



Quyidagi matritsalarni kiritamiz:

$$A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{pmatrix}, x = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}, b = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{pmatrix}$$

U holda (1) sistema matritsa shaklida quyidagi ko'rinishni oladi:

$$Ax = b$$

Diogonal koeffitsiyentlar noldan farqli (ya'ni  $a_{11}, a_{22}, \dots, a_{nn} \neq 0$ ) deb faraz qilib, sistemaning 1- chiy tenglamasini  $x_1$  ga nisbatan, 2- chiy tenglamasini  $x_2$  ga nisbatan, 3- chiyini  $x_3$  ga nisbatan yechamiz. Natijada (1) sistemaga teng

kuchli quyidagi sistemaga ega bo'lamiz.

$$\begin{cases} a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + a_{14}x_4 = b_1 \\ a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + a_{24}x_4 = b_2 \\ a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + a_{34}x_4 = b_3 \\ a_{41}x_1 + a_{42}x_2 + a_{43}x_3 + a_{44}x_4 = b_4 \end{cases}$$

Har bir tenglamani  $a_{11}, a_{22}, a_{33}, a_{44}$  bo'lamiz va bizga kerakli bo'lgan noma'lum sonlarni topish tenglamalar sistemasi hosil bo'ladi.

$$\begin{cases} x_1 = \frac{b_1}{a_{11}} + \frac{a_{12}}{a_{11}}x_2 + \frac{a_{13}}{a_{11}}x_3 + \frac{a_{14}}{a_{11}}x_4 \\ x_2 = \frac{b_2}{a_{22}} + \frac{a_{21}}{a_{22}}x_1 + \frac{a_{23}}{a_{22}}x_3 + \frac{a_{24}}{a_{22}}x_4 \\ x_3 = \frac{b_3}{a_{33}} + \frac{a_{31}}{a_{33}}x_1 + \frac{a_{32}}{a_{33}}x_2 + \frac{a_{34}}{a_{33}}x_4 \\ x_4 = \frac{b_4}{a_{44}} + \frac{a_{41}}{a_{44}}x_1 + \frac{a_{42}}{a_{44}}x_2 + \frac{a_{43}}{a_{44}}x_3 \end{cases}$$

Chiziqli tenglamalar sistemasiga belgilash kiritamiz:

$$\begin{cases} x_1 = \beta_1 + 0 + \alpha_{12}x_2 + \alpha_{13}x_3 + \dots + \alpha_{1n}x_n \\ x_2 = \beta_2 + \alpha_{21}x_1 + 0 + \alpha_{23}x_3 + \dots + \alpha_{2n}x_n \\ \dots \dots \dots \\ x_n = \beta_n + \alpha_{n1}x_1 + \alpha_{n2}x_2 + \dots + \alpha_{nn-1}x_{n-1} \end{cases} \quad (2)$$

Ushbu

$$\alpha = \begin{pmatrix} 0 & \alpha_{12} & \dots & \alpha_{1n} \\ \alpha_{21} & 0 & \dots & \alpha_{2n} \\ \dots & \dots & \dots & \dots \\ \alpha_{n1} & \alpha_{n2} & \dots & 0 \end{pmatrix} \quad \text{va} \quad \beta = \begin{pmatrix} \beta_1 \\ \beta_2 \\ \vdots \\ \beta_n \end{pmatrix}$$

matritsiyalarni kiritish bilan (2) tenglamalar sistemasini matritsa shaklida quyidagicha yozish mumkin:

$$x = \beta + \alpha \cdot x \quad (3)$$

(3)sistemasini ketma – ket yaqinlashishlar usuli bilan yechamiz. Nolinchi yaqinlashish sifatida, masalan, ozod handing ustunini qilib qilamiz.

