

Certain Iterative Methods to Solve System of Equations by Python Programming

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Abstract. In the 1980s and 1990s, a field known as scientific computing or computational science began to emerge as a result of the increasing significance of using computers to carry out numerical operations in order to solve mathematical models of the world. This paper examines numerical analysis's application from a computer science view point; see[3][4][5]. In this paper, Iterative methods like Gauss Jacobi and Gauss Serial were used to solve the system of simultaneous equation by using Python Programming.

Key Words: Numerical Analysis, Gauss Jacobi and Gauss Seidal

1.INTRODUCTION

Numerical techniques is essentially a discipline of mathematics where issues are resolved numerically and with the use of Now include so phisticated numerical analysis software, enabling many users to undertake modeling even if they are not familiar with the underlying mathematics. Python programming is general-purpose interpreted, interactive, object oriented and high level programming language[2].

2. GAUSS JACOBI METHOD

Consider the system of equations

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = c_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = c_2$$

$$a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nn}x_n = c_n$$

We assume that the coefficient matrix of this system is diagonally dominant [(i.e.) the system is a diagonal system. The above equations can be written as

$$\chi_{n} = 1 [c_{n-an1} \chi_{1-an3} \chi_{3} - \dots - an, -1\chi_{n-1}] - (1)$$
 (n)

 a_{nn} We start the initial z values for the variables $x_1, x_2, x_3, \dots x_n$ to be

Using this values in (1), (2), (3), ... (n) respectively we get $x^{(1)}, x^{(1)}, x^{(1)}, ..., x^{(1)}$

Putting $x = {}^{(1)}, x = x^{(1)}, \dots, x = x^{(1)}$ in

(1),(2),(3),...(n) respectively we get the next approximations $_1x^{(2)},_2x^{(2)},_3x^{(2)},...,_nx^{(2)}$. In general if the values of $x_{1,2}, x_3, \dots, x_n$ in therth alteration are $x^{(n)}, x^{(n)}, x^{(n)}, \dots, x^{(n)}$ then

$$\begin{array}{c} \overset{(r+1)}{1} & \frac{1}{a_{11}} \begin{bmatrix} c_1 & -a_{12,2} & \cdots & 13,3 \end{bmatrix} \\ & -a_h & r_n^{(r)} \end{bmatrix} \\ \overset{(r+1)}{x_2} & -\frac{1}{a_{22}} \begin{bmatrix} c_2 & -a_{21}x_1 & \cdots & -a_{23}x_3 \\ & -a_{2nn} & c_2 - a_{21}x_1 & \cdots & -a_{23}x_3 \end{bmatrix} - \\ & \cdots -a_{2nn} & \overset{(r)}{(r)_1} \\ & z_1 & = \overset{1}{15} \underbrace{54.8} = 3.6533 \\ \overset{(r+1)}{15} & \frac{1}{a_{nn}} \begin{bmatrix} c_n & -a_{n1,1} & \cdots & n2,2 \\ & & -a_{n_{n-1}} & x_n^{(r)} \end{bmatrix}$$

Solving equations using Jacobi's iteration method

Solution: Coefficient matrix of the given set

| | 3 | 4 | 15 |
|-------------------|----|----|----|
| Of equation is A= | [1 | 12 | 3] |
| | 10 | 1 | -2 |

We note that A is not diagonally dominant

Also, A ~
$$\begin{bmatrix} 10 & 1 & -2 \\ [1 & 12 & 3 \end{bmatrix} R_1 < -> R_3$$

3 4 15

Which is diagonally dominant. The given system becomes

| 10x+y-2z = 7.74 | (1) |
|------------------|-----|
| x+12y+3z=39.66 | (2) |
| 3x+4y+15z = 54.8 | (3) |

