Iterative Solution of a System of Linear Equations

The Jacobi, Gauss-Seidel and SOR methods can also be used to solve a system of linear equations. Consider the system of equations given by

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 = b_1,$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 = b_2,$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 = b_3.$$

By solving the ith equation for x_i, write down the Jacobi iteration method for this system.

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