

Ex 6.1

Multiply out  $A = LDL^T$

$$\Rightarrow \begin{bmatrix} A_{00} & \lambda_{01} e_L & 0 \\ \lambda_{01} e_L^T & \alpha_{11} & \lambda_{21} e_F^T \\ 0 & \lambda_{21} e_F & A_{22} \end{bmatrix} = \begin{bmatrix} L_{00} & 0 & 0 \\ \lambda_{01} e_L^T & 1 & 0 \\ 0 & \lambda_{21} e_F & L_{22} \end{bmatrix} \begin{bmatrix} D_{00} & 0 & 0 \\ 0 & \delta_1 & 0 \\ 0 & 0 & D_{22} \end{bmatrix} \begin{bmatrix} L_{00}^T & \lambda_{01} e_L & 0 \\ 0 & 1 & \lambda_{21} e_F^T \\ 0 & 0 & L_{22}^T \end{bmatrix}$$

$$= \begin{bmatrix} L_{00} & 0 & 0 \\ \lambda_{01} e_L^T & 1 & 0 \\ 0 & \lambda_{21} e_F & L_{22} \end{bmatrix} \begin{bmatrix} L_{00}^T & \lambda_{01} D_{00} e_L & 0 \\ 0 & \delta_1 & \lambda_{21} \delta_1 e_F^T \\ 0 & 0 & D_{22} L_{22}^T \end{bmatrix}$$

After multiplication, we will result  $\alpha_{11}$  as

$$\boxed{\alpha_{11} = \lambda_{01}^2 D_{00} e_L e_L^T + \delta_1} \Rightarrow \textcircled{1}$$

Also, we can multiply  $A = U E U^T$

$$A = \begin{bmatrix} U_{00} & U_{01} e_L & 0 \\ 0 & 1 & U_{12} e_F^T \\ 0 & 0 & U_{22} \end{bmatrix} \begin{bmatrix} E_{00} & 0 & 0 \\ 0 & \varepsilon_1 & 0 \\ 0 & 0 & E_{22} \end{bmatrix} \begin{bmatrix} U_{00}^T & 0 & 0 \\ U_{01} e_L^T & 1 & 0 \\ 0 & U_{12} e_F & U_{22}^T \end{bmatrix}$$

$$= \begin{bmatrix} U_{00} E_{00} U_{00}^T + U_{01} \varepsilon_1 e_L e_L^T & U_{01} \varepsilon_1 e_L & 0 \\ \varepsilon_1 U_{01} e_L^T & \varepsilon_1 + U_{12}^2 e_F^T e_F E_{22} & U_{12} e_F^T E_{22} U_{22}^T \\ 0 & \dots & \dots \end{bmatrix}$$

$$\boxed{\alpha_{11} = \varepsilon_1 + U_{12}^2 e_F^T e_F E_{22}} \Rightarrow \textcircled{2}$$

Use the equation for twisted factorization.

$$A = \begin{bmatrix} L_{00} & 0 & 0 \\ \lambda_{01} e_L^T & 1 & U_{12} e_F^T \\ 0 & 0 & U_{22} \end{bmatrix} \begin{bmatrix} D_{00} & 0 & 0 \\ 0 & \delta_1 & 0 \\ 0 & 0 & E_{22} \end{bmatrix} \begin{bmatrix} L_{00} & 0 & 0 \\ \lambda_{01} e_L^T & 1 & U_{12} e_F^T \\ 0 & 0 & U_{22} \end{bmatrix}^T$$

$$\boxed{\alpha_{11} = \lambda_{01}^2 D_{00} e_L e_L^T + \delta_1 + U_{12}^2 e_F^T e_F E_{22}} \textcircled{3}$$

Use  $\textcircled{1}$ ,  $\lambda_{01}^2 D_{00} e_L e_L^T = \alpha_{11} - \delta_1$

use  $\textcircled{2}$ ,  $U_{12}^2 e_F^T e_F E_{22} = \alpha_{11} - \varepsilon_1$

We can convert ③ to

$$\alpha_{11} = (\alpha_{11} - \delta_1) + \phi_1 + (\alpha_{11} - \epsilon_1)$$

$$\phi_1 = \delta + \epsilon_1 - \alpha_{11}$$

2) Given we already have  $A = LDL^T = UEU^T$  we just need to calculate  $\phi$ , so its  $O(1)$

3) We need to participate and calculate  $\phi_i$  for  $n$  times therefore the complexity is  $O(n)$

Ex 7.1

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

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

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

$$x_1 = 1$$

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

This give us

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

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

Then the original equation become :

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

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