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课程：数值分析（第四章）

$$4.1: \begin{cases} 20x_1 + 2x_2 + 3x_3 = 24 \\ x_1 + 8x_2 + x_3 = 12 \\ 2x_1 - 3x_2 + 15x_3 = 30 \end{cases}$$

简单迭代法：取 $x_1^{(0)} = 1, x_2^{(0)} = 1, x_3^{(0)} = 1$

$$\text{迭代方程: } \begin{cases} x_1^{(k+1)} = 1.2 - 0.1x_2^{(k)} - 0.15x_3^{(k)} \\ x_2^{(k+1)} = 1.5 - 0.125x_1^{(k)} - 0.125x_3^{(k)} \\ x_3^{(k+1)} = 2.0 - 0.133x_1^{(k)} + 0.2x_3^{(k)} \end{cases}$$

当 $k=0$,~~当 $k=0$~~ , 即

$$x_1^{(1)} = 1.2 - 0.1(1) - 0.15(1) = 0.95$$

$$x_2^{(1)} = 1.5 - 0.125(1) - 0.125(1) = 1.25$$

$$x_3^{(1)} = 2.0 - 0.133(1) + 0.2(1) = 2.067$$

当 $k=1$,

$$x_1^{(2)} = 1.2 - 0.1(1.25) - 0.15(2.067) = 0.765$$

$$x_2^{(2)} = 1.5 - 0.125(0.95) - 0.125(2.067) = 1.123$$

$$x_3^{(2)} = 2.0 - 0.133(0.95) + 0.2(1.25) = 2.124$$

当 $k=2$,

$$x_1^{(3)} = 1.2 - 0.1(1.123) - 0.15(2.124) = 0.769$$

$$x_2^{(3)} = 1.5 - 0.125(0.765) - 0.125(2.124) = 1.139$$

$$x_3^{(3)} = 2.0 - 0.133(0.765) + 0.2(1.123) = 2.123$$

当 $k=3$,

$$x_1^{(4)} = 1.2 - 0.1(1.139) - 0.15(2.123) = 0.768$$

$$x_2^{(4)} = 1.5 - 0.125(0.769) - 0.125(2.123) = 1.139$$

$$x_3^{(4)} = 2.0 - 0.133(0.769) + 0.2(1.139) = 2.126$$

当 $k=4$,

$$x_1^{(5)} = 1.2 - 0.1(\overset{1.139}{\cancel{0.768}}) - 0.15(\overset{2.126}{\cancel{1.139}}) = 0.767$$

$$x_2^{(5)} = 1.5 - 0.125(0.768) - 0.125(2.126) = 1.138$$

$$x_3^{(5)} = 2.0 - 0.133(0.768) + 0.2(1.139) = 2.126$$

当 $k=5$,

$$x_1^{(6)} = 1.2 - 0.1(\overset{1.138}{\cancel{1.139}}) - 0.15(2.126) = 0.767$$

$$x_2^{(6)} = 1.5 - 0.125(0.767) - 0.125(2.126) = 1.138$$

$$x_3^{(6)} = 2.0 - 0.133(0.767) + 0.2(1.138) = 2.126$$

$$\therefore x_1 = 0.767$$

$$x_2 = 1.138$$

$$x_3 = 2.126$$

赛德尔迭代法

迭代方程

$$\begin{cases} x_1^{(k+1)} = 1.2 - 0.1x_2^{(k)} - 0.15x_3^{(k)} \\ x_2^{(k+1)} = 1.5 - 0.125x_1^{(k+1)} - 0.125x_3^{(k)} \\ x_3^{(k+1)} = 2.0 - 0.133x_1^{(k+1)} + 0.2x_2^{(k+1)} \end{cases}$$

当 $k=0$,

$$\begin{aligned} x_1^{(1)} &= 1.2 - 0.1(1) - 0.15(1) = 0.95 \\ x_2^{(1)} &= 1.5 - 0.125(0.95) - 0.125(1) = 1.256 \\ x_3^{(1)} &= 2.0 - 0.133(0.95) + 0.2(1.256) = 2.125 \end{aligned}$$

当 $k=1$,

$$\begin{aligned} x_1^{(2)} &= 1.2 - 0.1(1.256) - 0.15(2.125) = 0.756 \\ x_2^{(2)} &= 1.5 - 0.125(0.756) - 0.125(2.125) = 1.140 \\ x_3^{(2)} &= 2.0 - 0.133(0.756) + 0.2(1.140) = 2.127 \end{aligned}$$

当 $k=2$,

$$\begin{aligned} x_1^{(3)} &= 1.2 - 0.1(1.140) - 0.15(2.127) = 0.767 \\ x_2^{(3)} &= 1.5 - 0.125(0.767) - 0.125(2.127) = 1.138 \\ x_3^{(3)} &= 2.0 - 0.133(0.767) + 0.2(1.138) = 2.126 \end{aligned}$$

当 $k=3$,

$$\begin{aligned} x_1^{(4)} &= 1.2 - 0.1(\overset{1.138}{\cancel{0.767}}) - 0.15(\overset{2.126}{\cancel{2.127}}) = 0.767 \\ x_2^{(4)} &= 1.5 - 0.125(0.767) - 0.125(2.126) = 1.138 \\ x_3^{(4)} &= 2.0 - 0.133(0.767) + 0.2(1.138) = 2.126 \end{aligned}$$

