

$$L D L^T \begin{pmatrix} x_0 \\ x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \quad \text{Hint choose } x_0, x_1, x_2 \text{ so that equals } \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$$

$$L^T \begin{pmatrix} x_0 \\ x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \quad \begin{matrix} L_{00} x_0 + \lambda_{10} e_L^T x_1 = 0 \\ \boxed{x_1 = 1} \\ V_{12} e_F^T x_1 + U_{22} x_2 = 0 \end{matrix}$$

$$\begin{aligned} (L_{00} x_0) + (\lambda_{10} e_L^T) &= 0 \Rightarrow x_0 = \frac{-\lambda_{10} e_L^T}{L_{00}} \\ (V_{12} e_F^T) + (U_{22} x_2) &= 0 \Rightarrow x_2 = \frac{-V_{12} e_F^T}{U_{22}} \end{aligned}$$

$$\begin{pmatrix} L_{00} & \lambda_{10} e_L^T & 0 \\ 0 & 1 & 0 \\ 0 & V_{12} e_F^T & U_{22} \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} L_{00} x_0 + (\lambda_{10} e_L^T)(x_1) \\ x_1 \\ (V_{12} e_F^T)(x_1) + (U_{22})(x_2) \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} x_0 \\ x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -\lambda_{10} e_L^T / L_{00} \\ 1 \\ -V_{12} e_F^T / U_{22} \end{pmatrix} \quad L D \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = L \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$$

What is the cost of this computation, given that  $L_{00}$  and  $U_{22}$  have special (bidiagonal) structure?

As determined during part 1 of this exam, operating on a bidiagonal matrix (e.g.  $L_{00}$  and  $U_{22}$ ) is  $O(n)$ . Given we are multiplying both, the computation increases to  $O(n^2)$ .