

VIVEKANANDA COLLEGE
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NAAC ACCREDITED 'A' GRADE



Topic: Gauss-Seidel Method

Course Title: Computer Practical

Paper: PHY 425

Unit: N.A.

Semester: M.Sc. Second Semester

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Name of the Department: Physics

Gauss_Seidel Method

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c  Gauss-Seidel Method
Dimension x(1000), y(1000), a(20,20)
Write (*,*)"Enter no. of equations"
Read(*,*)n
Write(*,*)"Enter co-efficients and RHS"
Do i = 1,n
Read(*,*)(a(i,j), j = 1,n+1)
End do
do i = 1,n
x(i)=0.0
y(i)=0.0
End do
m = 0

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2  do i = 1,n
x(i)= a(i,n+1)
do j = 1,n
If (i.ne.j)then
x(i)= x(i)- a(i,j)*x(j)
End if
end do
x(i)=x(i)/a(i,i)
end do
do k = 1,n
If (abs(x(k)-y(k)).gt.0.001)then
do i = 1,n
y(i)=x(i)

end do
m = m+1
go to 2
end if

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c  write (*,*) x(i)
end do
Write (*,*)"Solution is"
write (*,*) (x(i), i = 1,n)
write (*,*)"No. of iterations is", m
Stop
end

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The above mentioned Gauss-Seidel method is correct. Our programs did not run because this method has some limitations. Let us consider a set of equations:

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 = a_{14}$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 = a_{24}$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 = a_{34}$$

Then our matrix will be $A = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix}$

The convergence or solution will only be possible if the matrix is *diagonally dominant*, that is

$\sum_{j \neq i} |a_{ij}| \leq |a_{ii}|$ for each row. That means for every row of the matrix A, the magnitude of the diagonal element in a row should be equal or greater than the sum of the other elements in that row.

Let us try some examples:

1.

$$2x + y + 3z = 0 \quad \begin{pmatrix} 2 & 1 & 3 & 0 \\ 2 & 1 & -2 & 5 \\ 3 & 1 & -3 & 7 \end{pmatrix}$$

$$2x + y - 2z = 5$$

$$3x + y - 3z = 7$$

The matrix A = $\begin{pmatrix} 2 & 1 & 3 \\ 2 & 1 & -2 \\ 3 & 1 & -3 \end{pmatrix}$,

Here in the first row, $a_{11} = 2$, $a_{12} + a_{13} = 1+3=4 > a_{11}$solution is not possible

Second row, $a_{22} = 1$, $a_{21}+a_{23} = 1-2=-1 < a_{22}$solution possible.

Third row, $a_{33} = -3$, $a_{31}+a_{32} = 3+1=4 > -3$solution is not possible

Keep the second row as it is and interchange 1st and 3rd row.

$$A = \begin{pmatrix} 3 & 1 & -3 \\ 2 & 1 & -2 \\ 2 & 1 & 3 \end{pmatrix}, \quad \begin{pmatrix} 3 & 1 & -3 & 7 \\ 2 & 1 & -2 & 5 \\ 2 & 1 & 3 & 0 \end{pmatrix}$$

Now, $a_{11}=3$, $a_{12}+a_{13}=1-3=-2 < a_{11}$solution possible

$a_{33} = 3$, $a_{31}+a_{32}=2+1=3=a_{33}$ solution possible

Solution: $x=1.00\dots$, $y= 0.999\dots$, $z = -1.0002\dots$

No. of iterations=20

Try both ways and check your result.

2. Try another example.

$$2x + 4y + 2z = 15$$

$$2x + y + 2z = -5$$

$$4x + y - 2z = 0$$

Solution: $x=-3.055\dots$, $y= 6.6668\dots$, $z = -2.7778\dots$

No. of iterations=9

You can use format to write the output