# Gauss-Seidel's Theorem for Infinite Systems of Linear Equations (II)

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The purpose of this paper is to extend the classical Gauss-Seidel theorem, known for finite linear systems, to infinite one. First of all we need some technical results [4].

## 1 Vector norms

Let $x = \begin{pmatrix} x_0 \\ x_1 \\ \vdots \\ x_n \\ \vdots \end{pmatrix}$ be a sequence of real numbers represented in the form of an infinite column vector, and we denote by $s$ the real linear space of these sequences. Let $p \in [1, +\infty)$ be a real number and define $l^p = \{x \in s \mid \sum_{i=0}^{\infty} |x_i|^p \text{ is convergent}\}$. It is well known that $l^p$ is a real linear subspace of $s$ and for every $x \in l^p$ the formula $\|x\|_p = \left(\sum_{i=0}^{\infty} |x_i|^p\right)^{1/p}$ defines a norm on $l^p$. In this way $(l^p, \|\cdot\|_p)$ is not only a normed linear space, but a Banach space, too. For $p = 1$ and $p = 2$ we reobtain the Banach space $l^1$ and the Hilbert space $l^2$, respectively. In $l^2$ we will consider the standard scalar product given by the formula $(x, y) = \sum_{i=0}^{\infty} x_i y_i$ for every $x, y \in l^2$. For $p, q \in [1, +\infty)$ real numbers from $p < q$ results $l^p \subset l^q$. If $s_0$ means the linear subspace of convergent sequences to zero then $l^p \subset s_0$ for every $p \in [1, +\infty)$. We also consider the linear subspace $l^\infty = \{x \in s \mid x \text{ is bounded}\}$. For every $x \in l^\infty$ the formula $\|x\|_\infty = \sup_{i \in \mathbb{N}}\{|x_i|\}$ defines a norm on $l^\infty$. In this way $(l^\infty, \|\cdot\|_\infty)$ is not only a normed linear space, but a Banach space, too. We have: $l^1 \subset l^2 \subset s_0 \subset l^\infty \subset s$. All



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these spaces we will call vector spaces, the elements vectors and the above mentioned norms vector norms [1]. For this paragraph see also [4].

## 2 Matrix norms

Let $A = (a_{ij})_{i,j\in\mathbb{N}}$ be an infinite matrix of real numbers and we denote by $M$ the real linear space of these infinite matrixes. Let $M^1 = \Big\{A \in M \mid \sup_{j\in\mathbb{N}} \sum_{i=0}^{\infty} |a_{ij}|$ is finite$\}$. Then $M^1$ is a real linear subspace of $M$ and for every $A \in M^1$ the formula $\|A\|_1 = \sup_{j\in\mathbb{N}} \sum_{i=0}^{\infty} |a_{ij}|$ defines a norm on $M^1$ called column norm. In this way $(M^1, \|\cdot\|_1)$ becomes not only a real linear normed space, but a Banach space, too. Let $p \in (1, +\infty)$ be a real number and define

$$M^p = \left\{ A \in M \mid \sum_{i=0}^{\infty} \left( \sum_{j=0}^{\infty} |a_{ij}|^q \right)^{\frac{p}{q}} \text{ is finite} \right\},$$

where $q$ is a real number such that $\dfrac{1}{p} + \dfrac{1}{q} = 1$.

**Theorem 1.** *The space $M^p$ is a real linear subspace of $M$ and for every $A \in M^p$ the formula*

$$\|A\|_p = \left[ \sum_{i=0}^{\infty} \left( \sum_{j=0}^{\infty} |a_{ij}|^q \right)^{\frac{p}{q}} \right]^{\frac{1}{p}}$$

*defines a norm on $M^p$. The space $(M^p, \|\cdot\|_p)$ is a Banach space.*

For $p = 2$ we obtain $M^2 = \Big\{A \in M \mid \sum_{i,j=0}^{\infty} a_{ij}^2$ is finite$\}$. If we take on $M^2$ the scalar product given by the formula $(A, B) = \sum_{i,j=0}^{\infty} a_{ij} b_{ij}$, where $A = (a_{ij})_{i,j\in\mathbb{N}}$ and $B = (b_{ij})_{i,j\in\mathbb{N}}$, then $(M^2, (\cdot,\cdot))$ will be a Hilbert space.

