текущий столбец
152     int d, dn, di; // d - формат текущей диагонали, d - номер текущей диагонали, di - номер
153     // текущего элемента в диагонали
154 private:
155     std::map<int, int> m_map;
156     std::vector<int> m_sorted_format;
157
158     int line, start, end, pos;
159     Diagonal dc;
160
161     bool m_isLineEnd;
162     bool m_isEnd;
163
164     void calcPos(void);
165
166 };
167
168 //-----
169 /** Класс итеративного решателя СЛАУ для диагональной матрицы. */
170 struct IterationsResult
171 {
172     int iterations;
173     double relativeResidual;
174 };
175
176 class SolverSLAE_Iterative
177 {
178 public:
179     SolverSLAE_Iterative();
180
181     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
39 int Diagonal::calcLine_byDP(int d, int pos) {
40     if (d <= 0)
41         return -d + pos;
42     if (d > 0)
43         return pos;
44 }
45
46 int Diagonal::calcRow_byDP(int d, int pos) {
47     if (d <= 0)
48         return pos;
49     if (d > 0)
50         return pos + d;
51 }
52
53 int Diagonal::calcDiag_byLR(int line, int row) {
54     return calcPos_byDL(calcDiag_byLR(line, row), line);
55 }
56
57 int Diagonal::calcPos_byDL(int d, int line) {
58     if (d <= 0)
59         return line+d;
60     if (d > 0)
61         return line;
62 }
63
64 int Diagonal::calcPos_byDR(int d, int row) {
65     return calcPos_byDL(d, calcLine_byDR(d, row));
66 }
67
68 int Diagonal::calcRow_byDL(int d, int line) {
69     return line+d;
70 }
71
72 int Diagonal::calcLine_byDR(int d, int row) {
73     return calcRow_byDL(-d, row);
74 }
75
76
77 MatrixDiagonal::MatrixDiagonal() : n(0), dc(n) {
78 }
79
80 MatrixDiagonal::MatrixDiagonal(int n, std::vector<int> format) : dc(n) {
81     resize(n, format);
82 }
83
84 MatrixDiagonal::MatrixDiagonal(const Matrix& a) : dc(n) {
85     if (a.width() != a.height())
86         throw std::exception();
87     n = a.width();
88     dc.n = n;
89     // Определяем формат
90     std::vector<int> format;
91     format.clear();
92     format.push_back(0);
93     for (int i = dc.calcMinDiagonal(); i <= dc.calcMaxDiagonal(); ++i)
94         if (i != 0) {
95             auto mit = matrix_diagonal_iterator(n, i, false);
96             auto mite = matrix_diagonal_iterator(n, i, true);
97             for (; mit != mite; ++mit) {
98                 if (a(mit.i, mit.j) != 0) {
99                     format.push_back(i);
100                     break;
101                 }
102             }
103         }
104     // Создаем формат
105     resize(n, format);
106     // 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 //-----
145 void MatrixDiagonal::toDenseMatrix(Matrix& dense) const {
146     dense.resize(n, n, 0);
147     // Обходим массив и записываем элементы
148     for (int i = 0; i < getDiagonalsCount(); ++i) {
149         auto mit = posBegin(i);
150         for (auto it = begin(i); it != end(i); ++it, ++mit)
151             dense(mit.i, mit.j) = *it;
152     }
153 }
154
155 //-----
156 void MatrixDiagonal::resize(int n1, std::vector<int> format) {
157     if (format[0] != 0)
158         throw std::exception();
159     dc.n = n1;
160     n = n1;
161     fi = format;
162     di.clear();
163     for (const auto& i : format)
164         di.push_back(std::vector<real>(dc.calcDiagonalSize(i), 0));
165 }
166
167 //-----
168 void MatrixDiagonal::save(std::ostream& out) const {
169     out << n << " " << fi.size() << std::endl;
170     for (const auto& i : fi)
171         out << i << " ";
172     out << std::endl;
