

(c) Provided ϕ_1 is chosen appropriately

$$A = \begin{pmatrix} A_{00} & \lambda_1 e_1 & 0 \\ \lambda_1 e_1 & \lambda_1 c_1 & 0 \\ 0 & \lambda_1 e_1 & A_{22} \end{pmatrix}, \quad L = \begin{pmatrix} L_{00} & 0 & 0 \\ \lambda_1 e_1 & 1 & 0 \\ 0 & \lambda_1 e_1 F & L_{22} \end{pmatrix}, \quad U = \begin{pmatrix} U_{00} & \lambda_1 e_1 & 0 \\ 0 & 1 & \lambda_1 c_1 F \\ 0 & 0 & U_{22} \end{pmatrix},$$

$$D = \begin{pmatrix} D_{00} & 0 & 0 \\ 0 & \delta_1 & 0 \\ 0 & 0 & D_{22} \end{pmatrix}, \quad D = \begin{pmatrix} E_{00} & 0 & 0 \\ 0 & \varepsilon_1 & 0 \\ 0 & 0 & E_{22} \end{pmatrix}$$

$$A = L D L^{-1}, \quad A = U D U^{-1} \quad \text{Show that } \phi_1 = \delta_1 + \varepsilon_1 - \alpha_{11}$$

$$L D L^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ \lambda_1 e_1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} D_{00} & 0 & 0 \\ \lambda_1 e_1 F & 0 & 0 \\ 0 & \lambda_1 e_1 F & D_{22} \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ \lambda_1 e_1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$A = \begin{pmatrix} D_{00} & 0 & 0 \\ \lambda_1 e_1 & D_{11} & 0 \\ 0 & 0 & D_{22} \end{pmatrix} \begin{pmatrix} L_{00} & \lambda_1 e_1 & 0 \\ 0 & 1 & \lambda_1 e_1 F \\ 0 & 0 & L_{22} \end{pmatrix}$$

$$A = \frac{D_{00} D_{11}}{\lambda_1 e_1 \lambda_1 c_1} \begin{pmatrix} L_{00} & \lambda_1 e_1 & 0 \\ \lambda_1 e_1 D_{00} & 1 & \lambda_1 e_1 F \\ 0 & \lambda_1 e_1 F & L_{22} \end{pmatrix} \begin{matrix} \xrightarrow{\text{cancel } \lambda_1 e_1} \\ \xrightarrow{\text{cancel } \lambda_1 c_1} \end{matrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & F \\ 0 & 0 & 0 \end{pmatrix}$$

$$\alpha_{11} = D_{22}(\lambda_1 e_1) D_{11}(\lambda_1 e_1) + \phi_1 + E_{12}(\lambda_1 e_1)(\lambda_1 c_1) \quad \xrightarrow{\text{cancel } \lambda_1 e_1}$$

$$-\alpha_{11} = d_1 + D_{22}(\lambda_1 e_1)(\lambda_1 c_1) \quad \xrightarrow{\text{cancel } \lambda_1 c_1}$$

$$\phi_1 = -d_1 + \phi + E_{12}(\lambda_1 e_1)(\lambda_1 c_1)$$

$$-\alpha_{11} = \varepsilon_1 + E_{12}(\lambda_1 e_1)(\lambda_1 c_1) \quad \xrightarrow{\text{cancel } \lambda_1 e_1}$$

$$-\alpha_{11} = -\delta_1 - \varepsilon_1 + \phi \quad \xrightarrow{\text{cancel } \lambda_1 c_1} \quad \phi_1 = \delta_1 + \varepsilon_1 - \alpha_{11}$$

- What is the cost of computing one twisted factorization given that you have already computed the LDL and UEL factorizations?

$O(n^2)$ should be the cost, as the diagonal matrices D and E remove the need to multiply them out as whole matrices. This leaves the bulk of the computation cost to be determined by L and U .

- What is the cost of computing all twisted factorization given that you have already computed the LDL and UEL factorizations?

$O(n^3)$, as the placement of ϕ , can increase the number of computations needed to finish a twisted factorization.

ϕ , shifts depending on the size of D_{22} and E_{22} .