

$$\left[\begin{array}{l} x + 2y + 2z = 1 \\ x + y + z = 1 \\ x - y + z = 5 \end{array} \right] \begin{array}{l} \text{iterace} \\ \rightsquigarrow \end{array} \left[\begin{array}{l} x = 1 - 2y - 2z \\ y = 1 - x - z \\ z = 5 - x + y \end{array} \right]$$

iniciace $\vec{x}_0 = (2, 0, 0)$.

• Jacobi

$$\begin{aligned} x_{k+1} &= 1 - 2y_k - 2z_k \\ y_{k+1} &= 1 - x_k - z_k \\ z_{k+1} &= 5 - x_k + y_k \end{aligned}$$

$$\vec{x}_{k+1} = \mathbf{B} \cdot \vec{x}_k + \vec{c}$$

$$\mathbf{B}_J = \begin{pmatrix} 0 & -2 & -2 \\ -1 & 0 & -1 \\ -1 & 1 & 0 \end{pmatrix} \quad \rho(\mathbf{B}_J) > 1$$

Řešení

$$\begin{aligned} x &= 1 \\ y &= -2 \\ z &= 2 \end{aligned}$$

$k=0$	$x = \frac{1 - 2y - 2z}{2}$	$y = \frac{1 - x - z}{0}$	$z = \frac{5 - x + y}{0}$
$k=1$	$x = 1$	$y = -1$	$z = 3$
$k=2$	$x = -3$	$y = -3$	$z = 3$
$k=3$	$x = 1$	$y = 1$	$z = 5$
$k=4$	$x = -11$ ↓ 1?	$y = -5$ ↓ -2?	$z = 5$ ↓ 2?

$$x = 2$$

$$y = 0$$

$$z = 0$$

$$\textcircled{1} \overline{x} = 1$$

$$y = 0$$

$$z = 4$$

$$\textcircled{2} x = -7$$

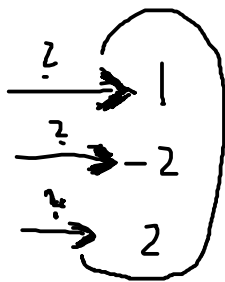
$$y = 4$$

$$z = 16$$

$$\textcircled{3} x = -3$$

$$y = 24$$

$$z = 68$$



Pessimismus.

$$\begin{aligned} x &= 1 - 2y - 2z \\ y &= 1 - x - z \\ z &= 5 - x + y \end{aligned}$$

$$\begin{aligned} x_{k+1} &= 1 - 2y_k - 2z_k \\ y_{k+1} &= 1 - x_{k+1} - z_k \\ z_{k+1} &= 5 - x_{k+1} + y_{k+1} \end{aligned}$$

• Gauss-Seidel

$$\begin{aligned} x_3 &= -3 \\ y_3 &= 24 \\ z_3 &= 68 \end{aligned}$$

$$\begin{cases} x_{k+1} = 1 - 2y_k - 2z_k \\ y_{k+1} = 1 - x_{k+1} - z_k \\ z_{k+1} = 5 - x_{k+1} - y_{k+1} \end{cases} \rightsquigarrow$$

$$x_{k+1} = 1 - 2y_k - 2z_k$$

$$y_{k+1} = 1 - (1 - 2y_k - 2z_k) - z_k = 2y_k + z_k$$

$$z_{k+1} = 5 - (1 - 2y_k - 2z_k) + (2y_k + z_k) = 4 + 4y_k + 3z_k$$

$$\vec{x}_{k+1} = B \cdot \vec{x}_k + \vec{c}$$

$$B_{GS} = \begin{pmatrix} 0 & -2 & -2 \\ 0 & 2 & 1 \\ 0 & 4 & 3 \end{pmatrix}$$

$$\approx 4.562$$

$$\rho(B_{GS}) = ? \quad \left(\begin{matrix} > 1 \\ \text{as i} \end{matrix} \right)$$

$$\lambda = 0, \lambda = \frac{1}{2}(5 \pm \sqrt{17})$$

$$\|B_{GS}\|_1 = 8 \cdot -\lambda^3 + 5\lambda^2 - 2\lambda = 0$$

$$\begin{cases} 2x + y + z = 2 \\ x + 2y + z = -1 \\ x + y + 4z = 7 \end{cases}$$

$$\begin{cases} 2 > 1+1 \\ 2 \rightarrow 1+1 \\ 4 > 1+1 \end{cases}$$

$$\begin{cases} x = 1 - \frac{1}{2}y - \frac{1}{2}z \\ y = -\frac{1}{2} - \frac{1}{2}x - \frac{1}{2}z \\ z = \frac{7}{4} - \frac{1}{4}x - \frac{1}{4}y \end{cases}$$

$$\vec{x}_0 = (2, 0, 0)$$

$$\vec{r}_{\text{norm}} = 1, -2, 2$$

J

X

Y

Z

$$y = -\frac{1}{2} - \frac{1}{2}x - \frac{1}{2}z$$

$$x = 1 - \frac{1}{2}y - \frac{1}{2}z$$

$$z = \frac{7}{4} - \frac{1}{4}x - \frac{1}{4}y$$

$k=0$	2	0	0
$k=1$	$x=1$	$y=-\frac{3}{2}$	$z=\frac{5}{4}$
$k=2$	$x_2 = \frac{9}{8}$	$y_2 = -\frac{13}{8}$	$z_2 = \frac{15}{8} \approx 2$
$k=3$	$x_3 = \frac{7}{8}$	$y_3 = -2$	$z_3 = \frac{15}{8} \approx 2$