173     for (int i = 0; i < getDiagonalsCount(); ++i) {
174         for (auto j = begin(i); j != end(i); ++j)
175             out << (*j) << " ";
176         out << std::endl;
177     }
178 }
179
180 //-----
181 void MatrixDiagonal::load(std::istream& in) {
182     int n, m;
183     in >> n >> m;
184     std::vector<int> format(m, 0);
185     for (int i = 0; i < m; ++i)
186         in >> format[i];
187     resize(n, format);
188     for (int i = 0; i < getDiagonalsCount(); ++i) {
189         for (auto j = begin(i); j != end(i); ++j)
190             in >> (*j);
191     }
192 }
193
194 //-----
195 int MatrixDiagonal::dimension(void) const {
196     return n;
197 }
198
199 //-----
200 int MatrixDiagonal::getDiagonalsCount(void) const {
201     return di.size();
202 }
203
204 //-----
205 int MatrixDiagonal::getDiagonalSize(int diagNo) const {
206     return di[diagNo].size();
207 }
208
209 //-----
210 int MatrixDiagonal::getDiagonalPos(int diagNo) const {
211     return fi[diagNo];
212 }
213
214 //-----
215 std::vector<int> MatrixDiagonal::getFormat(void) const {
216     return fi;
217 }
218
219 //-----
220 matrix_diagonal_iterator MatrixDiagonal::posBegin(int diagNo) const {
221     return matrix_diagonal_iterator(n, fi[diagNo], false);
222 }
223
224 //-----
225 matrix_diagonal_iterator MatrixDiagonal::posEnd(int diagNo) const {
226     return matrix_diagonal_iterator(n, fi[diagNo], true);
227 }
228
229 //-----
230 MatrixDiagonal::iterator MatrixDiagonal::begin(int diagNo) {
231     return di[diagNo].begin();
232 }
233
234 //-----
235 MatrixDiagonal::const_iterator MatrixDiagonal::begin(int diagNo) const {
236     return di[diagNo].begin();
237 }
238
239 //-----
240 MatrixDiagonal::iterator MatrixDiagonal::end(int diagNo) {
241     return di[diagNo].end();
242 }
243
244 //-----
245 MatrixDiagonal::const_iterator MatrixDiagonal::end(int diagNo) const {
246     return di[diagNo].end();
247 }
248
249 //-----
250 matrix_diagonal_iterator::matrix_diagonal_iterator(int n, int d, bool isEnd) {
251     Diagonal dc(n);
252     if (isEnd) {
253         i = dc.calcLine_byDP(d, dc.calcDiagonalSize(d));
254         j = dc.calcRow_byDP(d, dc.calcDiagonalSize(d));
255     } else {
256         i = dc.calcLine_byDP(d, 0);
257         j = dc.calcRow_byDP(d, 0);
258     }
259 }
260
261 //-----
262 matrix_diagonal_iterator& matrix_diagonal_iterator::operator++() {
263     ++i;
264     ++j;
265     return *this;
266 }
267
268 //-----
269 matrix_diagonal_iterator matrix_diagonal_iterator::operator++(int) {
270     ++i;
271     ++j;
272     return *this;
273 }
274
275 //-----
276 bool matrix_diagonal_iterator::operator==(const matrix_diagonal_iterator& b) const {
277     return b.i == i && b.j == j;
278 }
279
280 //-----
281 bool matrix_diagonal_iterator::operator!=(const matrix_diagonal_iterator& b) const {
282     return b.i != i || b.j != j;
283 }
284
285 //-----
286 matrix_diagonal_iterator& matrix_diagonal_iterator::operator+=(const ptrdiff_t& movement) {
287     i += movement;
288     j += movement;
289     return *this;
290 }
291
292 //-----
293 matrix_diagonal_line_iterator::matrix_diagonal_line_iterator(int n, std::vector<int> format,
294   bool isOnlyLowTriangle) : dc(n), m_isEnd(false), m_isLineEnd(false) {
295     // Создаем обратное преобразование из формата диагоналей в ее номер в формате
296     for (int i = 0; i < format.size(); ++i)
297         if ((isOnlyLowTriangle && format[i] < 0) || !isOnlyLowTriangle)
298             m_map[format[i]] = i;
299 }

```

