

UNIT-IV

Gaussian Elimination Method:

Let the system be

$$\left. \begin{aligned} a_{11}x_1 + a_{12}x_2 + a_{13}x_3 &= b_1 \\ a_{21}x_1 + a_{22}x_2 + a_{23}x_3 &= b_2 \\ a_{31}x_1 + a_{32}x_2 + a_{33}x_3 &= b_3 \end{aligned} \right\} \longrightarrow \textcircled{1}$$

We first form the augmented matrix of the system $\textcircled{1}$ viz....

$$\left[\begin{array}{ccc|c} a_{11} & a_{12} & a_{13} & b_1 \\ a_{21} & a_{22} & a_{23} & b_2 \\ a_{31} & a_{32} & a_{33} & b_3 \end{array} \right] \longrightarrow \textcircled{2}$$

We multiply the first equation by $-\frac{a_{21}}{a_{11}}$ and

add it to the second equation.

Similarly eliminate x_1 from third equation we multiply the first equation by $-\frac{a_{31}}{a_{11}}$ and add it

to the third. This procedure can be shown thus

$$-\frac{a_{21}}{a_{11}} \left[\begin{array}{ccc|c} a_{11} & b_{11} & c_{11} & b_1 \\ a_{21} & b_{21} & c_{21} & b_2 \\ a_{31} & b_{31} & c_{31} & b_3 \end{array} \right] \longrightarrow \textcircled{3}$$

Where $-\frac{a_{21}}{a_{11}}$ and $-\frac{a_{31}}{a_{11}}$ are called the

multiplication for the first stage of elimination

In this stage, we have assumed that

$a_{11} \neq 0$ the first equation is called the pivot equation and a_{11} is called the first pivot. At the end of the first stage, the augmented matrix $\textcircled{3}$ becomes

$$= \frac{a'_{22}}{a'_{22}} \begin{bmatrix} a_{11} & a_{12} & a_{13} & b_1 \\ 0 & a'_{22} & a'_{23} & b_2 \\ 0 & a'_{22} & a'_{23} & b_2 \end{bmatrix}$$

where $a'_{21}, a'_{22}, \dots, a'_{2n}$ are all changed elements
 a'_{22} is new pivot and multiply it $\frac{a'_{22}}{a'_{22}}$
 at the end of the second stage
 we have upper triangular system

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} & b_1 \\ 0 & a'_{22} & a'_{23} & b_2 \\ 0 & 0 & a'_{33} & b_3 \end{bmatrix}$$

from which the values of x_1, x_2 and x_3
 can be obtained by back substitution

Gaussian Elimination Method Summary:

1. Solve the following system of linear equations by Gaussian elimination method.

$$x_1 - x_2 + 2x_3 = 1 \quad \rightarrow \textcircled{1}$$

$$-3x_1 + 2x_2 - 3x_3 = -6 \quad \rightarrow \textcircled{2}$$

$$2x_1 - 4x_2 + 4x_3 = 8 \quad \rightarrow \textcircled{3}$$

Sol:

Step-1:

write a given system in augmented matrix form

$$\begin{bmatrix} 1 & -1 & 2 & 1 \\ -3 & 2 & -3 & -6 \\ 2 & -4 & 4 & 8 \end{bmatrix}$$

Step-2:

$$R_2 = R_2 + 3R_1 \rightarrow -3 + 3(1) = -3 + 3 = 0$$

$$\begin{bmatrix} 1 & -1 & 2 & 1 \\ 0 & -1 & 3 & -3 \\ 2 & -4 & 4 & 8 \end{bmatrix} \begin{array}{l} R_2 = R_2 + 3R_1 \\ R_3 = R_3 - 2R_1 \end{array}$$

Step-3:

$$R_2 = R_2 - 2R_1$$

$$\begin{bmatrix} 1 & -1 & 1 & 1 \\ 0 & -1 & 1 & -1 \\ 0 & -2 & 2 & 6 \end{bmatrix} \begin{array}{l} R_2 = R_2 - 2R_1 \\ R_3 = R_3 - 2R_1 \end{array}$$

Step-4:

$$R_3 = R_3 - 3R_2$$

$$\begin{bmatrix} 1 & -1 & 1 & 1 \\ 0 & -1 & 1 & -1 \\ 0 & 0 & -1 & 9 \end{bmatrix} \begin{array}{l} R_3 = R_3 - 3R_2 \end{array}$$