Let $M^\infty = \{A \in M \mid \sup_{i\in\mathbb{N}} \sum_{j=0}^{\infty} |a_{ij}|$ is finite$\}$. Then $M^\infty$ is a real linear subspace of $M$ and for every $A \in M^\infty$ the formula $\|A\|_\infty = \sup_{i\in\mathbb{N}} \sum_{j=0}^{\infty} |a_{ij}|$ defines a norm on $M^\infty$, called row norm. In this way $(M^\infty, \|\cdot\|_\infty)$ becomes not only a normed linear space, but a Banach space, too.



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**Corollary 1.** *If for the matrix* $A = (a_{ij})_{i,j\in\mathbb{N}}$ *we have* $a_{ij} = 0$ *for* $i > n$ *and* $j > n$, $n \in \mathbb{N}$, *then from theorem 1 we reobtain the results in the finite dimensional space* $\mathbb{R}^n$ *[3].*

All these spaces we will call matrix spaces and the above mentioned norms matrix norms. For this paragraph see also [4].

# 3 The compatibility of the vector and matrix norms

Let $x \in s$ be a sequence of real numbers, and $A = (a_{ij})_{i,j\in\mathbb{N}} \in M$ an infinite matrix of real numbers.

**Definition 1.** *We will define the product* $A \cdot x$ *if for every* $i \in \mathbb{N}$ *the series* $\sum_{j=0}^{\infty} a_{ij}x_j$ *are convergent. In this case the result vector* $y = A \cdot x$ *is a column vector with components* $y = \begin{pmatrix} \sum_{j=0}^{\infty} a_{0j}x_j \\ \sum_{j=0}^{\infty} a_{1j}x_j \\ \vdots \\ \sum_{j=0}^{\infty} a_{ij}x_j \\ \vdots \end{pmatrix}$

**Theorem 2.** *For every* $p \in [1, +\infty] = [1, +\infty) \cup \{+\infty\}$ *the vector norm* $\|\cdot\|_p$ *defined on* $l^p$ *is compatible with the matrix norm* $\|\cdot\|_p$ *defined on* $M^p$, *i.e.* $\|Ax\|_p \leq \|A\|_p \cdot \|x\|_p$ *for every* $x \in l^p$ *and every* $A \in M^p$.

**Corollary 2.** *If for the matrix* $A = (a_{ij})_{i,j\in\mathbb{N}}$ *we have* $a_{ij} = 0$ *for* $i > n$ *and* $j > n$, $n \in \mathbb{N}$, *then from theorem 2 we reobtain the results in the finite dimensional space* $\mathbb{R}^n$ *[3].*

For this paragraph see also [4].

# 4 The matrix norm subordinate to a given vector norm

For every $p \in [1, +\infty]$ and for every $x \in l^p$ and $A \in M^p$ we have $\|Ax\|_p \leq \|A\|_p \cdot \|x\|_p$ according to theorem 2. If $x \neq \theta_{l^p}$ (the null element of the vector space $l^p$)



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then $\frac{\|Ax\|_p}{\|x\|_p} \leq \|A\|_p$ and we can define $\sup\left\{\frac{\|Ax\|_p}{\|x\|_p} \mid x \in l^p \setminus \{\theta_{l^p}\}\right\}$. It is known that this formula defines a matrix norm on $M^p$, which we call the matrix norm subordinate to the vector norm $\|\cdot\|_p$ defined on $l^p$ and we denote by $\|A\|_p^* = \sup\left\{\frac{\|Ax\|_p}{\|x\|_p} \mid x \in l^p \setminus \{\theta_{l^p}\}\right\}$. It is immediately that $\|A\|_p^* \leq \|A\|_p$ for every $A \in M^p$.

