

10) The linear system

$$x_1 + 2x_2 - 2x_3 = 7$$

$$x_1 + x_2 + x_3 = 2$$

$$2x_1 + 2x_2 + x_3 = 5$$

has the solⁿ $(1, 2, -1)^T$

a. Show that $f(T_j) = 0$

Jacobian matrix

$$x_1 = -2x_2 + 2x_3 + 7$$

$$x_2 = -x_1 - x_3 + 2$$

$$x_3 = -2x_1 - 2x_2 + 5$$

Since $x = Tx + c$

$$T = \begin{bmatrix} 0 & -2 & 2 \\ -1 & 0 & -1 \\ -2 & -2 & 0 \end{bmatrix}$$

To find $f(T)$, we found eigen values for T

$$|T - \lambda I| = \begin{vmatrix} \lambda & -2 & 2 \\ -1 & -\lambda & -1 \\ -2 & -2 & -\lambda \end{vmatrix} = -\lambda(\lambda^2 - 2) + 2(\lambda - 2) + 2(\lambda - 2\lambda) = 0$$

$$\Leftrightarrow -\lambda^3 + 2\lambda + 2\lambda - 4 + \lambda - 4\lambda = 0$$

$$\Leftrightarrow -\lambda^3 = 0$$

$$\Leftrightarrow \lambda_1 = \lambda_2 = \lambda_3 = 0$$

$$\Rightarrow f(T_j) = \max\{0, 0, 0\} = 0$$

b. Use the Jacobi method with $x^{(0)} = 0$ to approximate the solⁿ to the linear system to within 10^{-5} in ∞ norm.

k 0 1 2 3 4

$$x_1^{(k)} \quad 0 \quad 7 \quad 13 \quad 17 \quad 1$$

$$x_2^{(k)} \quad 0 \quad 2 \quad -10 \quad 2 \quad 2$$

$$x_3^{(k)} \quad 0 \quad 5 \quad -13 \quad -1 \quad -1$$

exact solⁿ