\therefore

$$\begin{aligned} x_1 &= 0.767 \\ x_2 &= 1.138 \\ x_3 &= 2.126 \end{aligned}$$

4.4:
$$\begin{cases} 5x_1 + 2x_2 + x_3 = -12 \\ -x_1 + 4x_2 + 2x_3 = 20 \\ 2x_1 - 3x_2 + 10x_3 = 3 \end{cases}, \quad \omega = 0.9, \quad \text{取 } x_1^{(0)}, x_2^{(0)}, x_3^{(0)} = 1$$

迭代公式:
$$x_i^{(k+1)} = x_i^{(k)} + \frac{\omega}{5} (-12 - 2x_2^{(k)} - x_3^{(k)})$$

$$x_1^{(k+1)} = (1-\omega)x_1^{(k)} + \frac{\omega}{5} (-12 - 2x_2^{(k)} - x_3^{(k)})$$

$$x_2^{(k+1)} = (1-\omega)x_2^{(k)} + \frac{\omega}{4} (20 - x_1^{(k+1)} - 2x_3^{(k)})$$

$$x_3^{(k+1)} = (1-\omega)x_3^{(k)} + \frac{\omega}{10} (3 - 2x_1^{(k+1)} + 3x_2^{(k+1)})$$

当 $k=0$, $x_1^{(1)} = 0.1x_1^{(0)} + 0.18(-12 - 2x_2^{(0)} - x_3^{(0)}) = 0.1(1) + 0.18(-12 - 2(1) - (1)) = -2.6$

$x_2^{(1)} = 0.1x_2^{(0)} + 0.225(20 - x_1^{(1)} - 2x_3^{(0)}) = 0.1(1) + 0.225(20 - (-2.6) - 2(1)) = 3.565$

$x_3^{(1)} = 0.1x_3^{(0)} + 0.09(3 - 2x_1^{(1)} + 3x_2^{(1)}) = 0.1(1) + 0.09(3 - 2(-2.6) + 3(3.565)) = 1.80055$

当 $k=1$, $x_1^{(2)} = 0.1(-2.6) + 0.18(-12 - 2(3.565) - (1.80055)) = -4.02750$

$x_2^{(2)} = 0.1(3.565) + 0.225(20 - (-4.02750) - 2(1.80055)) = 3.14007$

$x_3^{(2)} = 0.1(1.80055) + 0.09(3 - 2(-4.02750) + 3(3.14007)) = 2.02282$

当 $k=2$, $x_1^{(3)} = 0.1(-4.02750) + 0.18(-12 - 2(3.14007) - (2.02282)) = -4.05728$

$x_2^{(3)} = 0.1(3.14007) + 0.225(20 - (-4.05728) - 2(2.02282)) = 2.99085$

$x_3^{(3)} = 0.1(2.02282) + 0.09(3 - 2(-4.05728) + 3(2.99085)) = 2.01012$

当 $k=3$, $x_1^{(4)} = 0.1(-4.05728) + 0.18(-12 - 2(2.99085) - (2.01012)) = -4.00426$

$x_2^{(4)} = 0.1(2.99085) + 0.225(20 - (-4.00426) - 2(2.01012)) = 2.99357$

$x_3^{(4)} = 0.1(2.01012) + 0.09(3 - 2(-4.00426) + 3(2.99357)) = 2.00004$

当 $k=4$, $x_1^{(5)} = 0.1(-4.00426) + 0.18(-12 - 2(2.99357) - (2.00004)) = -3.99812$

$x_2^{(5)} = 0.1(2.99357) + 0.225(20 - (-3.99812) - 2(2.00004)) = 2.99976$

$x_3^{(5)} = 0.1(2.00004) + 0.09(3 - 2(-3.99812) + 3(2.99976)) = 1.99960$

当 $k=5$, $x_1^{(6)} = 0.1(-3.99812) + 0.18(-12 - 2(2.99976) - (1.99960)) = -3.99965$

$x_2^{(6)} = 0.1(2.99976) + 0.225(20 - (-3.99965) - 2(1.99960)) = 3.00023$

$x_3^{(6)} = 0.1(1.99960) + 0.09(3 - 2(-3.99965) + 3(3.00023)) = 1.99996$

当 $k=6$, $x_1^{(7)} = -4.00004$

$x_2^{(7)} = 3.00003$

$x_3^{(7)} = 2.00001$

当 $k=7$, $x_1^{(8)} = -4.00002$

$x_2^{(8)} = 2.99999$

$x_3^{(8)} = 2.00000$

当 $k=8$, $x_1^{(9)} = -4.00000$

$x_2^{(9)} = 3.00000$

$x_3^{(9)} = 2.00000$

当 $k=9$, $x_1^{(10)} = -4.00000$

$x_2^{(10)} = 3.00000$

$x_3^{(10)} = 2.00000$

$\|x^{(k+1)} - x^{(k)}\|_{\infty} < 10^{-5}$

\therefore 迭代终止