In a nutshell: Jacobi's method

Given a system of n linear equations in n unknowns $A\mathbf{u} = \mathbf{v}$, we will use iteration to approximate a solution to this system of linear equations. We will assume that A is strictly diagonally dominant, in which case, we are assured that all the diagonal entries are non-zero.

Parameters:

$\varepsilon_{\text{step}}$ The maximum step size allowed before we consider the method to have converged.
N The maximum number of iterations.

1. Define A_{diag} to be the $n \times n$ matrix of the diagonal entries of A and calculate the inverse A_{diag}^{-1} of this matrix, which is that matrix with the reciprocals of each of the diagonal entries of A_{diag}.
2. Define A_{off} to be the $n \times n$ matrix of the off-diagonal entries of A.
3. Let $\mathbf{u}_0 \leftarrow A_{\text{diag}}^{-1}\mathbf{v}$ and $k \leftarrow 0$.
4. If $k > N$, we have iterated N times, so stop and return signalling a failure to converge.
5. Set $\mathbf{u}_{k+1} \leftarrow A_{\text{diag}}^{-1}\left(\mathbf{v} - A_{\text{off}}\mathbf{u}_k\right)$.
6. If $\left\|\mathbf{u}_{k+1} - \mathbf{u}_k\right\|_2 < \varepsilon_{\text{step}}$, return $\mathbf{u}_{k+1}$.
7. Increment k and return to Step 2.

Note that if A is a sparse matrix (most entries are zero and stored using a sparse-matrix representation), then it is reasonable to calculate $A_{\text{diag}}^{-1}A_{\text{off}}$ first and then replace Step 5 by:

5′. Set $\mathbf{u}_{k+1} \leftarrow \mathbf{u}_0 - \left(A_{\text{diag}}^{-1}A_{\text{off}}\right)\mathbf{u}_k$.