From (1), (2) and we gets

$$X^{=1} \frac{1}{10} [7.74 - y + 2z]....(4)$$

$$Y^{=1} \frac{1}{12} [39.66 - x - 3z]....(5)$$

$$Z^{=1} \frac{1}{15} [54.8 - 3x - 4y]....(6)$$

$$Z=\frac{1}{15}$$
 [54.8-3x-4y]....(6)

First Iteration:

Let the initial value bex $_{o} = v_{0}$ =z=0 0. From (4), (5) and (6)

$$x = 1[7, 74] = 0.774$$

$$y_1 = 1[39.66] = 3.305$$

Second Iteration:

Third Iteration:

$$x_{3} = \frac{1}{10} [7.74 \cdot y_{2} + 2z_{2}] = \frac{1}{10} [7.74 \cdot 2.3272 + 5.2344] = 1.0647$$

$$y_{3} = \frac{1}{12} [39.66 \cdot x_{2} \cdot 3z_{2}] = \frac{1}{12} [39.66 \cdot 1.1742 \cdot 7.8516] = 2.5529$$

$$z_{3} = \frac{1}{15} [54.8 \cdot 3x_{2} \cdot 4y_{2}] = \frac{1}{15} [54.8 \cdot 3.5226 \cdot 9.3088] = 2.7979$$

Fourth Iteration:

$$x_{4} = \frac{1}{10} [7.74 \cdot y_{3} + 2z_{3}] = \frac{1}{10} [7.74 \cdot 2.5529 + 5.5958] = 1.0783$$

$$y_{4} = \frac{1}{12} [39.66 \cdot x_{\overline{3}} 3z]_{\overline{3}} = \frac{1}{12} [39.66 \cdot 1.0647 \cdot 8.3937] = 2.5168$$

$$z_{4} = \frac{1}{15} [54.8 \cdot 3x_{3} \cdot 4y_{3}] = \frac{1}{15} [54.8 \cdot 3.1941 \cdot 1000]$$

Fifth Iteration:

$$x_{5} = \frac{1}{10} [7.74 \cdot y_{4}^{+}2z]_{4}^{-} \frac{1}{10} [7.74 \cdot y_{4}^{-}2z]_{4}^{-} \frac{1}{10} [7.74 \cdot 2.5168 + 5.5192] = 1.0742$$

$$y_{5} = \frac{1}{12} [39.66 \cdot x_{4} \cdot 3z_{4}] = \frac{1}{12} [39.66 \cdot 1.0783 \cdot 8.2788] = 2.5252$$

$$z_{5}^{-1} \frac{54.8 \cdot 3x_{4} \cdot 4y}{4} = \frac{1}{15} [54.8 \cdot 3z_{4} \cdot 4y]_{4}^{-1} \frac{1}{15} [54.8 \cdot 3z_{4} \cdot 4y]_{4}^{-1} = \frac{1}{15} [54.8 \cdot 3z_{4} \cdot$$

Sixth Iteration:

$$x_{6} = \frac{1}{10} [7.74 \cdot y_{5} + 2z_{5}] = \frac{1}{10} [7.74 \cdot 2.5252 + 5.533] = 1.0783$$

$$y_{\overline{6}} = \frac{1}{12} [39.66 \cdot x_{5} \cdot 3z_{5}] = \frac{1}{12} [39.66 \cdot 1.0742 \cdot 8.2995] = 2.5239$$

$$z_{\overline{6}} = \frac{1}{15} [54.8 \cdot 3x_{5} \cdot 4y_{5}] = \frac{1}{15} [54.8 \cdot 3.2226 \cdot 10.1008] = 2.7651$$

Seventh Iteration:

$$x_{\overline{7}} = \frac{1}{10} [7.74 \cdot y_6 + 2z_6] = \frac{1}{10} [7.74 \cdot 2.5239 + 5.5302] = 1.0746$$

$$y_7 = \frac{1}{12} [39.66 \cdot x_6 \cdot 3z_6] = \frac{1}{12} [39.66 \cdot 1.0748 \cdot 8.2953] = 2.5242$$

$$z_7 = \frac{1}{15} [54.8 \cdot 3x_6 \cdot 4y_6] = \frac{1}{15} [54.8 \cdot 3.2244 \cdot 10.0956] = 2.7653$$

