

$$\begin{bmatrix} 2 & 4 & 2 \\ 4 & -10 & 2 \\ 1 & 2 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 6 \\ -10 \\ 9 \end{bmatrix}$$

$$\sim A = \left(\begin{array}{ccc|c} 2 & 4 & 2 & 6 \\ 4 & -10 & 2 & -10 \\ 1 & 2 & 4 & 9 \end{array} \right) \begin{array}{l} (R_2 - 2R_1) \rightarrow (R_2) \\ (R_3 - \frac{1}{2}R_1) \rightarrow (R_3) \end{array}$$

$$\sim \left(\begin{array}{ccc|c} 2 & 4 & 2 & 6 \\ 0 & -18 & -2 & -22 \\ 0 & 0 & 3 & 6 \end{array} \right) \Rightarrow \begin{cases} 2x_1 + 4x_2 + 2x_3 = 6 \\ -18x_2 - 2x_3 = -22 \\ 3x_3 = 6 \end{cases}$$

$$\Rightarrow \begin{cases} x_1 = \frac{1}{2}(6 - 2x_3 - 4x_2) = \frac{1}{2}(6 - 4 - 4) = -1 \\ x_2 = \frac{1}{-18}(-22 + 2x_3) = 1 \\ x_3 = 2 \end{cases} \quad X = \begin{bmatrix} -1 \\ 1 \\ 2 \end{bmatrix}$$

$$\sim A = \left(\begin{array}{ccc|c} 2 & 4 & 2 & 6 \\ 4 & -10 & 2 & -10 \\ 1 & 2 & 4 & 9 \end{array} \right) \sim \left(\begin{array}{ccc|c} 4 & -10 & 2 & -10 \\ 2 & 4 & 2 & 6 \\ 1 & 2 & 4 & 9 \end{array} \right) \begin{array}{l} (R_1) \leftrightarrow (R_2) \end{array}$$

$$\begin{array}{l} (R_2 - \frac{1}{2}R_1) \rightarrow R_2 \\ (R_3 - \frac{1}{4}R_1) \rightarrow R_3 \end{array} \quad \sim A \sim \left(\begin{array}{ccc|c} 4 & -10 & 2 & -10 \\ 0 & 9 & 1 & 17 \\ 0 & \frac{9}{2} & \frac{7}{2} & \frac{23}{2} \end{array} \right)$$

$$(2R_3) \rightarrow (R_3) \quad \sim A = \left(\begin{array}{ccc|c} 4 & -10 & 2 & -10 \\ 0 & 9 & 1 & 17 \\ 0 & 9 & 7 & 23 \end{array} \right) \begin{array}{l} (R_3 - R_2) \end{array}$$

$$\sim \tilde{A} = \left(\begin{array}{ccc|c} 4 & -10 & 2 & -10 \\ 0 & 9 & 1 & 17 \\ 0 & 0 & 6 & 12 \end{array} \right)$$

$$s_i = \max_{j=1, n} |a_{ij}| \text{ or } s_i = \sum_{j=1}^n |a_{ij}|, i=1, n$$

$$\tilde{A} = \left(\begin{array}{ccc|c} 2 & 4 & 2 & 6 \\ 4 & -10 & 2 & -10 \\ 1 & 2 & 4 & 9 \end{array} \right) \quad s = [8, 16, 7]$$

$$\left[\begin{array}{ccc} 2 & 4 & 1 \\ 8 & 16 & 7 \end{array} \right] = \left[\begin{array}{ccc} |a_{j+1}| \\ s_j \end{array} \right]$$

$$= \left[\begin{array}{ccc} 1 & 1 & 1 \\ 4 & 4 & 7 \end{array} \right]$$

$$n=1$$

$$\left(\begin{array}{ccc|c} 2 & 4 & 2 & 6 \\ 0 & -18 & -2 & -22 \\ 0 & 4 & 3 & 6 \end{array} \right) \quad \left[\begin{array}{ccc} +18 & 4 \\ -18 & 7 \end{array} \right]$$

$$s = [20, 7]$$

$$\left[\begin{array}{ccc} |a_{j+1}| \\ s_j \end{array} \right] = \left[\begin{array}{ccc} 9 & 4 \\ 20 & 7 \end{array} \right]$$

$$\tilde{A} = \left(\begin{array}{ccc|c} 2 & 4 & 2 & 6 \\ 4 & -10 & 2 & -10 \\ 1 & 2 & 4 & 9 \end{array} \right) \quad (R_1) \leftrightarrow (R_2)$$