$$x^{(0)} = \beta$$

$x^{(0)}$  ni (3) o'ng tomoniga qo'yib,  $x^{(1)}$  birinchi yaqinlashishga ega bo'lamiz:

$$x^{(1)} = \beta + \alpha \cdot x^{(0)}$$

keyin  $x^{(1)}$  ni (3) ning o'ng tomoniga qo'yib,  $x^{(2)}$  ikkinchi yaqinlashishga ega bo'lamiz va hakoza.

$$x^{(2)} = \beta + \alpha \cdot x^{(1)}, \dots, x^{(n-1)} = \beta + \alpha \cdot x^{(n)} \quad (4)$$

Shu formula bo'yicha hosil qilinuvchi quyidagi yaqinlashishlar ketma – ketligiga ega bo'lamiz:

$$x^{(0)}, x^{(1)}, x^{(2)}, \dots, x^{(n)}$$

Bu ketma –ketlikning limiti, agar y mavjud bo'lsa, (1) sistemaning yechimi bo'ladi.  $n$  noma'lumli  $n$  ta tenglamaning sistemasini uchun jarayonning yaqinlashuvchi bo'lishining yetarlilik shartini isbotlab keltiramiz.

**Teorema.** Agar keltirilgan (2) sistema uchun ushbu

$$\sum_{j=1}^n |a_{ij}| < 1 \quad (i = \overline{1, n}) \quad \text{yoki} \quad \sum_{i=1}^n |a_{ij}| < 1 \quad (j = \overline{1, n})$$

Shartlardan kamida bittasi bajarilsa, u holda (4) itertsiya jarayoni bu sistemaning boshlang'ich yaqinlashishni tanlashga bog'liq bo'lmagan yagona yechimiga yaqinlashadi.

**Natija.** Agar quyidagi tengsizliklar bajarilsa, (1) tenglamalar sistemasini uchun *iteratsiya* usuli yaqinlashuvchi bo'ladi: ya'ni (1) sistemaning har bir tenglamasini uchun diagonal koeffitsiyentlar moduli , ozod hadlarni hisobga olmaganda , tenglamaning boshqa barcha koeffitsiyentlari modullari yig'indisidan katta.

$$\begin{cases} |a_{11}| > \sum_{j=1}^n |a_{1j}| \\ |a_{22}| > \sum_{j=1}^n |a_{2j}| \\ \dots \dots \dots \\ |a_{nn}| > \sum_{j=1}^n |a_{nj}| \end{cases} \quad (5)$$

**Misol.** Uch noma'lumli uchta tenglamalar sistemasining yechimini toping.

$$\begin{cases} 4x_1 + 0,24x_2 - 0,08x_3 = 8 \\ 0,09x_1 + 3x_2 - 0,15x_3 = 9 \\ 0,04x_1 - 0,08x_2 + 4x_3 = 20 \end{cases} \quad (6)$$

**Yechish.** Jarayon yaqinlashuvchi bo'lishining so'nggi sharti bajariladi:

$$\begin{cases} |a_{11}| = 4 > |0,24| + |-0,08| = 0,32 \\ |a_{22}| = 3 > |0,09| + |-0,15| = 0,24 \\ |a_{33}| = 4 > |0,04| + |-0,08| = 0,12 \end{cases}$$

Shuning uchun iteratsiya jarayoni yaqinlashuvchi bo'ladi. (1) sistemani unga teng kuchli quyidagi sistema bilan almashtiramiz:

$$\begin{cases} 4x_1 + 0,24x_2 - 0,08x_3 = 8 & /:4 \\ 0,09x_1 + 3x_2 - 0,15x_3 = 9 & /:3 \\ 0,04x_1 - 0,08x_2 + 4x_3 = 20 & /:4 \end{cases}$$

Har qaysi tenglamani bizga kerakli bo'lgan noma'lumlarga bo'lib chiqamiz.

$$\begin{cases} x_1 + 0,06x_2 - 0,02x_3 = 2 \\ 0,03x_1 + x_2 - 0,05x_3 = 3 \\ 0,01x_1 - 0,02x_2 + x_3 = 5 \end{cases} \rightarrow \begin{cases} x_1 = 2 + 0 - 0,06x_2 + 0,02x_3 \\ x_2 = 3 - 0,03x_1 + 0 + 0,05x_3 \\ x_3 = 5 - 0,01x_1 + 0,02x_2 + 0 \end{cases} \quad (7) \rightarrow$$

