JACOBI AND GAUSS-SEIDEL METHODS

1) Apply the Jacobi method to the following system of linear equations using initial approximation x = (0, 0, 0). Round to three significant digits.

$$2x_1 - x_2 = 2$$

$$x_1 - 3x_2 + x_3 = -2$$

$$-x_1 + x_2 - 3x_3 = -6$$

2) Show that the Gauss-Seidel method diverges for the following system given initial approximation x = (0, 0)

$$x_1 - 2x_2 = -1$$
$$2x_1 + x_2 = 3$$

3) Which of the following matrices are strictly diagonally dominant?

$$\begin{bmatrix} 2 & 1 \\ 3 & 5 \end{bmatrix} \quad \begin{bmatrix} -1 & -2 \\ 0 & 1 \end{bmatrix} \quad \begin{bmatrix} 12 & 6 & 0 \\ 2 & -3 & 2 \\ 0 & 6 & 13 \end{bmatrix} \quad \begin{bmatrix} 7 & 5 & -1 \\ 1 & -4 & 1 \\ 0 & 2 & -3 \end{bmatrix}$$
a) b) c)
$$\begin{bmatrix} 0 & 1 & 1 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & 2 & -3 & 1 \end{bmatrix}$$

4) Interchange the rows of the following system of linear equations to obtain a system with a strictly diagonally dominant coefficient matrix. Then apply the Gauss-Seidel method to approximate the solution to two significant digits.

$$2x_1 - 3x_2 = -7$$
$$x_1 + 3x_2 - 10x_3 = 9$$
$$3x_1 + x_3 = 13$$