

$$\begin{pmatrix} L_{00} & 0 & 0 \\ \lambda_{10} e_L^T & 1 & v_{12} e_F^T \\ 0 & 0 & U_{22} \end{pmatrix} \cdot \begin{pmatrix} D_{00} & 0 & 0 \\ 0 & \phi_1 & 0 \\ 0 & 0 & E_{22} \end{pmatrix} \cdot \begin{pmatrix} L_{00} & 0 & 0 \\ \lambda_{10} e_L^T & 1 & v_{12} e_F^T \\ 0 & 0 & U_{22} \end{pmatrix}^T$$

$$= \begin{pmatrix} L_{00} D_{00} & 0 & 0 \\ \lambda_{10} e_L^T D_{00} & \phi_1 & v_{12} e_F^T E_{22} \\ 0 & 0 & U_{22} E_{22} \end{pmatrix} \cdot \begin{pmatrix} L_{00} & 0 & 0 \\ \lambda_{10} e_L^T & 1 & v_{12} e_F^T \\ 0 & 0 & U_{22} \end{pmatrix}^T$$

$$= \begin{pmatrix} L_{00} D_{00} & 0 & 0 \\ \lambda_{10} e_L^T D_{00} & \phi_1 & v_{12} e_F^T E_{22} \\ 0 & 0 & U_{22} E_{22} \end{pmatrix} \cdot \begin{pmatrix} L_{00} & \lambda_{10} e_L & 0 \\ 0 & 1 & 0 \\ 0 & e_F v_{12}^T & U_{22} \end{pmatrix}$$

$$= \begin{pmatrix} L_{00} D_{00} L_{00} & 0 & 0 \\ \lambda_{10} e_L^T D_{00} L_{00} & \lambda_{10}^2 e_L^T e_L + \phi_1 & v_{12} e_F^T E_{22} U_{22} \\ 0 & U_{22} E_{22} e_F v_{12}^T & U_{22} E_{22} U_{22} \end{pmatrix}$$

$$\phi_1 = \alpha_{11} - \lambda_{10}^2 e_L^T e_L$$

b. What is the cost of computing one twisted factorization given that you have already computed the LDLT and UeVT factorizations?

$O(n)$ because the elements on the side of the matrix require $O(n)$ computations. All other elements require $O(1)$ because you have already computed them.

c. $O(n^3)$ for n twisted factorizations.