Handout #6

Solve the following system of equations using

- 1. Gauss-Jacobi method
- 2. Gauss-Seidel method

with 4 decimal place accuracy in both cases.

$$6x_1 + 2x_2 - x_3 = 5$$
$$-x_1 + 4x_2 + x_3 = 3$$
$$x_1 - 2x_2 + 5x_3 = 10$$

$$A = \begin{bmatrix} 6 & 2 & -1 \\ -1 & 4 & 1 \\ 1 & -2 & 5 \end{bmatrix} \text{ and } b = \begin{bmatrix} 5 \\ 3 \\ 10 \end{bmatrix}$$

## 1. Gauss-Jacobi Method:

-Jacobi Method:  

$$x_1^{k+1} = \frac{5 - 2x_2^k + x_3^k}{6}, \qquad x_2^{k+1} = \frac{3 + x_1^k - x_3^k}{4}, \qquad x_3^{k+1} = \frac{10 - x_1^k + 2x_2^k}{5}$$
Initial grass,  $X^T = (0, 0, 0)$ 

Initial guess: 
$$X_0^T = (0 \ 0 \ 0)$$

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Error:  $\max(\left|x_j^{k+1} - x_j^k\right|), j = 1, 2, 3$  (i.e.,  $\max(\left|x_1^{k+1} - x_1^k\right|, \left|x_2^{k+1} - x_2^k\right|, \left|x_3^{k+1} - x_3^k\right|))$   
Error tolerance:  $\varepsilon = \frac{1}{2}10^{-4} = 0.00005$ 

Emax
2.000000
0.291667
0.133333
0.063194
0.028889

A	<b>≠</b> 4	1.018056	0.509028	1.971111	0.063194
4	5	0.992176	0.511736	2.000000	0.028889
,	6	0.996088	0.498044	2.006259	0.013692
	7	1.001695	0.497457	2.000000	0.006259
	8	1.000848	0.500424	1.998644	0.002967
	9	0.999633	0.500551	2.000000	0.001356
	10	0.999816	0.499908	2.000294	0.000643
	11	1.000080	0.499881	2.000000	0.000294
	12	1.000040	0.500020	1.999936	0.000139
	13	0.999983	0.500026	2.000000	0.000064
	14	0.999991	0.499996	2.000014	0.000030
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Handout #6

## 2. Gauss-Seidel Method:

$$x_1^{k+1} = \frac{5 - 2x_2^k + x_3^k}{6}$$
,  $x_2^{k+1} = \frac{3 + x_1^{k+1} - x_3^k}{4}$ ,  $x_3^{k+1} = \frac{10 - x_1^{k+1} + 2x_2^{k+1}}{5}$ 

Initial guess:  $X_0^T = (0 \ 0 \ 0)$ 

Error: 
$$\max(|x_j^{k+1} - x_j^k|), j = 1, 2, 3$$
 (i.e.,  $\max(|x_1^{k+1} - x_1^k|, |x_2^{k+1} - x_2^k|, |x_3^{k+1} - x_3^k|))$ 

Error tolerance:  $\varepsilon = \frac{1}{2} 10^{-4} = 0.00005$ 

Iteration #	<b>X</b> 1	<b>X</b> 2	<b>X</b> 3	Emax
0	0.000000	0.000000	0.000000	
1	0.833333	0.958333	2.216667	2.216667
2	0.883333	0.416667	1.990000	0.541667
3	1.026111	0.509028	1.998389	0.142778
4	0.996722	0.499583	2.000489	0.029389
5	1.000220	0.499933	1.999929	0.003498
6	1.000011	0.500020	2.000006	0.000210
7	0.999994	0.499997	2.000000	0.000023