Step-5:

$$x_1 - x_2 + x_3 = 1 \quad \rightarrow \textcircled{1}$$

$$-x_2 = -1 \quad \rightarrow \textcircled{2}$$

$$-x_3 = 9 \quad \rightarrow \textcircled{3}$$

$$\textcircled{2} \rightarrow -x_2 = -1$$

$$x_2 = \frac{-1}{-1}$$

$$x_2 = 1$$

$$② \rightarrow x_1 = -3$$

$$x_1 = -3$$

$$⑤ \rightarrow x_1 - x_2 + x_3 = 1$$

$$x_1 - 3 + 4 = 1$$

$$x_1 + 1 = 1$$

$$x_1 = 1 - 1$$

$$x_1 = -1$$

Verification:

Sub $x_1 = -3$; $x_2 = 3$; $x_3 = 6$ in ⑤

$$x_1 - x_2 + x_3 = 1$$

$$-3 - 3 + 6 = 1$$

$$-6 + 6 = 1$$

$$0 = 1$$

$$\text{LHS} = \text{RHS}$$

Hence it is proved

2. Solve the following system of linear simultaneous method.

$$3x_1 + x_2 + x_3 = 4 \rightarrow \textcircled{1}$$

$$x_1 + 4x_2 - x_3 = -6 \rightarrow \textcircled{2}$$

$$x_1 + x_2 - 6x_3 = -12 \rightarrow \textcircled{3}$$

Sol:

Step-1:

Write a given system in augmented matrix form

$$\begin{bmatrix} 3 & 1 & 1 & 4 \\ 1 & 4 & -1 & -6 \\ 1 & 1 & -6 & -12 \end{bmatrix}$$

Step-2:

$$R_2 \rightarrow 3R_2 - R_1$$

$$\begin{bmatrix} 3 & 1 & 1 & 4 \\ 0 & 11 & -4 & -14 \\ 1 & 1 & -6 & -12 \end{bmatrix} R_3 \rightarrow 3R_3 - R_1$$

Step-3:

$$R_3 \rightarrow 3R_3 - R_2$$

$$\begin{bmatrix} 3 & 1 & 1 & 4 \\ 0 & 11 & -4 & -14 \\ 0 & 2 & -14 & -40 \end{bmatrix} R_3 \rightarrow 2R_3 - R_2$$

Step-4:

$$R_3 \rightarrow 11R_3 - 2R_2$$

$$\begin{bmatrix} 3 & 1 & 1 & 4 \\ 0 & 11 & -4 & -14 \\ 0 & 0 & -201 & -402 \end{bmatrix} R_3 \rightarrow 11R_3 - 2R_2$$

Step-5:

$$3x_1 + x_2 + x_3 = 4 \rightarrow \textcircled{1}$$

$$11x_2 - 4x_3 = -14 \rightarrow \textcircled{2}$$

$$-201x_3 = -402 \rightarrow \textcircled{3}$$

$$\textcircled{6} \Rightarrow -201x_3 = -402$$

$$201x_3 = 402$$

$$x_3 = \frac{402}{201}$$

$$\boxed{x_3 = 2}$$

$$\textcircled{5} \Rightarrow 11x_2 - 4x_3 = -19$$

$$11x_2 - 4(2) = -19$$

$$11x_2 - 8 = -19$$

$$11x_2 = -19 + 8$$

$$11x_2 = -11$$

$$x_2 = \frac{-11}{11}$$

$$\boxed{x_2 = -1}$$

$$\textcircled{4} \Rightarrow 3x_1 + x_2 + x_3 = 4$$

$$3x_1 - 1 + 2 = 4$$

$$3x_1 + 1 = 4$$

$$3x_1 = 4 - 1$$

$$3x_1 = 3$$

$$x_1 = \frac{3}{3}$$

$$\boxed{x_1 = 1}$$

Verification:

