

$$\underbrace{\begin{bmatrix} b_1 & c_1 & 0 & \dots & 0 \\ a_2 & b_2 & c_2 & \dots & 0 \\ 0 & \dots & \dots & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & \dots & a_{n-1} & b_{n-1} & c_n \end{bmatrix}}_{\text{known}} = \underbrace{\begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ l_2 & 1 & 0 & \dots & 0 \\ 0 & l_3 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & 0 & l_n & 1 \end{bmatrix}}_{\text{unknown}} \begin{bmatrix} T_1 & c_1 & 0 & \dots & 0 \\ 0 & T_2 & c_2 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & 0 & T_{n-1} & c_{n-1} \\ 0 & \dots & 0 & 0 & T_n \end{bmatrix}$$

$$b_1 = T_1$$

known

unknown

$$b_1 = T_1$$

$\{T_1 \text{ IS KNOWN EXISTENCE}\}$

$k=2, \dots, n$

$$a_k = l_k T_1 \quad a_k = l_k T_{k-1} \quad l_k = \frac{a_k}{T_{k-1}}$$

$$b_k = l_k c_1 + T_2 \quad b_k = l_k c_{k-1} + T_k \quad T_k = b_k - l_k c_{k-1} \quad k=2, \dots, n$$

From l_k we can find T_k