

Решение системы уравнений $Ax=B$

$$A := \begin{pmatrix} 1.345 & 0.432 & -0.599 & 0.202 \\ 0.202 & 1.562 & 0.432 & -0.799 \\ -1.539 & 0.202 & 1.442 & 0.432 \\ 0.432 & -0.599 & 0.202 & 1.348 \end{pmatrix} \quad B := \begin{pmatrix} 1.941 \\ -0.730 \\ -1.455 \\ 0.230 \end{pmatrix} \quad x = \begin{pmatrix} -4.939399 \\ 5.338183 \\ -8.652904 \\ 5.422313 \end{pmatrix}$$

$$x := \text{lsolve}(A, B)$$

Метод простых итераций

$$m := 210 \quad y^{(0)} := B$$

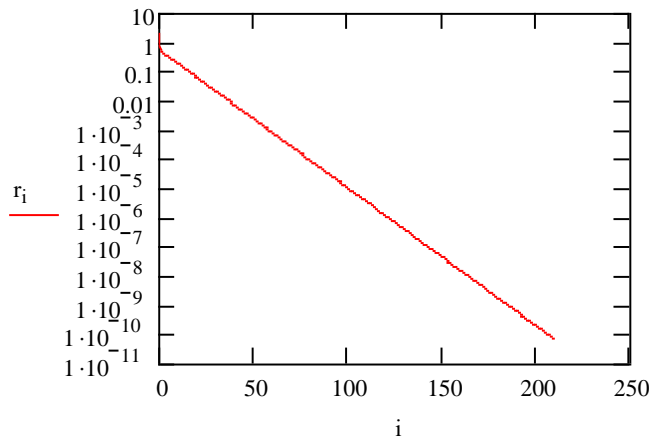
$$i := 0..m \quad \tau := 0.2$$

$$y^{(i+1)} := y^{(i)} + \tau \cdot (B - A \cdot y^{(i)})$$

$$y^{(m+1)} = \begin{pmatrix} 0.960119 \\ -0.349689 \\ 0.159448 \\ -0.316353 \end{pmatrix}$$

Погрешность

$$r_i := |y^{(i)} - x|$$



Условия сходимости

$$S := \text{identity}(4) - \tau \cdot A$$

$$\text{norm1}(S) = 1.021 \quad \text{norm2}(S) = 0.926 \quad \text{norme}(S) = 1.149 \quad \text{normi}(S) = 1.183$$

$$\text{eigenvals}(S) = \begin{pmatrix} 0.897 \\ 0.62 \\ 0.236 \\ 0.072 \end{pmatrix}$$