Sub $x_1 = 1$; $x_2 = -1$; $x_3 = 2$ in $\textcircled{1}$

$$3x_1 + x_2 + x_3 = 4$$

$$3(1) - 1 + 2 = 4$$

$$3 - 1 + 2 = 4$$

Jacobi's (or) Gauss Jacobi's Iteration Method

Let the system of simultaneous equation be

$$\left. \begin{aligned} a_1x + b_1y + c_1z &= d_1 \\ a_2x + b_2y + c_2z &= d_2 \\ a_3x + b_3y + c_3z &= d_3 \end{aligned} \right\} \rightarrow \textcircled{1}$$

This system of equation can also be written as

$$\left. \begin{aligned} x &= \frac{1}{a_1} (d_1 - b_1y - c_1z) \\ y &= \frac{1}{b_2} (d_2 - a_2x - c_2z) \\ z &= \frac{1}{c_3} (d_3 - a_3x - b_3y) \end{aligned} \right\} \rightarrow \textcircled{2}$$

Let the first approximation be x_0, y_0 and z_0 in we got

$$x_1 = \frac{1}{a_1} (d_1 - b_1y_0 - c_1z_0)$$

$$y_1 = \frac{1}{b_2} (d_2 - a_2x_0 - c_2z_0)$$

$$z_1 = \frac{1}{c_3} (d_3 - a_3x_0 - b_3y_0)$$

Substituting the values of x_1, y_1 and z_1 we got third approximation x_2, y_2 and z_2 . This process may be repeated till the difference between two consecutive approximation is negligible.

$$x_2 = \frac{1}{a_1} (d_1 - b_1y_1 - c_1z_1)$$

$$y_2 = \frac{1}{b_2} (d_2 - a_2x_1 - c_2z_1)$$

$$z_2 = \frac{1}{c_3} (d_3 - a_3x_1 - b_3y_1)$$

Gauss Seidal Iteration Method:

Let the given system of equation be

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = c_1$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = c_2$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \dots + a_{3n}x_n = c_3$$

$$a_{n1}x_1 + a_{n2}x_2 + a_{n3}x_3 + \dots + a_{nn}x_n = c_n$$

Such a system often amenable to an iteration process which the system is first rewritten in the form

$$x_1 = \frac{1}{a_{11}} (c_1 - a_{12}x_2 - a_{13}x_3 - \dots - a_{1n}x_n) \rightarrow \textcircled{1}$$

$$x_2 = \frac{1}{a_{22}} (c_2 - a_{21}x_1 - a_{23}x_3 - \dots - a_{2n}x_n) \rightarrow \textcircled{2}$$

$$x_3 = \frac{1}{a_{33}} (c_3 - a_{31}x_1 - a_{32}x_2 - \dots - a_{3n}x_n) \rightarrow \textcircled{3}$$

$$x_n = \frac{1}{a_{nn}} (c_n - a_{n1}x_1 - a_{n2}x_2 - \dots - a_{nn-1}x_{n-1}) \rightarrow \textcircled{n}$$

First let us assume that, $x_2 = x_3 = \dots = x_n = 0$ and find x_1 , let it be x_1^* putting x_1^* for x_1 in $\textcircled{2}$ we get the value for x_2 and let it be x_2^* putting x_1^* for x_1 and x_2^* for x_2 and $x_3 = x_4 = \dots = x_n = 0$ in $\textcircled{3}$ get value for x_3 and let it be x_3^* in may we can find the first approximation values for x_1, x_2, \dots, x_n .

Similarly we can find the better approximation values of

x_1, x_2, \dots, x_n by using the relation

$$x_1^* = \frac{1}{a_{11}} (c_1 - a_{12}x_2 - a_{13}x_3 - \dots - a_{1n}x_n)$$

$$x_2^* = \frac{1}{a_{22}} (c_2 - a_{21}x_1^* - a_{23}x_3 - \dots - a_{2n}x_n)$$

$$x_3^* = \frac{1}{a_{33}} (c_3 - a_{31}x_1^* - a_{32}x_2^* - \dots - a_{3n}x_n)$$

$$x_n^* = \frac{1}{a_{nn}} (c_n - a_{n1}x_1^* - a_{n2}x_2^* - \dots - a_{n,n-1}x_{n-1}^*)$$

Jacobi Iteration Method Summary:

1. Solve the following equation using Jacobi iteration method.

$$20x + y - 2z = 17 \quad \rightarrow \textcircled{1}$$

$$3x + 20y - z = -18 \quad \rightarrow \textcircled{2}$$

$$2x - 3y + 20z = 25 \quad \rightarrow \textcircled{3}$$

Sol:

The given equation can be written as

$$\textcircled{1} \Rightarrow 20x + y - 2z = 17$$

$$20x = 17 - y + 2z$$

$$x = \frac{1}{20} [17 - y + 2z]$$

$$\textcircled{2} \Rightarrow 3x + 20y - z = -18$$

$$20y = z - 18 - 3x$$

$$y = \frac{1}{20} [z - 18 - 3x]$$

$$\textcircled{3} \Rightarrow 2x - 3y + 20z = 25$$

$$20z = 3y - 2x + 25$$

$$z = \frac{1}{20} [3y - 2x + 25]$$

First approximation:

$$x_1 = \frac{1}{20} [17 - y_0 + 2z_0]$$

$$y_1 = \frac{1}{20} [-18 - 3x_0 + z_0]$$

$$z_1 = \frac{1}{20} [3y_0 - 2x_0 + 25]$$

put $x_0 = y_0 = z_0 = 0$

$$x_1 = \frac{1}{20} [17 - 0 + 0] = \frac{17}{20} \Rightarrow \boxed{x_1 = 0.85}$$

$$y_1 = \frac{1}{20} [-18 + 0 + 0] = \frac{-18}{20} \Rightarrow \boxed{y_1 = -0.9}$$

$$z_1 = \frac{1}{20} [0 - 0 + 25] = \frac{25}{20} \Rightarrow \boxed{z_1 = 1.25}$$

Second approximation:

$$x_2 = \frac{1}{20} [17 - y_1 + 2z_1]$$

$$y_2 = \frac{1}{20} [-18 - 3x_1 + z_1]$$

$$z_2 = \frac{1}{20} [3y_1 - 2x_1 + 25]$$

put, $x_1 = 0.85$; $y_1 = -0.9$; $z_1 = 1.25$

$$x_2 = \frac{1}{20} [17 + 0.9 + 2(1.25)] = \frac{1}{20} [17 + 0.9]$$

$$\boxed{x_2 = 1.02}$$

$$y_2 = \frac{1}{20} [-18 - 3(0.82) + 1.25] = \frac{1}{20} [2.18 - 2.46]$$

$$y_2 = -0.015$$

$$z_2 = \frac{1}{20} [25 - 2(0.82) + 3(-0.015)] = \frac{1}{20} [25 - 1.64 - 0.045]$$

$$z_2 = 1.03$$

Third approximation:

$$x_3 = \frac{1}{20} [17 - 4z_2 + 2z_3]$$

$$y_3 = \frac{1}{20} [-18 - 3x_3 + z_3]$$

$$z_3 = \frac{1}{20} [25 - 2x_3 + 3y_3]$$

Put, $x_2 = 1.02$; $y_2 = -0.015$; $z_2 = 1.03$

$$x_3 = \frac{1}{20} [17 + 0.06 + 2(1.03)]$$

$$x_3 = 1.00125$$

$$y_3 = \frac{1}{20} [-18 - 3(1.00125) + 1.03]$$

$$y_3 = -1.0015$$

$$z_3 = \frac{1}{20} [25 - 2(1.00125) + 3(-1.0015)]$$

$$z_3 = 1.00325$$

Fourth approximation

$$x_4 = \frac{1}{20} [17 - 4z_3 + 2z_4]$$

$$y_4 = \frac{1}{20} [-18 - 3x_4 + z_4]$$

$$z_4 = \frac{1}{20} [25 - 2x_4 + 3y_4]$$

Put, $x_3 = 1.00125$; $y_3 = -1.0015$; $z_3 = 1.00325$

$$x_4 = \frac{1}{20} [17 + 1.00125 + 2(1.00325)]$$

$$x_4 = 1.0004$$

$$y_4 = \frac{1}{20} [-18 - 3(1.0004) + 1.00325]$$

$$y_4 = -1.00025$$

$$z_4 = \frac{1}{20} [25 - 2(1.0004) + 3(-1.00025)]$$

$$z_4 = 0.9995$$

Fifth approximation:

