Math 328

1. Given the system of equations

$$3x_1 + x_2 - x_3 = 3$$
$$x_1 - 4x_2 + 2x_3 = -1$$
$$-2x_1 - x_2 + 5x_3 = 2$$

- (a) Jacobi:  $\vec{x}_0 = (0, 0, 0), \vec{x}_1 = (1, .25, .4), \dots, \vec{x}_7 = (1.00038, 1.00122, .99985)$ . Converges to (1, 1, 1) which is indeed the solution.
- (b) Gauss-Seidel:  $\vec{x}_0 = (0, 0, 0), \vec{x}_1 = (1, 0.5, 0.9), \dots, \vec{x}_7 = (1.00015, .99997, 1.00005).$
- (c) SOR:  $\vec{x}_0 = (0, 0, 0), \vec{x}_4 = (1.01776, 1.01520, 1.01154).$
- 2. Given the system of equations

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

$$x_1 - 4x_2 + 2x_3 = -1$$
  

$$-2x_1 - x_2 + 5x_3 = 2$$

- (a) Here is yet another FPI x = g(x) = (I A)x + b.
- (b) Verify that a fixed point of this FPI is a solution to Ax = b. Solve for Ax in x = x Ax + b. You'll get Ax = b.
- (c) Find  $\vec{x}_1 = (3, -1, 2)$  and  $vecx_7 = (6069, -40300, -5665)$  when  $\vec{x}_0 = (0, 0, 0)$ .
- (d) What is happening with this FPI sequence? ANSWER: diverging.