Math 4329 Towards Iterative Methods

Name: _____

1. Compute the norms of the following error vectors:

(a)

$$\hat{\mathbf{e}}^{(0)} = \begin{bmatrix} 0.09216\\ -0.5442\\ 0.5239 \end{bmatrix}$$

(b)

$$\hat{\mathbf{e}}^{(1)} = \begin{bmatrix} 0.001707\\ -0.013\\ 0.0124 \end{bmatrix}$$

2. Again, calculate the norms of the error $e^{(k)}$ where $e^{(k)} := x - x^{(k)}$, k = 1, 2 provided the exact solution x is

$$x = \begin{bmatrix} 1\\ 2\\ -1 \end{bmatrix}$$

and, the iterates $\mathbf{x}^{(1)}$ and $\mathbf{x}^{(2)}$ are given by:

$$\mathbf{x}^{(1)} = \begin{bmatrix} 1.1111\\ 1.9\\ 0 \end{bmatrix}, \quad \mathbf{x}^{(2)} = \begin{bmatrix} 0.9\\ 1.6778\\ -0.9936 \end{bmatrix}.$$

3. Consider the Jacobi and Gauss Seidel methods applied to solve the following system:

$$4x_1 + 3x_2 = 7$$

$$x_1 + 3x_2 = 4$$
Compute $\mathbf{x}_J^{(k)}$, $\mathbf{x}_{GS}^{(k)}$ for $k = 1, 2$ with initial guess $\mathbf{x}^{(0)} = \begin{bmatrix} 0\\0\\0\\0\end{bmatrix}$.

Do we have convergence ?