```

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                     if (start != end-1)
364                         end = end-1;
365
366             m_isLineEnd = false;
367             if (line == dc.n)
368                 m_isLineEnd = true;
369
370             pos = 0;
371             calcPos();
372         } else {
373             // Сдвигаемся на один столбец
374             pos++;
375             calcPos();
376         }
377     }
378     return *this;
379 }
380
381 //-----
382 matrix_diagonal_line_iterator matrix_diagonal_line_iterator::operator++(int) {
383     return operator++();
384 }
385
386 //-----
387 bool matrix_diagonal_line_iterator::isLineEnd(void) const {
388     return m_isLineEnd;
389 }
390
391 //-----
392 bool matrix_diagonal_line_iterator::isEnd(void) const {
393     return m_isEnd;
394 }
395
396 //-----
397 void matrix_diagonal_line_iterator::calcPos(void) {
398     // Вычисляем все текущие положения согласно переменным start, pos и format
399     if (!dc.isLineIntersectDiagonal(line, m_sorted_format[end]) || (start + pos > end)) {
400         m_isLineEnd = true;
401         i = line;
402         j = 0;
403         d = 0;
404         d1 = 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 //-----
417 //-----
418 //-----
419
420 std::vector<int> makeSevenDiagonalFormat(int n, int m, int k) {
421     std::vector<int> result;
422
423     if (1+m*k >= n)
424         throw std::exception();
425
426     result.push_back(0);
427
428     result.push_back(1);
429     result.push_back(1+m);
430     result.push_back(1+m*k);
431
432     result.push_back(-1);
433     result.push_back(-1-m);
434     result.push_back(-1-m*k);
435
436     return result;
437 }
438
439 //-----
440 std::vector<int> generateRandomFormat(int n, int diagonalsCount) {
441     Diagonal d(n);
442
443     std::vector<int> result;
444     result.push_back(0);
445
446     // Создаем массив всех возможных диагоналей
447     std::vector<int> diagonals;
448     for (int i = d.calcMinDiagonal(); i <= d.calcMaxDiagonal(); ++i)
449         if (i != 0)
450             diagonals.push_back(i);
451
452     diagonalsCount = std::min<int>(diagonals.size(), diagonalsCount);
453
454     // Заполняем результат случайными диагоналями из этого массива
455     for (int i = 0; i < diagonalsCount; ++i) {
456         int pos = intRandom(0, diagonals.size());
457         result.push_back(diagonals[pos]);
458         diagonals.erase(diagonals.begin() + pos);
459     }
460
461     return result;
462 }
463
464 //-----
465 void generateDiagonalMatrix(int n, int min, int max, std::vector<int> format, MatrixDiagonal&
466 result) {
467     result.resize(n, format);
468     for (int i = 0; i < result.getDiagonalsCount(); ++i) {
469         auto mit = result.posBegin(i);
470         for (auto it = result.begin(i); it != result.end(i); ++it, ++mit)
471             (*it) = intRandom(min, max);
472     }
473 }
474
475 //-----
476 void generateDiagonallyDominantMatrix(int n, std::vector<int> format, bool isNegative,
477 MatrixDiagonal& result) {
478     result.resize(n, format);
479
480     for (int i = 0; i < result.getDiagonalsCount(); ++i) {
481         auto mit = result.posBegin(i);
482         for (auto it = result.begin(i); it != result.end(i); ++it, ++mit) {
483             if (isNegative)
484                 *it = -intRandom(0, 5);
485             else
486                 *it = intRandom(0, 5);
487         }
488     }
489
490     matrix_diagonal_line_iterator mit(n, format, false);

```

```

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

```

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& y, 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);

```

[illegible]