Sistemaning matritsa shaklidagi yozuvi quyidagicha:

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 2 \\ 3 \\ 5 \end{pmatrix} + \begin{pmatrix} 0 & -0,06 & 0,02 \\ -0,03 & 0 & 0,05 \\ -0,01 & 0,02 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

yoki  $x = \beta + \alpha x$ , bu yerda

$$x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}, \beta = \begin{pmatrix} 2 \\ 3 \\ 5 \end{pmatrix}, \alpha = \begin{pmatrix} 0 & -0,06 & 0,02 \\ -0,03 & 0 & 0,05 \\ -0,01 & 0,02 & 0 \end{pmatrix}$$

Nolinchi yaqinlashish sifatida quyidagini olamiz:

$$x^{(0)} = \beta = \begin{pmatrix} 2 \\ 3 \\ 5 \end{pmatrix} \text{ yoki } x_1^{(0)} = 2, x_2^{(0)} = 3, x_3^{(0)} = 5$$

$x^{(0)}$  ni (7) sistemaning o'ng tomoniga qo'yib,  $x^{(1)} = \begin{pmatrix} x_1^{(1)} \\ x_2^{(1)} \\ x_3^{(1)} \end{pmatrix}$  birinchi yaqinlashishga ega bo'lamiz:

$$\begin{cases} x_1^{(1)} = 2 - 0,06 \cdot 3 + 0,02 \cdot 5 = 1,92 \\ x_2^{(1)} = 3 - 0,03 \cdot 2 + 0,05 \cdot 5 = 3,19 \\ x_3^{(1)} = 5 - 0,01 \cdot 2 + 0,02 \cdot 3 = 5,04 \end{cases} \text{ yoki } x^{(1)} = \begin{pmatrix} 1,92 \\ 3,19 \\ 5,04 \end{pmatrix}$$

$x^{(1)}$  ni (7) sistemaning o'ng tomoniga qo'yib, ikkinchi yaqinlashishga ega bo'lamiz:

$$\begin{cases} x_1^{(2)} = 2 - 0,06 \cdot 3,19 + 0,02 \cdot 5,04 = 1,9094 \\ x_2^{(2)} = 3 - 0,03 \cdot 1,92 + 0,05 \cdot 5,04 = 3,1944 \\ x_3^{(2)} = 5 - 0,01 \cdot 1,92 + 0,02 \cdot 3,19 = 5,0446 \end{cases} \text{ yoki } x^{(2)} = \begin{pmatrix} 1,9094 \\ 3,1944 \\ 5,0446 \end{pmatrix}$$

$x^{(3)}$  ni shunga o'xshash topamiz:

$$\begin{cases} x_1^{(3)} = 2 - 0,06 \cdot 3,1944 + 0,02 \cdot 5,0446 = 1,90928 \\ x_2^{(3)} = 3 - 0,03 \cdot 1,9094 + 0,05 \cdot 5,0446 = 3,19498 \\ x_3^{(3)} = 5 - 0,01 \cdot 1,9094 + 0,02 \cdot 3,1944 = 5,04485 \end{cases} \text{ yoki } x^{(3)} = \begin{pmatrix} 1,90928 \\ 3,19498 \\ 5,04485 \end{pmatrix}$$

Natijalarni quyidagi jadvalga yozamiz:

yaqinlashishlar	$x_1$	$x_2$	$x_3$
0	2	3	5
1	1,92	3,19	5,04
2	1,9094	3,1944	5,0446
3	1,90928	3,19498	5,04485

Shunday qilib, ildizlarning taqribiy qiymatlari quyidagilar ekan:

$x_1 = 1,90928$ ;  $x_2 = 3,19498$ ;  $x_3 = 5,04485$  ■.

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