$$x = 2$$

$$y = 0$$

$$z = 0$$

GS

$$x = 1 - \frac{1}{2}y - \frac{1}{2}z$$

$$y = -\frac{1}{2} - \frac{1}{2}x - \frac{1}{2}z$$

$$z = \frac{7}{4} - \frac{1}{4}x - \frac{1}{4}y$$

$$\textcircled{1} \quad x = 1$$

$$y = -1$$

$$z = \frac{7}{4}$$

$$\textcircled{2} \quad x_2 = \frac{5}{8} \quad \rightsquigarrow 1 \quad \textcircled{?}$$

$$y_2 = -\frac{27}{16} \quad \rightsquigarrow -2 \quad (?)$$

$$z_2 = \frac{129}{64} \quad \rightsquigarrow 2 \quad !$$

Nachprüfen!

$$\begin{bmatrix} x + 2y + 2z = 1 \\ x + y + z = 1 \\ x - y + z = 5 \end{bmatrix} \rightarrow \begin{bmatrix} x + y + z = 1 \\ x + 2y + 2z = 1 \\ x - y + z = 5 \end{bmatrix}$$

• Gauss-Seidel, 2 iterations, $\vec{x}_0 = (2, 0, 0)$

$$x = 2$$

$$y = 0$$

$$z = 0$$

$$\textcircled{1} x = 1$$

$$y = 0$$

$$z = 4$$

$$\textcircled{2} x = -3 \rightarrow 1 \textcircled{?}$$

$$y = -2$$

$$z = 6 \rightarrow 2 \textcircled{?}$$

$$\begin{bmatrix} x = 1 - y - z \\ y = \frac{1}{2} - \frac{1}{2}x - z \\ z = 5 - x + y \end{bmatrix}$$

$$x_{k+1} = 1 - y_k - z_k$$

$$y_{k+1} = \frac{1}{2} - \frac{1}{2} x_{k+1} - z_k$$

$$z_{k+1} = 5 - x_{k+1} + y_{k+1}$$

GS

relaxace (ω)

$$x_{k+1} = \omega (1 - y_k - z_k) + (1 - \omega) x_k$$

$$y_{k+1} = \omega \left(\frac{1}{2} - \frac{1}{2} x_{k+1} - z_k \right) + (1 - \omega) y_k$$

$$z_{k+1} = \omega (5 - x_{k+1} + y_{k+1}) + (1 - \omega) z_k$$

↑

GS

↑

↑

SOR

$z_k :=$

$\vec{x}_k \xrightarrow{?} \cancel{A} \vec{x}_k + \vec{b}$



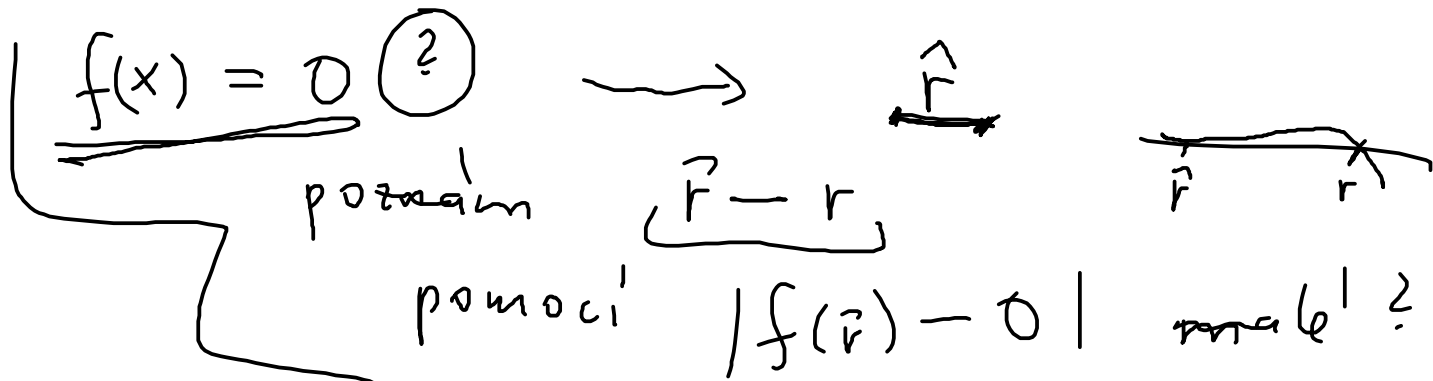
chi $\left\{ \begin{aligned} \varphi_\lambda(x) &= \lambda \varphi(x) + (1-\lambda)x \\ \rightarrow \varphi'_\lambda(x_0) &= 0 \end{aligned} \right.$

~~$\rho(\omega B + (1-\omega)E_n) < 1$~~

fed: $\vec{x}_{k+1} = B \vec{x}_k + \vec{c}$

chi \rightarrow

\hookrightarrow relax: $\vec{x}_{k+1} = \omega B \vec{x}_k + (1-\omega)E_n \vec{x}_k + \vec{c}$



test tr!

