

Step-1

4764-1.6-19P AID: 124

RID: 232

$$A = \begin{bmatrix} 1 & 3 & 5 \\ 3 & 12 & 18 \\ 5 & 18 & 30 \end{bmatrix}$$

Given matrix is

We have to compute the symmetric LDL^T factorization of A .

Step-2

$$A = \begin{bmatrix} 1 & 3 & 5 \\ 3 & 12 & 18 \\ 5 & 18 & 30 \end{bmatrix}$$

We have

Subtracting 3 times row 1 from row 2 and 5 times row 1 from row 3 gives

$$A \approx \begin{bmatrix} 1 & 3 & 5 \\ 0 & 3 & 3 \\ 0 & 3 & 5 \end{bmatrix}$$

Subtracting row 2 from row 3 gives

$$A \approx \begin{bmatrix} 1 & 3 & 5 \\ 0 & 3 & 3 \\ 0 & 0 & 2 \end{bmatrix}$$

Step-3

Here the pivot positions are ^{1,3,2}.

Applying the same row operations reversely on the identity matrix gives L .

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 5 & 0 & 1 \end{bmatrix}$$

Adding 3 times row 1 to row 2 and 5 times row 1 to row 3 gives

$$L \approx \begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 5 & 1 & 1 \end{bmatrix}$$

Adding row 2 to row 3 gives

$$L^T = \begin{bmatrix} 1 & 3 & 5 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

Now the transpose of L is

Step-4

Since the pivots are 1, 3, and 2.

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

So the matrix D is

$$A = \begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 5 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 2 \end{bmatrix} \begin{bmatrix} 1 & 3 & 5 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}.$$

Hence the LDL^T factorization of A is

Step-5

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

Given matrix is

$$A \approx \begin{bmatrix} a & b \\ 0 & d - \frac{bc}{a} \end{bmatrix}$$

Subtracting $\left(\frac{c}{a}\right)$ times row 1 from row 2 gives

Step-6

Applying the same row operations reversely on the identity matrices gives L .

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

Adding $\left(\frac{b}{a}\right)$ times row 1 to row 2 gives

Step-7

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

The transpose of the matrix L is

Step-8

The pivots are a and $d - \frac{bc}{a}$

$$D = \begin{bmatrix} a & 0 \\ 0 & d - \frac{bc}{a} \end{bmatrix}$$

So the matrix D is

$$A = \begin{bmatrix} 1 & 0 \\ \frac{b}{a} & 1 \end{bmatrix} \begin{bmatrix} a & 0 \\ 0 & d - \frac{cb}{a} \end{bmatrix} \begin{bmatrix} 1 & \frac{b}{a} \\ 0 & 1 \end{bmatrix}$$

Hence the LDL^T factorization of A is