**Theorem 3.** *For $p \in \{1, +\infty\}$ we have $\|A\|_p^* = \|A\|_p$.*

**Corollary 3.** *If for the matrix $A = (a_{ij})_{i,j\in\mathbb{N}}$ we have $a_{ij} = 0$ for $i > n$ and $j > n$, $n \in \mathbb{N}$, then from theorem 3 we reobtain the results in the finite dimensional space $\mathbb{R}^n$ [3].*

We mention that for the author is unknown how can we calculate for $p \in (1, +\infty)$ the matrix norm subordinate to the vector norm $\|\cdot\|_p$ defined on $l^p$. For this paragraph see also [4].

The above presented vector and matrix spaces we used to extend the Jacobi's and Gauss-Seidel's methods, known like iterative numerical methods, from finite linear systems to infinite one [5], [6]. In this way we can study the linear stationary processes with infinite but countable number of parameters.

# 5 Gauss-Seidel's iterative method for infinite systems of linear equations

First let us remember the well known Banach fixed point theorem for Banach spaces:

**Theorem 4.** *(Banach) Let $(X, \|\cdot\|_X)$ be a Banach space, and $\Phi$ a contraction (i.e. there exists a constant $\alpha \in (0, 1)$ such that $\|\Phi(x) - \Phi(y)\|_X \leq \alpha \cdot \|x - y\|_X$ for every $x, y \in X$). Then for every $x^0 \in X$ the sequence $(x^k)_{k\in\mathbb{N}}$, generated by the recursion formula $x^{k+1} = \Phi(x^k)$, is convergent and has the limit point $x^* \in X$, which is the unique fixed point of the function $\Phi$ in $X$.*

Let us consider the infinite system of linear equations $Ax = b$, where $A \in M$ and $x, b \in s$.

**Definition 2.** *For a given $A \in M$ and $b \in s$ we will say that $x^* \in s$ is a solution of the infinite system of linear equations $Ax = b$ if we have $Ax^* = b$.*



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This means, that all the series $\sum_{j=0}^{\infty} a_{ij}x_j^*$ are convergent and we have $\sum_{j=0}^{\infty} a_{ij}x_j^* = b_i$ for every $i \in \mathbb{N}$.

Let us suppose, that $a_{ii} \neq 0$ for every $i \in \mathbb{N}$. Then the equation $\sum_{j=0}^{\infty} a_{ij}x_j = b_i$ is equivalent with the equation

$$\begin{aligned} x_i &= \frac{b_i - \sum\limits_{\substack{j=0 \\ j\neq i}}^{\infty} a_{ij}x_j}{a_{ii}}, \quad \text{i.e.} \\ x_i &= -\sum_{\substack{j=0 \\ j\neq i}}^{\infty} \frac{a_{ij}}{a_{ii}}x_j + \frac{b_i}{a_{ii}}. \end{aligned}$$

So the initial system of linear equations $Ax = b$ is equivalent with the following iterative system of linear equations: $x = B \cdot x + c$, where

$$B = \begin{pmatrix} 0 & -\frac{a_{01}}{a_{00}} & \dots & -\frac{a_{0n}}{a_{00}} & \dots \\ -\frac{a_{10}}{a_{11}} & 0 & \dots & -\frac{a_{1n}}{a_{11}} & \dots \\ \vdots & \vdots & & \vdots & \\ -\frac{a_{n0}}{a_{nn}} & -\frac{a_{n1}}{a_{nn}} & \dots & 0 & \dots \\ \vdots & \vdots & & \vdots & \end{pmatrix} \quad \text{and} \quad c = \begin{pmatrix} \frac{b_0}{a_{00}} \\ \frac{b_1}{a_{11}} \\ \vdots \\ \frac{b_n}{a_{nn}} \\ \vdots \end{pmatrix}.$$