$$(C_1) \leftrightarrow (C_2) \quad R_3 + \frac{7}{5} R_1$$

$$\tilde{A} = \left(\begin{array}{ccc|c} 4 & 2 & 2 & 6 \\ -10 & 4 & 2 & -10 \\ 2 & 1 & 4 & 9 \end{array} \right) \sim \left(\begin{array}{ccc|c} -10 & 4 & 2 & -10 \\ 4 & 2 & 2 & 6 \\ 2 & 1 & 4 & 9 \end{array} \right)$$

$$x' = [x_2 \quad x_1 \quad x_3]$$

$$x'' = [x_2 \quad x_3 \quad x_1]$$

$$\sim \left(\begin{array}{ccc|c} -10 & 4 & 2 & -10 \\ 0 & 18 & 14 & 2 \\ 0 & 5 & 12 & 7 \end{array} \right)$$

$$x^M = \begin{bmatrix} 1 & 2 & -1 \end{bmatrix}$$

$$x^{II} = \begin{bmatrix} x_2 & x_3 & x_1 \end{bmatrix} \Rightarrow X = \begin{bmatrix} -1 & 1 & 2 \end{bmatrix}^T$$

$$A = L \cdot V$$

$$A = \left[\begin{array}{c|cc} \hline 2 & 4 & 2 \\ \hline 4 & -10 & 2 \\ \hline 1 & 2 & 4 \\ \hline \end{array} \right]$$

$$a_{11} = 2 \quad v = \begin{bmatrix} 4 \\ 1 \end{bmatrix}$$

$$w^* = \begin{bmatrix} 4 \\ 2 \end{bmatrix}$$

$$A' = \begin{bmatrix} -10 & 2 \\ 2 & 4 \end{bmatrix}$$

$$\tilde{A} \sim \left[\begin{array}{c|cc} \hline 2 & 4 & 2 \\ \hline 2 & -18 & -2 \\ \hline 1/2 & 0 & 3 \\ \hline \end{array} \right]$$

Schritt I:

$$A' - v \cdot w^* / a_{11} =$$

$$\tilde{A} \sim \left[\begin{array}{c|cc} \hline 2 & 4 & 2 \\ \hline 2 & -18 & -2 \\ \hline 1/2 & 0 & 3 \\ \hline \end{array} \right] = \begin{bmatrix} -10 & 2 \\ 2 & 4 \end{bmatrix} - \frac{1}{2} \cdot \begin{bmatrix} 4 \\ 1 \end{bmatrix} \begin{bmatrix} 4 & 2 \end{bmatrix}$$

$$\tilde{A} \sim \left[\begin{array}{c|cc} \hline 2 & 4 & 2 \\ \hline 2 & -18 & -2 \\ \hline 1/2 & 0 & 3 \\ \hline \end{array} \right] = \begin{bmatrix} -10 & 2 \\ 2 & 4 \end{bmatrix} - \frac{1}{2} \cdot \begin{bmatrix} 18 & 8 \\ 4 & 2 \end{bmatrix}$$

Schritt II:

$$3 + \frac{1}{-18} \cdot 0 \cdot (-2) = 3 \Rightarrow \begin{bmatrix} -18 & -2 \\ 0 & 3 \end{bmatrix}$$

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1/2 & 0 & 1 \end{bmatrix}$$

$$V = \begin{bmatrix} 2 & 4 & 2 \\ 0 & -18 & -2 \\ 0 & 0 & 3 \end{bmatrix}$$

$$LU = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 2 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 4 & 2 \\ 0 & -18 & -2 \\ 0 & 0 & 3 \end{bmatrix}$$

$$= \begin{bmatrix} 2 & 4 & 2 \\ 4 & -10 & 2 \\ 1 & 2 & 4 \end{bmatrix} = A \quad \checkmark$$

$$Ax = b \Leftrightarrow \underbrace{LU}_{\tilde{y}} x = b \Leftrightarrow \begin{cases} Ly = b \\ Ux = y \end{cases}$$

$$Ly = b \Leftrightarrow \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1/2 & 0 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 6 \\ -10 \\ 9 \end{bmatrix} \Rightarrow$$

$$\Leftrightarrow \begin{cases} y_1 = 6 \\ 2y_1 + y_2 = -10 \\ \frac{1}{2}y_1 + y_3 = 9 \end{cases} \Rightarrow \begin{cases} y_1 = 6 \\ y_2 = -22 \\ y_3 = 6 \end{cases}$$

$$Ux = y \Leftrightarrow \begin{bmatrix} 2 & 4 & 2 \\ 0 & -18 & -2 \\ 0 & 0 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 6 \\ -22 \\ 6 \end{bmatrix} \Rightarrow$$

$$\Leftrightarrow \begin{cases} 2x_1 + 4x_2 + 2x_3 = 6 \\ -18x_2 - 2x_3 = -22 \\ 3x_3 = 6 \end{cases} \Rightarrow \begin{cases} x_1 = -1 \\ x_2 = 1 \\ x_3 = 2 \end{cases}$$

