Métodos de Jacobi y Gauss-Seidel

Resuelve el sistema Ax = b usando \

```
A = [10, -1, 2, 0; -1, 11, -1, 3; 2, -1, 10, -1; 0, 3, -1, 8]
```

```
A = 4 \times 4
   10
         -1
              2
                    0
   -1
                   3
         11
             -1
         -1
    2
              10
                    -1
    0
         3
              -1
                     8
```

```
b = 4×1
6
25
-11
15
```

$$x = A \setminus b$$

x = 4×1 1.0000 2.0000 -1.0000 1.0000

Verifica que A es estrictamente diagonal dominante

esDiagonalDominante(A)

ans = logical 1

Verifica que A no es singular

det(A)

ans = 7395

cond(A)

ans = 2.3597

Resuelve el sistema Ax = b usando el método de Jacobi

$$[x, i] = jacobi1(A, b)$$

x = 4×1 1.0000 2.0000 -1.0000 1.0000 i = 43

```
[x, i] = jacobi2(A, b)

x = 4×1
    1.0000
    2.0000
    -1.0000
    1.0000
i = 44
```

Resuelve el sistema Ax = b usando el método de Gauss-Seidel

```
[x, i] = gaussSeidel1(A, b)

x = 4x1
    1.0000
    2.0000
    -1.0000
    1.0000
i = 17

[x, i] = gaussSeidel2(A, b)

x = 4x1
    1
    2
    -1
    1
    i = 17
```

Strict diagonal dominance of A implies that the spectral radius of T is less than one for Jacobi and Gauss-Seidel methods.

```
D = diag(diag(A));
L = tril(A, -1);
U = triu(A, 1);
```

Muestra que el radio espectral de T para Jacobi es menor que uno

```
max(abs(eig(-D \ (L + U))))
ans = 0.4264
```

Muestra que el radio espectral de T para Gauss-Seidel es menor que uno

```
max(abs(eig(-(D + L) \ U)))
ans = 0.0898
```

Escribe aquí los métodos de Jacobi y Gauss-Seidel

```
function esDiag = esDiagonalDominante(A)
  [n, m] = size(A);
  if n ~= m, error("No es cuadrada"), end
  esDiag = all(2 * abs(diag(A)) > sum(abs(A), 2));
```

```
end
function [x, i] = jacobi1(A, b)
    if ~esDiagonalDominante(A)
        warning("La matriz no es diagonal dominante estricta.")
    end
   MAX_ITER = 50;
    TOLER = eps;
    D = diag(diag(A));
    L = tril(A, -1);
    U = triu(A, 1);
    T = -D \setminus (L + U);
    c = D \setminus b;
    x = zeros(size(b));
    i = 0;
    flag = true;
    while flag
       xp = x;
       x = T * x + c;
       i = i + 1;
       flag = norm((x - xp) / x, inf) > TOLER && i < MAX_ITER;
    end
end
function [x, i] = jacobi2(A, b)
    if ~esDiagonalDominante(A)
        warning("La matriz no es diagonal dominante estricta.")
    end
   MAX_ITER = 50;
    TOLER = eps;
    D = diag(diag(A));
    x = zeros(size(b));
    i = 0;
    flag = true;
    while flag
       xp = x;
       x = x + D \setminus (b - A * x);
       i = i + 1;
       flag = norm((x - xp) / x, inf) > TOLER && i < MAX_ITER;
    end
end
function [x, i] = gaussSeidel1(A, b)
    if ~esDiagonalDominante(A)
        warning("La matriz no es diagonal dominante estricta.")
    end
    MAX_{ITER} = 50;
    TOLER = eps;
    D = diag(diag(A));
```

```
L = tril(A, -1);
    U = triu(A, 1);
    T = -(D + L) \setminus U;
    c = (D + L) \setminus b;
    x = zeros(size(b));
    i = 0;
    flag = true;
    while flag
       xp = x;
       x = T * x + c;
       i = i + 1;
       flag = norm((x - xp) / x, inf) > TOLER && i < MAX_ITER;
    end
end
function [x, i] = gaussSeidel2(A, b)
    if ~esDiagonalDominante(A)
        warning("La matriz no es diagonal dominante estricta.")
    end
    MAX_{ITER} = 50;
    TOLER = eps;
    D = diag(diag(A));
    L = tril(A, -1);
    x = zeros(size(b));
    i = 0;
    flag = true;
    while flag
       xp = x;
       x = x + (D + L) \setminus (b - A * x);
       i = i + 1;
       flag = norm((x - xp) / x, inf) > TOLER && i < MAX_ITER;
    end
end
```