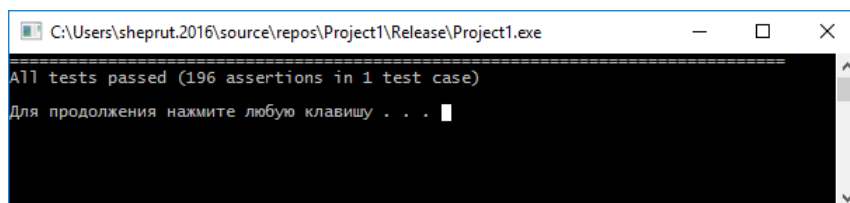
```

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

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

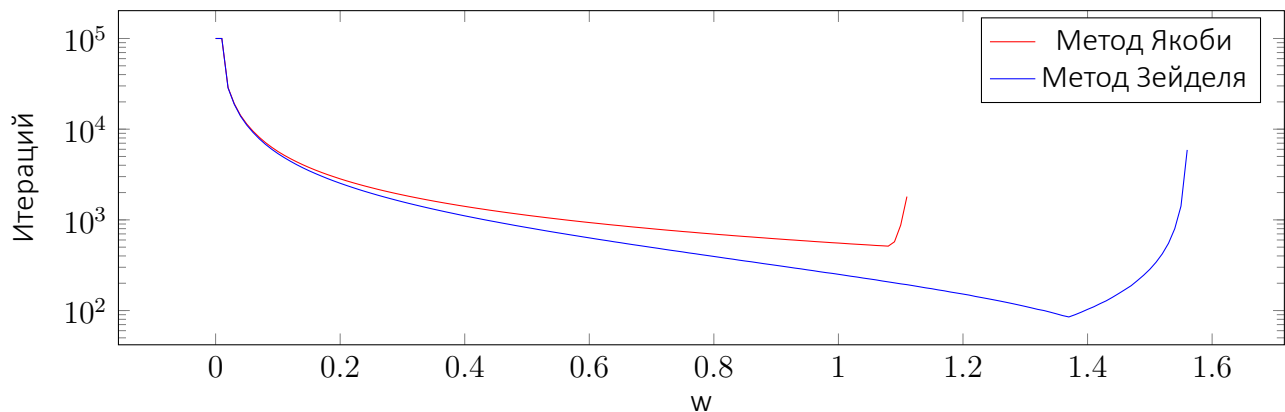
$$\varepsilon = 10^{-14}, \quad iterations_{max} = 100000, \quad start = (0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0)^T$$

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 2.0000000000000280 2.999999999999640 4.000000000000036 5.0000000000000364 6.0000000000000373 6.999999999999574 7.999999999999813 9.0000000000000107 10.0000000000000195	-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

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

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

$$\text{cond1}(A) = 200$$

$$\text{cond2}(A) = 74.622$$

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

4.2 Матрица с обратным знаком внедиагональных элементов

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

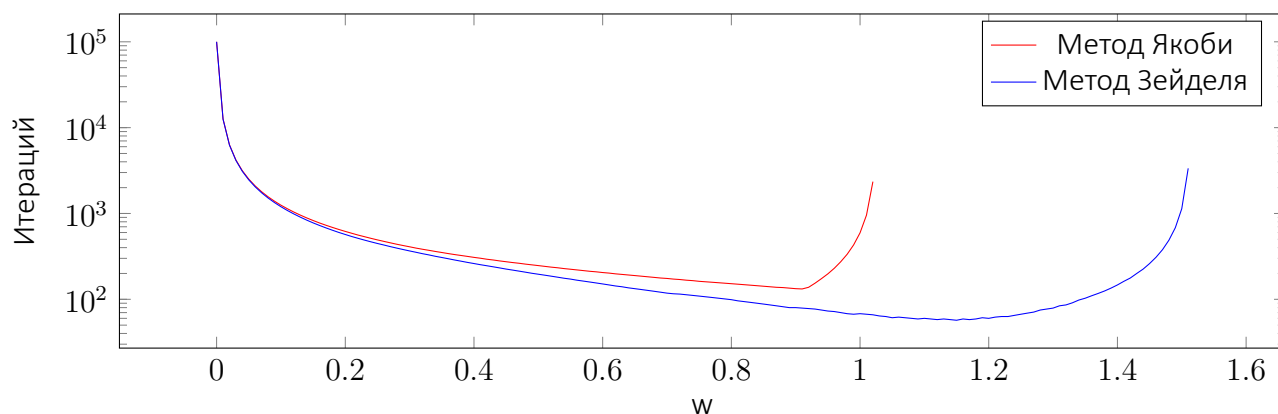
$$\varepsilon = 10^{-14}, \quad \text{iterations}_{\max} = 100000, \quad \text{start} = (0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0)^T$$

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					5.00000000000002141	-2.1e-13			
	5.9999999999997415	2.6e-13					5.9999999999995408	4.6e-13			
	7.00000000000008020	-8.0e-13					7.00000000000005151	-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					5.00000000000002824	-2.8e-13			
	5.9999999999996110	3.9e-13					5.9999999999995666	4.3e-13			
	7.0000000000006883	-6.9e-13					7.00000000000002665	-2.7e-13			
	7.9999999999993481	6.5e-13					7.9999999999998570	1.4e-13			
	9.0000000000004192	-4.2e-13					8.9999999999999840	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					8.00000000000002061	-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	1.00000000000004183	-4.2e-13	9.5e-15	11.08	118
	2.0000000000005156	-5.2e-13					1.9999999999994906	5.1e-13			
	2.9999999999996398	3.6e-13					3.00000000000009850	-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					6.0000000000000453	-4.5e-14			
	7.0000000000004858	-4.9e-13					6.9999999999991829	8.2e-13			
	7.9999999999995888	4.1e-13					8.00000000000008722	-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					3.0000000000000266	-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					6.00000000000002691	-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					4.00000000000002709	-2.7e-13			
	5.0000000000003126	-3.1e-13					5.00000000000000995	-9.9e-14			
	5.9999999999994564	5.4e-13					5.9999999999996732	3.3e-13			
	7.0000000000003917	-3.9e-13					7.00000000000005222	-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 4.0000000000000126 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

[illegible]

4.2.1 График зависимости числа итераций от параметра релаксации



4.2.2 Расчет числа обусловленности через MathCad

$$conde(B) = 44.931$$

$$condi(B) = 34.897$$

$$cond1(B) = 53.051$$

$$cond2(B) = 20.536$$

$$\frac{\lambda_{max}^B}{\lambda_{min}^B} = \frac{14.284}{0.93} = 15.359$$

5 ВЫВОДЫ

Исследования показали, что для различных матриц необходим различный параметр релаксации, и что иногда он может лежать за допустимыми пределами (как это было для метода Якоби, где $w = 1.08$). График зависимости числа итераций от параметра релаксации имеет один ярко выраженный минимум, что позволяет подобрать его благодаря методам поиска минимума, либо различным эвристикам.

Так же было оценено число обусловленности по относительной невязке и погрешности: $cond(A) > 8.54$, $cond(B) > 10.90$. Смотря на расчет числа обусловленности через специальные программы, можем заметить, что в реальности оно в несколько раз больше, чем было оценено.