After 7 iteration the difference in 6^{t^h} and 7^{t^h} iteration are negligible. Hence the solution of the system is given by x=1.075; y =2.524; and z=2.765

Python Code to Solve Simultaneous Equation by Gauss Jacobi:

import numpy as np from scipy. linalg import solve defjacobi (A,b,x,n): D=np. diag(A) R=A-np. diag flat(D) For iin range (n): x= (b-np.dot(R,x))/D return x R1=int(input("enter the number of rows:")) C1=int(input("enter the number of columns:"))

matrix1= []
Print ("enter the entries row wise :")
For i in range (R1):a=[]
For j in range (C1): append (float (input ())) matrix1.append (a)
R2=int (input("enter the number of rows:"))
C2=int (input("enter the number of columns:"))

matrix2=[]
print("enter the entries row wise:")for i in range(R2): a=[] for j in range (C2):a. append (float (input()))
matrix2. Append (a)
A= np. Array (matrix1)
b= matrix2
x= [1.0,1.0,1.0]
n=25
x=Jacobi (A,b,x,n)
print (solve(A,b))

Illustration of Gauss Jacobi in Jupyter Note

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3. GAUSS SEIDAL METHOD

Gauss-Seidelite ration method is finement of Gauss-Jacobi method. As in Jacobi method let

$$x_{1} = \frac{1}{a_{11}} [c_{1} - a_{12} x_{2} - a_{13} x_{3} - \dots - a_{n} \quad x_{n}]$$
.....(1)

$$x_{2} = \frac{1}{a_{22}} [c_{2} - a_{21} x_{1} - a_{23} x_{3} - \dots - a_{2n} x_{n}]$$

$$= \frac{1}{a_{2n}} [c_{2} - a_{21} x_{1} - a_{23} x_{3} - \dots - a_{2n} x_{n}]$$

$$= \frac{1}{a_{2n}} [c_{2n} - a_{2n} x_{2n} - a_{2n} x_{2n} - a_{2n} x_{2n} - \dots - a_{2n} x_{n}]$$

$$= \frac{1}{a_{2n}} [c_{2n} - a_{2n} x_{2n} - a_{2n} x_{2n} - \dots - a_{2n} x_{n}]$$

We start with the initial values ${}^{(0)},{}^{(0)},...,x^{(0)}$ and we get from(1)

$$\begin{array}{c} {}^{(1)}\underline{-1}_{1} | c_{1} - a_{12} \stackrel{(0)}{_{2}} \sim {}^{(0)}_{13.3} \\ - a_{\rm h} \stackrel{(0)}{_{n}}] \end{array}$$

Proceeding like this we find the first iteration values as $^{(1)}, x^{(1)}, ..., x^{(1)}$ In general if the values of the variables in the rth iteration are given by

$$\begin{array}{c} (r+1) & 1 \\ 1 & \overline{a_{11}} \begin{bmatrix} c_1 & -a_{12,2} & c_{13,3} \end{bmatrix} \\ & -a_n & x_n^{(r)} \end{bmatrix} \\ x_2^{(r+1)} & -\frac{1}{a_{22}} \begin{bmatrix} c_2 - a_{11}x_1 & -a_{13}x_3 \\ -a_{2n}x_n^{(r)} \end{bmatrix} \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \end{array}$$

$$x_n^{(r+1)} = \frac{1}{a_{nn}} \begin{bmatrix} c_n a & {}_{n12}^{(r+1)} \\ \\ a_{n2} & {}_{2}^{(r+1)} \\ \\ \\ & & \\$$

Solving system of equation using Gauss Seidel iteration method:

