

3 Seidel Iteration (Improvement of FPI)

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- This method can be used to solve 2×2 or 3×3 non linear systems:

$$f_1(x, y) = 0$$

$$f_2(x, y) = 0$$

or

$$f_1(x, y, z) = 0$$

$$f_2(x, y, z) = 0$$

$$f_3(x, y, z) = 0$$

- For 2×2 system:

$$\rightarrow \text{Write } x = g_1(x, y)$$

$$y = g_2(x, y)$$

$$\rightarrow \text{Given } (x_0, y_0) = (p_0, q_0)$$

\rightarrow The **Seidel Iteration** is

$$p_{n+1} = g_1(p_n, q_n)$$

$$q_{n+1} = g_2(p_{n+1}, q_n)$$

- For 3×3 system:

$$\rightarrow \text{Write } x = g_1(x, y, z)$$

$$y = g_2(x, y, z)$$

$$z = g_3(x, y, z)$$

$$\rightarrow \text{Given } (x_0, y_0, z_0) = (p_0, q_0, r_0)$$

\rightarrow The **Seidel Iteration** is

$$p_{n+1} = g_1(p_n, q_n, r_n)$$

$$q_{n+1} = g_2(p_{n+1}, q_n, r_n)$$

$$r_{n+1} = g_3(p_{n+1}, q_{n+1}, r_n)$$

Exp • Consider the following non linear system:

$$x = e^x + zy$$

$$y = xy - x^2z + 4$$

$$z = x^2 - yz$$

- Use Seidal iteration to find the next two approximations if the initial approximation of the solution is $(1, -1, 2)$.
- Use 4 - significant digits.

- $x = g_1(x, y, z) = e^x + zy$

$$y = g_2(x, y, z) = xy - x^2z + 4$$

$$z = g_3(x, y, z) = x^2 - yz$$

- $(x_0, y_0, z_0) = (p_0, q_0, r_0) = (1, -1, 2)$

- $p_1 = g_1(1, -1, 2) = e - 2 = 0.7180$

$$q_1 = g_2(0.7180, -1, 2) = -0.7180 - (0.5155)(2) + 4 = 2.251$$

$$r_1 = g_3(0.7180, 2.251, 2) = 0.5155 - 4.502 = -3.987$$

- $p_2 = g_1(p_1, q_1, r_1) = g_1(0.7180, 2.251, -3.987) = -6.925$

$$q_2 = g_2(-6.925, 2.251, -3.987) = -202.8$$

$$r_2 = g_3(-6.925, -202.8, -3.987) = -760.6$$