$$PA = LU$$

$$P = (1 \ 2 \ 3)^T \quad P = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$A \sim \begin{bmatrix} 2 & 4 & 2 \\ 4 & -10 & 2 \\ 1 & 2 & 4 \end{bmatrix} \xrightarrow{(R_1) \leftrightarrow (R_2)} \left[\begin{array}{ccc|ccc} 4 & -10 & 2 & 1 & 0 & 0 \\ 2 & 4 & 2 & 0 & 1 & 0 \\ 1 & 2 & 4 & 0 & 0 & 1 \end{array} \right], \quad P \sim \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix}$$

$$\begin{aligned} \text{Schritt: } & \begin{bmatrix} 4 & 2 \\ 2 & 4 \end{bmatrix} - \frac{1}{4} \begin{bmatrix} 2 \\ 1 \end{bmatrix} \cdot \begin{bmatrix} -10 & 2 \end{bmatrix} = \\ & = \begin{bmatrix} 4 & 2 \\ 2 & 4 \end{bmatrix} - \frac{1}{4} \begin{bmatrix} -20 & 4 \\ -10 & 2 \end{bmatrix} = \\ & = \begin{bmatrix} 4 & 2 \\ 2 & 4 \end{bmatrix} - \begin{bmatrix} -5 & 1 \\ -9/2 & 1/2 \end{bmatrix} = \\ & = \begin{bmatrix} 9 & 1 \\ 9/2 & 7/2 \end{bmatrix} \end{aligned}$$

$$A \sim \left[\begin{array}{ccc|ccc} 4 & -10 & 2 & 1 & 0 & 0 \\ 7/2 & 9 & 1 & 0 & 1 & 0 \\ 1/4 & 9/2 & 7/2 & 0 & 0 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|ccc} 4 & -10 & 2 & 1 & 0 & 0 \\ 7/2 & 9 & 1 & 0 & 1 & 0 \\ 1/4 & 9/2 & 7/2 & 0 & 0 & 1 \end{array} \right] \sim$$

$$\sim \left[\begin{array}{ccc|ccc} 4 & -10 & 2 & 1 & 0 & 0 \\ 7/2 & 9 & 1 & 0 & 1 & 0 \\ 1/4 & 7/2 & 3 & 0 & 0 & 1 \end{array} \right] \quad \text{Schritt: } \frac{7}{2} - \frac{1}{4} \cdot \frac{9}{2} \cdot 1 = 3$$

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 1/2 & 1 & 0 \\ 1/4 & 7/2 & 1 \end{bmatrix} \quad U = \begin{bmatrix} 4 & -10 & 2 \\ 0 & 9 & 1 \\ 0 & 0 & 3 \end{bmatrix}$$

$$PA = LU$$

P.1) $Ax = b$ Suppose $\frac{9}{2} > 9$: $(P_2) \leftrightarrow (P_3)$,
 $P = \begin{bmatrix} 2 & 3 & 7 \end{bmatrix}$

$$\tilde{A} = \left(\begin{array}{ccc|ccc} 4 & -10 & 2 & & & \\ \hline 7/4 & 9/2 & 7/2 & & & \\ \hline 7/2 & 9 & 7 & & & \end{array} \right)$$

$$\text{Ex: } 7 - \frac{2}{9} \cdot 9 \cdot \frac{7}{2} = -6$$

$$\tilde{A} \rightarrow \left(\begin{array}{ccc|ccc} 4 & -10 & 2 & & & \\ \hline 7/4 & 9/2 & 7/2 & & & \\ \hline 7/2 & 2 & -6 & & & \end{array} \right)$$

$$L = \begin{pmatrix} 7 & 0 & 0 \\ 7/4 & 1 & 0 \\ 7/2 & 2 & 1 \end{pmatrix}, V = \begin{pmatrix} 4 & -10 & 2 \\ 0 & 9/2 & 7/2 \\ 0 & 0 & -6 \end{pmatrix}$$

$$LV = \begin{pmatrix} 7 & 0 & 0 \\ 7 & 2 & 4 \\ 2 & 4 & 2 \end{pmatrix}$$

$$PA = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 2 & 4 & 2 \\ 4 & -10 & 2 \\ 7 & 2 & 4 \end{pmatrix} = \begin{pmatrix} 4 & -10 & 2 \\ 2 & 4 & 2 \\ 7 & 2 & 4 \end{pmatrix}$$

$$= \begin{pmatrix} 4 & -10 & 2 \\ 7 & 2 & 4 \\ 2 & 4 & 2 \end{pmatrix}$$

$$P.1) Ax = b \Rightarrow PAx = Pb \Rightarrow \underbrace{LV}_{\tilde{y}} x = \begin{bmatrix} -10 \\ 9 \\ 6 \end{bmatrix}$$