Solution: Coefficient matrix of the given system of equation is

Diagonally dominant. However, it can be made diagonally dominant the rows

 $R_1 \rightarrow R_2$ and then $R_2 < -> R_3$

Hence the corresponding system of equation is

$$27x+6y-z=85$$

 $6x+15y+2z=72$
 $x+y+54z =110$

The above system of equation can be rewritten as

| $X = \frac{1}{27} (85-6y+z) \dots (1)$ |
|--|
| $Y = \frac{1}{15} (72-6x-2z) \dots (2)$ |
| $Z=\frac{1}{15}(110-x-y)(3)$ |
| First Iteration: |
| Putting y=0 and z=0in (1) we get $x=\frac{85}{27}$ 3.1481, |
| Putting x=3.1481 and z=0 in (2) we get y= $\frac{1}{15}$ [72-6×3.1481]=3.5408 |
| Putting x= 3.1481, y=3.5408 in (3) |
| We get $z = \frac{1}{54} [110-3.1481-3.5408] = 1.9132$ |
| Second Iteration: Putting y= 3.5408 and z=1.9132 in |
| (1) we get $x = \frac{185-6 \times 3.5408 + 1.9132}{5.6 \times 3.5408 + 1.9132} =$ |
| 2.4322 |
| Putting x=2.4322 and z= 1.9132 in |
| (2) we get $y=\frac{1}{2}$ [72-6×2.4322-2×1.9132]= |
| 3.572 |
| Putting x=2.4322 and y=3.572 in (3) |
| We get $z=\frac{1}{54}$ [110-2.4322-3.572]=1.9258 |
| Third Iteration: |
| Putting y= 3.572 and z=1.9258 in (1) |
| we get $x = \frac{1[85-6 \times 3.572 + 1.9258]}{27} = 2.4257$ |
| Putting x=2.4257 and z=1.9258in |
| (2) we get $y=\frac{1}{45}$ [72-6×2.4257-2×1.9258]= |
| 3.5729 |
| Putting x=2.4257 and y=3.5729 in |
| (3) we get $z=\frac{1}{54}$ [110-2.4257-3.5729]= |
| 1.926 |
| Fourth Iteration: |
| Putting y= 3.5729 and z= 1.926 in |
| (1) we get $x=1$ [85-6×3.5729+1.926]= |
| 2.4255 |

Putting x=2.4255 and z=1.926 in (2) we get $y=\frac{1}{15}$ [72-6×2.4255-2×1.926]= 3.573 Putting x=2.4255 and y=3.573 in (3) We get $\frac{1}{54}$ [110-2.4255-3.573]=1.926

The values of x, y, z in the third and fourth iteration is almost equal. The values of x, y, z in the third and fourth iteration is almost equal. Hence the roots of the system are x=2.4255, y=3.573, z=1.926

Python Code to Solve Simultaneous Equation by Gauss Seidal:

f1 = lambda x, y, z: (85-6*y + z)/27f2 = lambda x, y, z: (72-6*x- 2*z)/15f3=lambda x, y, z:(110-x- y)/54 x0 =0, y0 =0, z0=0, count= 1

 $e = float (input ('Enter tolerable error:')) print('\n Count\tx\ty\tz\n') condition=True while condition:$

x1=f1(x0,y0,z0)y1=f2(x1,y0,z0)z1=f3(x1,y1,z0)

print('%d\t%0.4f\t%0.4f\t%0.4f\n' %(count,x1,y1,z1))

e1=abs(x0-x1); e2=abs(y0- y1); e3=abs(z0-z1); count+=1, x0 =x1, y0 =y1, z0=z, condition=e1>e ande2>eande3>e print(\n Solution : x=%0.3f,y=%0.3f and z= %0.3f\n'%(x1,y1,z1))

Illustration of Gauss Seidal in Jupyter Note:



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4. CONCLUSION

In this paper, simultaneous equations are solved by Gauss Jacobi and Gauss Seidal methods. Our future works includes exploring various iterative methods to solve system of simultaneous equation by python Programming.

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