Let us choose $x^0 \in s$ and we generate the sequence $(x^k)_{k\in\mathbb{N}} \subset s$ by the following iterative formula:

$$\begin{cases} x_0^{k+1} = -\sum\limits_{j=1}^{\infty} \frac{a_{0j}}{a_{00}}x_j^k + \frac{b_0}{a_{00}} \\ x_1^{k+1} = -\frac{a_{10}}{a_{11}}x_0^{k+1} - \sum\limits_{j=2}^{\infty} \frac{a_{1j}}{a_{11}}x_j^k + \frac{b_1}{a_{11}} \\ x_2^{k+1} = -\frac{a_{20}}{a_{22}}x_0^{k+1} - \frac{a_{21}}{a_{22}}x_1^{k+1} - \sum\limits_{j=3}^{\infty} \frac{a_{2j}}{a_{22}}x_j^k + \frac{b_2}{a_{22}} \\ \quad \vdots \\ x_i^{k+1} = -\sum\limits_{j=0}^{i-1} \frac{a_{ij}}{a_{ii}}x_j^{k+1} - \sum\limits_{j=i+1}^{\infty} \frac{a_{ij}}{a_{ii}}x_j^k + \frac{b_i}{a_{ii}} \\ \quad \vdots \end{cases}$$



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Consequently from the vector $x^k$ we generate the vector $x^{k+1}$ by the recursion formula $x^{k+1} = B_{GS}x^k + c$. Now we consider the following definition:

**Definition 3.** *The matrix $A = (a_{ij})_{i,j\in\mathbb{N}}$ is $l^\infty$ diagonal dominant if there exists $\lambda \in (0,1)$ such that for every $i \in \mathbb{N}$ we have*

$$\lambda \cdot |a_{ii}| > \sum_{\substack{j=0 \\ j\neq i}}^{\infty} |a_{ij}|.$$

It is immediately that $A$ is $l^\infty$ diagonal dominant if and only if

$$\sup_{i\in\mathbb{N}} \sum_{\substack{j=0 \\ j\neq i}}^{\infty} \left|\frac{a_{ij}}{a_{ii}}\right| < 1.$$

**Theorem 5.** *If $A$ is $l^\infty$ diagonal dominant then the iterative sequence $(x^k)_{k\in\mathbb{N}}$ is convergent in $l^\infty$ for every $x^0 \in l^\infty$. The limit point $x^* \in l^\infty$ is the unique solution of the linear system $Ax = b$.*

For this result see also [6].

Here we present another proof for theorem 5.

*Proof.* Let us denote by $\lambda = \sup\limits_{i\in\mathbb{N}} \sum\limits_{\substack{j=0 \\ j\neq i}}^{\infty} \left|\frac{a_{ij}}{a_{ii}}\right| < 1$. We prove by mathematical induction method that $|y_k| \leq \lambda \cdot \|x\|_\infty$ for every $k \in \mathbb{N}$, where $y = B_{GS} \cdot x$. Indeed,

$$\begin{aligned} |y_0| &= \left|-\sum_{j=1}^{\infty} \frac{a_{0j}}{a_{00}} \cdot x_j\right| \leq \sum_{j=1}^{\infty} \left|\frac{a_{0j}}{a_{00}}\right| \cdot |x_j| \leq \\ &\leq \sum_{j=1}^{\infty} \left|\frac{a_{0j}}{a_{00}}\right| \cdot \|x\|_\infty = \left(\sum_{j=1}^{\infty} \left|\frac{a_{0j}}{a_{00}}\right|\right) \cdot \|x\|_\infty \leq \lambda \cdot \|x\|_\infty. \end{aligned}$$

We suppose that $|y_j| \leq \lambda\|x\|_\infty$ for every $j = \overline{0, k-1}$ and we prove that $|y_k| \leq$



