

Ex 7.1

First we pick $\begin{pmatrix} x_0 \\ x_1 \\ x_2 \end{pmatrix}$ so

$$\begin{bmatrix} L_{00}^T & \lambda_{10} e_L & 0 \\ 0 & 1 & 0 \\ 0 & v_{12} e_F^T & v_{22}^T \end{bmatrix} \begin{bmatrix} x_0 \\ x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

$$L_{00}^T x_0 + \lambda_{10} e_L x_1 = 0$$

$$x_1 = 1$$

$$v_{12} e_F^T x_1 + v_{22}^T x_2 = 0$$

This give us

$$L_{00}^T x_0 = -\lambda_{10} e_L \quad (1)$$

$$v_{22}^T x_2 = -v_{12} e_F^T \quad (2)$$

Then the original equation become :

$$\begin{bmatrix} L_{00} & 0 & 0 \\ \lambda_{10} e_L^T & 1 & v_{12} e_F^T \\ 0 & 0 & v_{22} \end{bmatrix} \begin{bmatrix} x_0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \bar{e}_{12} \end{bmatrix} \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

History

Since L_{00} , U_{00} are bidiagonal, x_0 , x_k can be computed by solving ① and ⑤

L_{00} has size $k \times k$ therefore x_0 can be solved in $O(k)$ flops.

U_{22} is $(n-k-1) \times (n-k-1)$ so solving x_1 require $O(n-k-1)$

Overall compute x need $O(n-1)$ flop.

Finally, for each eigenvalues

$B - \lambda_i I$ takes $O(n)$, $L D L^T$ needs $O(n)$ flops
 $U E U^T$ needs $O(n)$ flops. Find smallest ϕ_i needs
 $O(n)$ flops, compute eigenvalue from twisted factorization
takes $O(n)$ flops.

The total cost is $n \times O(n) = \boxed{O(n^2) \text{ flops}}$