## Handout #4

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:

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

Initial guess: 
$$X_0^T = (0 \ 0 \ 0)$$
  
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:  $\varepsilon = \frac{1}{2} 10^{-4} = 0.00005$ 

| Iteration # | <b>x</b> <sub>1</sub> | <b>X</b> <sub>2</sub> | <b>X</b> <sub>3</sub> | € <sub>max</sub> |
|-------------|-----------------------|-----------------------|-----------------------|------------------|
| 0           | 0.000000              | 0.000000              | 0.000000              |                  |
| 1           | 0.833333              | 0.750000              | 2.000000              | 2.000000         |
| 2           | 0.916667              | 0.458333              | 2.133333              | 0.291667         |
| 3           | 1.036111              | 0.445833              | 2.000000              | 0.133333         |
| 4           | 1.018056              | 0.509028              | 1.971111              | 0.063194         |
| 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         |



## Handout #4

## 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: 
$$\max(\left|x_{j}^{k+1}-x_{j}^{k}\right|), j=1,2,3$$
 (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:  $\varepsilon = \frac{1}{2}10^{-4} = 0.00005$ 

| Iteration # | <b>X</b> <sub>1</sub> | <b>X</b> 2 | <b>X</b> 3 | ε <sub>max</sub> |
|-------------|-----------------------|------------|------------|------------------|
| 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         |