
```

function [L,p] = pchol(A, tol)
n = length(A);
p = 1:n;
d = diag(A);
tr = trace(A);
k = 1;
L=zeros(n);
    if tol < 0
        warning('wrong tolerance input');
        return
    end
while k <= n && tr >= tol
    [~,pivl] = max(d(k:n));
    p([pivl,k])=p([k,pivl]);
    L(p(k),k) = sqrt(d(p(k)));
    L(p(k+1:n),k)=A(p(k+1:n),p(k))./L(p(k),k);
    Lt = L';
    if k>1
        L(p(k+1:n),k)= L(p(k+1:n),k)-L(p(k
+1:n),1:k-1).*(Lt(p(k),1:k-1)/L(p(k),k));
    end
    Lpow2 = [];
    Lpow2 = [Lpow2, (L(p(k:n),k).^2)];
    % Lpow2 = Lpow2';
    d(p(k:n)) = d(p(k:n))- Lpow2;
    tr = trace(A-(L*L'));
    k = k+1;
end

end

```

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