$$\begin{cases} Ly = \begin{bmatrix} -10 & 9 & 6 \end{bmatrix}^T \\ Vx = y \end{cases}$$

$$f: \mathbb{R} \rightarrow \mathbb{R}, f \in C^2[-1, 1]$$

$$a) (Pf)(x) = ?$$

$$\begin{aligned} x_0 &= -1, & f(-1) \\ x_1 &= 1, & f(1) \\ n &= 2 \end{aligned}$$

$$\begin{aligned} (Pf)(-1) &= f(-1) \\ (Pf)(1) &= f(1) \end{aligned}$$

$$(Pf)(x) = Lf(x) = l_0(x) \cdot f(-1) + l_1(x) \cdot f(1)$$

$$l_i = \prod_{\substack{j=0 \\ j \neq i}}^n \frac{x - x_j}{x_i - x_j}$$

$$l_0 = \frac{x - x_1}{x_0 - x_1} = \frac{x - 1}{-2} = \frac{1-x}{2}$$

$$l_1 = \frac{x - x_0}{x_1 - x_0} = \frac{x + 1}{2}$$

$$(Pf)(x) = \frac{1-x}{2} \cdot f(-1) + \frac{x+1}{2} \cdot f(1)$$

$$(Pf)(-1) = \frac{1-(-1)}{2} \cdot f(-1) + 0 \cdot f(1) = f(-1) \checkmark$$

$$(Pf)(1) = 0 \cdot f(-1) + \frac{1+1}{2} \cdot f(1) = f(1) \checkmark$$

$$b) \int_{-1}^1 (Pf)(x) dx \sim \int_{-1}^1 f(x) dx$$

$$\int_{-1}^1 (Pf)(x) dx = \int_{-1}^1 \left(\frac{1-x}{2} f(-1) + \frac{x+1}{2} f(1) \right) dx =$$

$$= \frac{1}{2} f(-1) \int_{-1}^1 (1-x) dx + \frac{1}{2} f(1) \int_{-1}^1 (x+1) dx =$$

$$= f(-1) + f(1)$$

$$\int_{-1}^1 f(x) dx = \int_{-1}^1 (Pf)(x) dx + Rf$$

$$Rf = \int_{-1}^1 f(x) dx - \int_{-1}^1 (Pf)(x) dx = \int_{-1}^1 f(x) dx - f(-1) - f(1)$$

$$Re_k \quad e_k = \{x^k\}_{k=0,1,2,\dots}$$

$$Re_0 = \int_{-1}^1 x^0 dx - \frac{f(-1) - f(1)}{(-1)^0 - 1^0} = 2 - 1 - 1 = 0$$

$$Re_1 = \int_{-1}^1 x^1 dx - \frac{f(-1) - f(1)}{(-1)^1 - 1^1} = 0 + 1 - 1 = 0$$

$$\int_{-1}^1 x dx = \frac{x^2}{2} \Big|_{-1}^1 = \frac{1}{2} - \frac{1}{2} = 0$$

$$Re_2 = \int_{-1}^1 x^2 dx - \frac{f(-1) - f(1)}{(-1)^2 - 1^2} =$$

$$= \frac{x^3}{3} \Big|_{-1}^1 = \frac{1^3}{3} - \frac{(-1)^3}{3} = \frac{2}{3}$$

$$= \frac{2}{3} - 1 - 1 = -\frac{4}{3} \neq 0 \Rightarrow \text{The degree of } p(x)$$

$$\text{is } d=1$$

$$P \sim C^n[a, b] \quad f \in C^2[a, b]$$

$$c) L: H^n[a, b] \rightarrow \mathbb{R}, \text{ if } \ker L = \mathbb{P}_{n-1}$$

In this case, $L = R$, if $\ker R = \mathbb{P}_1$

$$Lf = \int_a^b K_n(t) f^{(n)}(t) dt \quad \left[z_+ = \begin{cases} z, & z > 0 \\ 0, & z \leq 0 \end{cases} \right]$$

$$\text{In this case: } Rf = \int_{-1}^1 K_2(t) f''(t) dt$$

$$K_n(t) = \frac{1}{(n-1)!} L[(\cdot - t)_+^{n-1}]$$

$$\text{In this case: } K_2(t) = \frac{1}{2} R((\cdot - t)_+) =$$

$$= \frac{1}{2}$$

$$K_n(x, t) = \frac{1}{(n-1)!} L[(x - t)_+^{n-1}]$$

$$K_2(x, t) = \frac{1}{2!} R((x - t)_+) =$$

$$= \int_{-1}^1 (-t)_+ dt - (-(-1))_+ - (-0)_+$$