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$\lambda \cdot \|x\|_\infty$. Indeed,

$$\begin{aligned}
|y_k| &= \left| -\sum_{j=0}^{k-1} \frac{a_{kj}}{a_{kk}} \cdot y_j - \sum_{j=k+1}^{\infty} \frac{a_{kj}}{a_{kk}} \cdot x_j \right| \leq \\
&\leq \sum_{j=0}^{k-1} \left| \frac{a_{kj}}{a_{kk}} \right| \cdot |y_j| + \sum_{j=k+1}^{\infty} \left| \frac{a_{kj}}{a_{kk}} \right| \cdot |x_j| \leq \\
&\leq \sum_{j=0}^{k-1} \left| \frac{a_{kj}}{a_{kk}} \right| \cdot \lambda \cdot \|x\|_\infty + \sum_{j=k+1}^{\infty} \left| \frac{a_{kj}}{a_{kk}} \right| \cdot \|x\|_\infty = \\
&= \left( \sum_{j=0}^{k-1} \left| \frac{a_{kj}}{a_{kk}} \right| \cdot \lambda + \sum_{j=k+1}^{\infty} \left| \frac{a_{kj}}{a_{kk}} \right| \right) \cdot \|x\|_\infty \leq \\
&\leq \left( \sum_{j=0}^{k-1} \left| \frac{a_{kj}}{a_{kk}} \right| + \sum_{j=k+1}^{\infty} \left| \frac{a_{kj}}{a_{kk}} \right| \right) \cdot \|x\|_\infty \leq \lambda \cdot \|x\|_\infty,
\end{aligned}$$

because $\sum_{\substack{j=0 \\ j \neq k}}^{\infty} \left| \frac{a_{kj}}{a_{kk}} \right| \leq \lambda < 1$. Since $|y_k| \leq \lambda \cdot \|x\|_\infty$ for every $k \in \mathbb{N}$ results that

$$\|y\|_\infty = \sup_{k \in \mathbb{N}} \{|y_k|\} \leq \lambda \cdot \|x\|_\infty.$$

This means that

$$\|B_{GS}\|_\infty = \sup_{x \neq \theta_{l^\infty}} \frac{\|B_{GS}x\|_\infty}{\|x\|_\infty} = \sup_{x \neq \theta_{l^\infty}} \frac{\|y\|_\infty}{\|x\|_\infty} \leq \lambda < 1.$$

Now we can apply the Banach fixed point theorem for the iterative function $\Phi : l^\infty \to l^\infty$, $\Phi(x) = B_{GS}x + c$. Indeed, $\Phi$ is a contraction, because

$$\|\Phi(x) - \Phi(y)\|_\infty = \|(B_{GS}x + c) - (B_{GS}y + c)\|_\infty = \|B_{GS}(x - y)\|_\infty \leq \|B_{GS}\|_\infty \cdot \|x - y\|_\infty.$$

This means that the sequence $(x^k)_{k \in \mathbb{N}}$ is convergent in $l^\infty$ for every $x^0 \in l^\infty$ and its limit point $x^* \in l^\infty$ is the unique fixed point of $\Phi$ in $l^\infty$, i.e. $\Phi(x^*) = x^*$. So $B_{GS}x^* + c = x^*$, which is equivalent with $Ax^* = b$.

□

**Corollary 4.** *If for the matrix $A = (a_{ij})_{i,j \in \mathbb{N}}$ we have $a_{ij} = 0$ when $i > n$, $j > n$, and $b_i = 0$ for $i > n$, $n \in \mathbb{N}$, then we reobtain the linear system with finite number of equations and finite number of unknowns. In this way from theorem 5 we obtain the classical Gauss-Seidel's iterative numerical method to solve finite systems of linear equations [2].*

In the next we consider the following definition:



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**Definition 4.** *The matrix $A = (a_{ij})_{i,j\in\mathbb{N}}$ is $l^1$ diagonal dominant if there exists $\lambda \in \left(0, \frac{1}{2}\right)$ such that for every $j \in \mathbb{N}$ we have $\lambda \cdot |a_{jj}| > \sum_{\substack{i=0 \\ i\neq j}}^{\infty} |a_{ij}|$.*

It is immediately that $A$ is $l^1$ diagonal dominant if and only if $\sup_{j\in\mathbb{N}} \sum_{\substack{i=0 \\ i\neq j}}^{\infty} \left|\frac{a_{ij}}{a_{jj}}\right| < \frac{1}{2}$.