$$x_5 = \frac{1}{20} [17 - 4z_4 + 2z_5]$$

$$y_5 = \frac{1}{20} [-18 - 3x_5 + z_5]$$

$$z_5 = \frac{1}{20} [25 - 2x_5 + 3y_5]$$

Put, $x_4 = 1.0004$; $y_4 = -1.00025$; $z_4 = 0.9995$

$$x_5 = \frac{1}{20} [17 + 1.00025 + 2(0.99975)]$$

$$x_5 = 0.9999$$

$$y_5 = \frac{1}{20} [-18 - 3(1.0004) + 0.99965]$$

$$y_5 = -1.0000775$$

$$z_5 = \frac{1}{20} [25 - 2(1.0004) + 3(-1.0000775)]$$

$$z_5 = 0.9999$$

From the 4 and 5 approximation $x=1, y=1, z=1$

2. Solve the system of equation using Jacobi iteration method.

$$28x + 4y - z = 32 \rightarrow \textcircled{1}$$

$$x + 3y + 10z = 24 \rightarrow \textcircled{2}$$

$$2x + 17y + 4z = 35 \rightarrow \textcircled{3}$$

Sol:

Interchange $\textcircled{2}$ & $\textcircled{3}$ we get diagonally dominated.

$$28x + 4y - z = 32 \rightarrow \textcircled{1}$$

$$2x + 17y + 4z = 35 \rightarrow \textcircled{2}$$

$$x + 3y + 10z = 24 \rightarrow \textcircled{3}$$

$$\textcircled{1} \Rightarrow 28x + 4y - z = 32$$

$$28x = 32 - 4y + z$$

$$x = \frac{1}{28} [32 - 4y + z]$$

$$\textcircled{2} \Rightarrow 2x + 17y + 4z = 35$$

$$17y = 35 - 2x - 4z$$

$$y = \frac{1}{17} [35 - 2x - 4z]$$

$$\textcircled{3} \Rightarrow x + 3y + 10z = 24$$

$$10z = 24 - x - 3y$$

$$z = \frac{1}{10} [24 - x - 3y]$$

First approximation:

$$x_1 = \frac{1}{28} [32 - 4y_0 + z_0]$$

$$y_1 = \frac{1}{17} [35 - 2x_0 - 4z_0]$$

$$z_1 = \frac{1}{10} [24 - x_0 - 3y_0]$$

put, $x_0 = y_0 = z_0 = 0$

$$x_1 = \frac{1}{28} [32] \Rightarrow x_1 = 1.1438$$

$$y_1 = \frac{35}{17} \Rightarrow y_1 = 2.059$$

$$z_1 = \frac{24}{10} \Rightarrow z_1 = 2.4$$

second approximation:

	x	y	z
	$\frac{1}{28} [32 - 4y + z]$	$\frac{1}{17} [35 - 2x - 4z]$	$\frac{1}{10} [24 - x - 3y]$
x_1	1.143	2.059	2.4
x_2	0.934	1.359	1.668
x_3	1.008	1.556	1.898
x_4	0.988	1.4936	1.832
x_5	0.9949	1.5115	1.857
x_6	0.993	1.5067	1.84

From the $\textcircled{5}$ & $\textcircled{6}$ approximation $x=1, y=1, z=1$

Gauss Seidel Method:

Example - 1
The coefficient matrix $\begin{pmatrix} 8 & -3 & 2 \\ 6 & 3 & 12 \\ 4 & 11 & -1 \end{pmatrix}$ can be

made diagonally dominated by interchanging second and third rows.

$$\begin{pmatrix} 8 & -3 & 2 \\ 4 & 11 & -1 \\ 6 & 3 & 12 \end{pmatrix}$$

Example - 2

consider the system of equation

$$x_1 + 7x_2 - x_3 = 3$$

$$5x_1 + x_2 + x_3 = 9$$

$$-3x_1 + 2x_2 + 7x_3 = 17$$

The coefficient $\begin{pmatrix} 1 & 7 & -1 \\ 5 & 1 & 1 \\ -3 & 2 & 7 \end{pmatrix}$ is not diagonally

dominated.

But the given system can be rearranged.

$$7x_2 + x_1 - x_3 = 3$$

$$x_2 + 5x_1 + x_3 = 9$$

$$3x_2 - 3x_1 + 7x_3 = 17$$

$$\begin{pmatrix} 7 & 1 & -1 \\ 1 & 5 & 1 \\ 2 & -3 & 7 \end{pmatrix}$$

Now, the coefficient matrix is a diagonally dominated.

