

6.1 a

$$\begin{pmatrix} A_{00} & A_{01} & 0 \\ A_{10}^T & A_{11} & A_{12}^T \\ 0 & A_{21} & A_{22} \end{pmatrix} = \begin{pmatrix} L_{00} & 0 & 0 \\ A_{10}^T & I & 0 \\ 0 & A_{21} & L_{22} \end{pmatrix} \begin{pmatrix} D_{00} & 0 & 0 \\ 0 & d_1 & 0 \\ 0 & 0 & D_{22} \end{pmatrix} \begin{pmatrix} L_{00}^T & A_{01}^T & 0 \\ 0 & I & A_{12}^T \\ 0 & 0 & L_{22}^T \end{pmatrix}$$

$$A_{00} = L_{00} D_{00} L_{00}^T$$

$$\begin{pmatrix} D_{00} L_{00}^T & D_{00} A_{01}^T & 0 \\ 0 & d_1 & d_1 A_{12}^T \\ 0 & 0 & D_{22} L_{22}^T \end{pmatrix}$$

$$\begin{pmatrix} A_{00} & A_{01} & 0 \\ A_{10}^T & A_{11} & A_{12}^T \\ 0 & A_{21} & A_{22} \end{pmatrix} = \begin{pmatrix} L_{00} D_{00} L_{00}^T & L_{00} D_{00} A_{01}^T & 0 \\ A_{10}^T D_{00} L_{00}^T & A_{10}^T D_{00} A_{01}^T + d_1 & d_1 A_{12}^T \\ 0 & A_{21} d_1 & L_{22} D_{22} L_{22}^T \end{pmatrix}$$

$$\begin{pmatrix} A_{00} & A_{01} & 0 \\ A_{10}^T & A_{11} & A_{12}^T \\ 0 & A_{21} & A_{22} \end{pmatrix} = \begin{pmatrix} U_{00} & U_{01} & 0 \\ 0 & I & U_{12} \\ 0 & 0 & U_{22} \end{pmatrix} \begin{pmatrix} E_{00} & 0 & 0 \\ 0 & \epsilon_1 & 0 \\ 0 & 0 & E_{22} \end{pmatrix} \begin{pmatrix} U_{00}^T & 0 & 0 \\ U_{12}^T & I & 0 \\ 0 & U_{22}^T & U_{21}^T \end{pmatrix}$$

$$\begin{pmatrix} U_{00} E_{00} U_{00}^T & \epsilon_1 U_{01} & 0 \\ \epsilon_1 U_{12}^T & \epsilon_1 + U_{12}^T E_{11} U_{12} & U_{12}^T E_{12} U_{22}^T \\ 0 & U_{22} E_{22} U_{22}^T & U_{22} E_{21} U_{21}^T \end{pmatrix} \begin{pmatrix} E_{00} U_{00}^T & 0 & 0 \\ \epsilon_1 U_{12}^T & \epsilon_1 & 0 \\ 0 & \epsilon_2 U_{22}^T & E_{22} U_{21}^T \end{pmatrix}$$

$$\begin{pmatrix} L_{00} & \emptyset & \emptyset \\ \lambda_{10e1}^T & 1 & v_{12e2}^T \\ \emptyset & \emptyset & E_{22} \end{pmatrix} \begin{pmatrix} D_{00} & 0 & 0 \\ \emptyset & \phi_1 & \emptyset \\ \emptyset & \emptyset & E_{22} \end{pmatrix} \begin{pmatrix} L_{00}^T & \lambda_{10e1} & \emptyset \\ \emptyset & 1 & \emptyset \\ \emptyset & v_{12e2} & V_{22}^T \end{pmatrix}$$

$$\star \begin{pmatrix} D_{00} L_{00}^T & D_{00} \lambda_{10e1} & \emptyset \\ \emptyset & \phi_1 & \emptyset \\ \emptyset & E_{22} v_{12e2} & E_{22} V_{22}^T \end{pmatrix}$$

$$\begin{pmatrix} L_{00} D_{00} L_{00}^T & L_{00} D_{00} \lambda_{10e1} & \emptyset \\ \lambda_{10e1}^T D_{00} L_{00}^T & \lambda_{10e1}^T D_{00} \lambda_{10e1} + \phi + v_{12e2}^T E_{22} v_{12e2} & v_{12e2}^T E_{22} V_{22}^T \\ \emptyset & V_{22}^T E_{22} v_{12e2} & V_{22}^T E_{22} V_{22}^T \end{pmatrix}$$

$$\begin{aligned} d_{11} &= \lambda_{10e1}^T D_{00} \lambda_{10e1} + d_1 \\ d_{11} &= \epsilon_1 + v_{12e2}^T E_{22} v_{12e2} \\ d_{11} &= \lambda_{10e1}^T D_{00} \lambda_{10e1} + \phi + v_{12e2}^T E_{22} v_{12e2} \end{aligned}$$

$$d_{11} = d_{11} - d_1 + \phi + d_{11} - \epsilon_1$$

$$\cancel{d_{11}} - \cancel{d_{11}} - d_{11} = -d_1 + \phi - \epsilon_1$$

$$-d_{11} = -d_1 + \phi - \epsilon_1$$

$$\boxed{\phi = d_1 + \epsilon_1 - d_{11}}$$

6.1b

$$\phi = d_1 + \underbrace{\epsilon_1 - d_{11}}_{\substack{\text{1 flop} \\ \text{1 flop}}}$$

$$d_{11} = \lambda_{10e1}^T D_{00} \lambda_{10e1} + d_1$$

$$d_{11} = \epsilon_1 + v_{12e2}^T E_{22} v_{12e2}$$

$$3 \text{ flops} = d_1 = d_{11} - (\lambda_{10e1}^T D_{00} \lambda_{10e1})$$

$$3 \text{ flops} = \epsilon_1 = d_{11} - v_{12e2}^T E_{22} v_{12e2}$$

Cost of computing $O(1)$
one fused reduction

6.1c

$$\begin{pmatrix} \phi_{00} & \phi & \phi \\ \phi & \phi & \phi \\ \phi & \phi & \phi_{nn} \end{pmatrix}$$

n potential ϕ

Cost of computing them all

$O(n)$