

Matrix L^{-1} :

□ Decompositions:

$$u = \boxed{P} \cdot u + m$$

$$u = L \cdot m$$

} both decompositions
of the same vector u

$$\Rightarrow u - P \cdot u + m = L \cdot m$$

$$\Rightarrow P \cdot u = L \cdot m - m = (L - I) \cdot m$$

□ Solve both decompositions for m

$$\rightarrow m = u - P \cdot u = (I - P) \cdot u$$

$$m = L^{-1} \cdot u$$

} both equations
hold for the
same m

$$\Rightarrow \underbrace{(I - P)}_{\downarrow} \cdot u = \underbrace{L^{-1}}_{\downarrow} \cdot u$$

$$L^{-1} = (I - P)$$

where I is the identity matrix and P
is the matrix from the simple decomposition