Gauss Seidel Method Same

Solve the system of equation

$$8x - y + z = 18 \rightarrow \textcircled{1}$$

$$2x + 4y - 2z = 3 \rightarrow \textcircled{2}$$

$$x + y - 3z = -6 \rightarrow \textcircled{3}$$

Using Gauss Seidel iteration method.

Sol.

The given equation is

$$8x - y + z = 18 \rightarrow \textcircled{1}$$

$$2x + 4y - 2z = 3 \rightarrow \textcircled{2}$$

$$x + y - 3z = -6 \rightarrow \textcircled{3}$$

The co-efficient matrix $\begin{pmatrix} 8 & -1 & 1 \\ 2 & 4 & -2 \\ 1 & 1 & -3 \end{pmatrix}$

diagonally dominated

$$\textcircled{1} \rightarrow 8x - y + z = 18$$

$$8x = 18 + y - z$$

$$x = \frac{1}{8} [18 + y - z] \rightarrow \textcircled{4}$$

$$\textcircled{2} \rightarrow 2x + 4y - 2z = 3$$

$$4y = 3 - 2x + 2z$$

$$y = \frac{1}{4} [3 - 2x + 2z] \rightarrow \textcircled{5}$$

$$\textcircled{3} \rightarrow x + y - 3z = -6$$

$$-3z = [-6 - x - y]$$

$$z = -\frac{1}{3} [-6 - x - y]$$

$$z = \frac{1}{3} [6 + x + y] \rightarrow \textcircled{6}$$

1st iteration:

putting $y=0, z=0$ in $\textcircled{4}$ we get

$$x = \frac{18}{8}$$

$$x = 2.25$$

putting $x=2.25, z=0$ in $\textcircled{5}$ we get

$$y = \frac{1}{4} [3 - 2(2.25) + 0]$$

$$y = -0.5$$

putting $x=2.25, y=-0.5$ in $\textcircled{6}$ we get

$$z = \frac{1}{3} [6 + 2.25 - 0.5]$$

$$z = 2.25$$

2nd iteration:

putting $y=-0.5, z=2.25$ in $\textcircled{4}$ we get

$$x = \frac{1}{8} [18 - 0.5 - 2.25]$$

$$x = 1.9813$$

putting $x=1.9813, z=2.25$ in $\textcircled{5}$ we get

$$y = \frac{1}{4} [3 - 2(1.9813) + 2(2.25)]$$

$$y = 0.9075$$

putting $x=1.9813, y=0.9075$ in $\textcircled{6}$

$$z = \frac{1}{3} [6 + 1.9813 + 0.9075]$$

$$z = 2.9296$$

IIIrd Iteration:

putting $y = 0.9978, z = 2.9998$ in (i) we get

$$x = \frac{1}{3} [18 + 0.9978 - 2.9998]$$

$$x = 1.9992$$

putting $x = 1.9992, z = 2.9998$ in (ii) we get

$$y = \frac{1}{3} [12 - 2(1.9992) + 2(2.9998)]$$

$$y = 0.9978$$

putting $x = 1.9992, y = 0.9978$ in (iii) we get

$$z = \frac{1}{3} [6 + 1.9992 + 0.9978]$$

$$z = 2.9990$$

Therefore IIIrd iteration we get $x = 1.9992$

$y = 0.9978, z = 2.9990$

IVth Iteration:

putting $y = 0.9978, z = 2.9990$ in (i) we get

$$x = \frac{1}{3} [18 + 0.9978 - 2.9990]$$

$$x = 1.9978$$

putting $x = 1.9978, z = 2.9990$ in (ii) we get

$$y = \frac{1}{3} [12 - 2(1.9978) + 2(2.9990)]$$

$$y = 0.9978$$

putting $x = 1.9978, y = 0.9978$ in (iii) we get

$$z = \frac{1}{3} [6 + 1.9978 + 0.9978]$$

$$z = 2.9982$$

Therefore IInd iteration we get $x = 1.9998, y = 0.9998, z = 2.9982$

Vth Iteration:

putting $y = 0.9998, z = 2.9992$ in (i) we get

$$x = \frac{1}{3} [18 + 0.9998 - 2.9992]$$

$$x = 1.9998$$

putting $x = 1.9998, z = 2.9992$ in (ii) we get

$$y = \frac{1}{3} [12 - 2(1.9998) + 2(2.9992)]$$

$$y = 0.9998$$

putting $x = 1.9998, y = 0.9998$ in (iii) we get

$$z = \frac{1}{3} [6 + 1.9998 + 0.9998]$$

$$z = 2.9991$$

Therefore Vth iteration we get $x = 1.9998$

$y = 0.9998, z = 2.9991$

VIth Iteration:

putting $y = 0.9998, z = 2.9991$ in (i) we get

$$x = \frac{1}{3} [18 + 0.9998 - 2.9991]$$

$$x = 2.0000$$

putting $x = 2.0000, z = 2.9991$ in (ii) we get

$$y = \frac{1}{3} [12 - 2(2.0000) + 2(2.9991)]$$

$$y = 0.9999$$

putting $x = 2.00$, $y = 0.9998$ in ①

$$z = \frac{1}{3} [6 + 2.00 + 0.9998]$$

$$z = 2.9999$$

Therefore VI^{th} iteration we get $x = 2.00$,

$$y = 0.9998, z = 2.9999$$

From the V and VI iteration we get

$$x = 2.00, y = 0.999, z = 2.999$$

2. Solve the system of equation using Gauss Seidal iteration method.

$$2x + y + z = 4 \quad \rightarrow \text{①}$$

$$x + 2y + z = 4 \quad \rightarrow \text{②}$$

$$x + y + 2z = 4 \quad \rightarrow \text{③}$$

Sol:

$$\text{①} \Rightarrow x = \frac{1}{2} [4 - y - z]$$

$$\text{②} \Rightarrow y = \frac{1}{2} [4 - x - z]$$

$$\text{③} \Rightarrow z = \frac{1}{2} [4 - x - y]$$

	$x = \frac{1}{2} [4 - y - z]$	$y = \frac{1}{2} [4 - x - z]$	$z = \frac{1}{2} [4 - x - y]$
x_1	2	1	0.5
x_2	1.25	1.125	0.8125
x_3	1.03	1.07875	0.9456
x_4	0.9878	1.0333	0.98945
x_5	0.9886	1.0109	1.00025
x_6	0.9944	1.0026	1.0015

x_7	0.99795	1.00027	1.0008
$8x_8$	0.9994	0.9999	1.00035
x_9	0.9998	0.9999	1.00015

From (8) & (9) iteration we get
 $x=1, y=1, z=1$

Gauss Seidal method Home work sums:

1. $4x + 2y + z = 14$
 $x + 5y - z = 10$
 $x + y + 8z = 20$
 Ans: $x = 2.00$
 $y = 1.99$
 $z = 1.999$

2. $28x + 4y - z = 32$
 $x + 3y + 10z = 24$
 $2x + 17y + 4z = 35$
 Ans: $x = 0.994$
 $y = 1.607$
 $z = 1.849$

3. $8x - 3y + 2z = 20$
 $6x + 3y + 12z = 35$
 $4x + 11y - z = 33$
 Ans: $x = 3.02$
 $y = 1.9845$
 $z = 0.91$

4. $30x - 2y + 3z = 75$
 $x + 17y - 2z = 48$
 $2x + 2y + 18z = 30$
 Ans: $x = 2.6796$
 $y = 2.79676$
 $z = 1.0692$

5. $9x_1 + 2x_2 + 4x_3 = 20$
 $x_1 + 10x_2 + 4x_3 = 6$
 $2x_1 + 4x_2 + 10x_3 = -15$
 Ans: $x_1 = 2.737$
 $x_2 = 0.987$
 $x_3 = -1.652$

6. $10x_1 - 2x_2 - x_3 - x_4 = 3$
 $-2x_1 + 10x_2 - x_3 - x_4 = 15$
 $-x_1 - x_2 + 10x_3 - 2x_4 = 27$
 $-x_1 - x_2 - 2x_3 + 10x_4 = -9$
 Ans: $x_1 = 1$
 $x_2 = 2$
 $x_3 = 3$
 $x_4 = 0$