

## Step-1

Consider the symmetric matrices  $A = \begin{bmatrix} 1 & 2 & 0 \\ 2 & 6 & 4 \\ 0 & 4 & 11 \end{bmatrix}$  and  $A = \begin{bmatrix} a & b \\ b & c \end{bmatrix}$ .

The objective is to decompose these matrices as  $LDL^T$ .

## Step-2

Consider first matrix  $A = \begin{bmatrix} 1 & 2 & 0 \\ 2 & 6 & 4 \\ 0 & 4 & 11 \end{bmatrix}$

Change this matrix by row operations into upper triangular matrix.

Add  $-2$  times row 1 to row 2 then matrix will be;

$$\begin{bmatrix} 1 & 2 & 0 \\ 0 & 2 & 4 \\ 0 & 4 & 11 \end{bmatrix}$$

Add  $-2$  times row 2 to row 3 then matrix will be;

$$\begin{bmatrix} 1 & 2 & 0 \\ 0 & 2 & 4 \\ 0 & 0 & 3 \end{bmatrix}$$

So this is an upper triangular matrix  $U$ .

## Step-3

Now factor matrix  $U$  to get  $DU$  as;

$$\begin{aligned} U &= \begin{bmatrix} 1 & 2 & 0 \\ 0 & 2 & 4 \\ 0 & 0 & 3 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & 2 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{bmatrix} \\ &= DU \end{aligned}$$

## Step-4

Since matrix A is symmetric so lower matrix will be transpose of upper matrix.

So,

$$\begin{bmatrix} 1 & 2 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{bmatrix}^T = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 0 & 2 & 1 \end{bmatrix}$$

So this lower triangular matrix  $L$ .

Thus, the symmetric factorization of matrix  $A = LDL^T$  is;

$$\begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 0 & 2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & 2 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{bmatrix}$$

## Step-5

Now take second symmetric matrix;

$$A = \begin{bmatrix} a & b \\ b & c \end{bmatrix}$$

Now apply row operations to get upper triangular matrix.

Add  $\left(-\frac{b}{a}\right)$  times row 1 to row 2;

$$\begin{bmatrix} a & b \\ 0 & c - \frac{b^2}{a} \end{bmatrix}$$

This is an upper triangular matrix.

## Step-6

Now factor this matrix as;

$$\begin{bmatrix} a & b \\ 0 & c - \frac{b^2}{a} \end{bmatrix} = \begin{bmatrix} a & 0 \\ 0 & c - \frac{b^2}{a} \end{bmatrix} \begin{bmatrix} 1 & \frac{b}{a} \\ 0 & 1 \end{bmatrix}$$

This is of form  $DU$ .

Since matrix  $A$  is symmetric so transpose of this upper triangular matrix  $U$  will give lower triangular matrix.

$$\begin{bmatrix} 1 & \frac{b}{a} \\ 0 & 1 \end{bmatrix}^T = \begin{bmatrix} 1 & 0 \\ \frac{b}{a} & 1 \end{bmatrix}$$

Therefore, the factor is;

$$\begin{aligned} A &= \begin{bmatrix} a & b \\ b & c \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 \\ \frac{b}{a} & 1 \end{bmatrix} \begin{bmatrix} a & 0 \\ 0 & c - \frac{b^2}{a} \end{bmatrix} \begin{bmatrix} 1 & \frac{b}{a} \\ 0 & 1 \end{bmatrix} \\ &= LDU \\ &= LDL^T \end{aligned}$$

Hence, the symmetric factorization  $A = LDL^T$  is  $\boxed{\begin{bmatrix} 1 & 0 \\ \frac{b}{a} & 1 \end{bmatrix} \begin{bmatrix} a & 0 \\ 0 & c - \frac{b^2}{a} \end{bmatrix} \begin{bmatrix} 1 & \frac{b}{a} \\ 0 & 1 \end{bmatrix}}$