**Theorem 6.** *If $A$ is $l^1$ diagonal dominant then the iterative sequence $(x^k)_{k\in\mathbb{N}}$ is convergent in $l^1$ for every $x^0 \in l^1$. The limit point $x^* \in l^1$ is the unique solution of the linear system $Ax = b$.*

*Proof.* We have:

$$\begin{aligned}
\|y\|_1 &= \sum_{i=0}^{\infty} |y_i| = \sum_{i=0}^{\infty} \left| -\sum_{j=0}^{i-1} \frac{a_{ij}}{a_{ii}} \cdot y_j - \sum_{j=i+1}^{\infty} \frac{a_{ij}}{a_{ii}} \cdot x_j \right| \leq \\
&\leq \sum_{i=0}^{\infty} \left( \sum_{j=0}^{i-1} \left|\frac{a_{ij}}{a_{ii}}\right| \cdot |y_j| + \sum_{j=i+1}^{\infty} \left|\frac{a_{ij}}{a_{ii}}\right| \cdot |x_j| \right) \leq \\
&\leq \sum_{j=0}^{\infty} \left( \sum_{i=0}^{j-1} \left|\frac{a_{ij}}{a_{jj}}\right| \cdot |x_j| + \sum_{i=j+1}^{\infty} \left|\frac{a_{ij}}{a_{jj}}\right| \cdot |y_j| \right) \leq \\
&\leq \sum_{j=0}^{\infty} \left[ \left( \sum_{i=0}^{j-1} \left|\frac{a_{ij}}{a_{jj}}\right| \right) \cdot |x_j| + \left( \sum_{i=j+1}^{\infty} \left|\frac{a_{ij}}{a_{jj}}\right| \right) \cdot |y_j| \right] \leq \\
&\leq \sum_{j=0}^{\infty} (\lambda \cdot |x_j| + \lambda \cdot |y_j|) = \lambda \cdot \|x\|_1 + \lambda \cdot \|y\|_1.
\end{aligned}$$

Consequently: $\|y\|_1 \leq \lambda \cdot \|x\|_1 + \lambda \cdot \|y\|_1$, which is equivalent with: $\frac{\|y\|_1}{\|x\|_1} \leq \frac{\lambda}{1-\lambda} < 1$.

This means that:

$$\|B_{GS}\|_1 = \sup_{x\neq\theta_{l^1}} \frac{\|B_{GS}x\|_1}{\|x\|_1} = \sup_{x\neq\theta_{l^1}} \frac{\|y\|_1}{\|x\|_1} \leq \frac{\lambda}{1-\lambda} < 1.$$

Now we can apply the Banach fixed point theorem for the iterative function $\Phi : l^1 \to l^1$, $\Phi(x) = B_{GS}x + c$. Indeed, $\Phi$ is a contraction, because: $\|\Phi(x) - \Phi(y)\|_1 = \|(B_{GS}x + c) - (B_{GS}y + c)\|_1 = \|B_{GS}(x - y)\|_1 \leq \|B_{GS}\|_1 \cdot \|x - y\|_1$. This means that the sequence $(x^k)_{k\in\mathbb{N}}$ is convergent in $l^1$ for every $x^0 \in l^1$ and its limit point $x^* \in l^1$ is the unique fixed point of $\Phi$ in $l^1$, i.e. $\Phi(x^*) = x^*$. So $B_{GS}x^* + c = x^*$, which is equivalent with $Ax^* = b$. □

**Corollary 5.** *If for the matrix $A = (a_{ij})_{i,j\in\mathbb{N}}$ we have $a_{ij} = 0$ when $i > n$, $j > n$, and $b_i = 0$ for $i > n$, $n \in \mathbb{N}$, then we reobtain the linear system with finite number of*



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*equations and finite number of unknowns. In this way from theorem 6 we obtain the classical Gauss-Seidel's iterative numerical method to solve finite systems of linear equations [2].*

We mention that for the author is unknown if theorem 6 is true with definition 4 choosing $\lambda \in \left[\frac{1}{2}, 1\right)$.

Using the above presented theorems we can study the linear stationary processes with infinite but countable number of parameters.

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