

$$1. \quad PA = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 2 & -1 & 2 \\ -2 & 1 & 2 \\ -4 & 0 & -1 \end{pmatrix} = \begin{pmatrix} -4 & 0 & -1 \\ -2 & 1 & 2 \\ 2 & -1 & 2 \end{pmatrix}$$

$$PA = \begin{pmatrix} -4 & 0 & -1 \\ 1/2 & 1 & 2 \\ -1/2 & -1 & 2 \end{pmatrix}$$

$$PA = \begin{pmatrix} -4 & 0 & -1 \\ 1/2 & 1 & 5/2 \\ -1/2 & -1 & 2 \end{pmatrix}$$

$$PA = \begin{pmatrix} -4 & 0 & -1 \\ 1/2 & 1 & 5/2 \\ -1/2 & -1 & 4 \end{pmatrix}$$

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$$\begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 2 & -1 & 2 \\ -2 & 1 & 2 \\ -4 & 0 & -1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 1/2 & 1 & 0 \\ -1/2 & -1 & 1 \end{pmatrix} \begin{pmatrix} -4 & 0 & -1 \\ 0 & 1 & 5/2 \\ 0 & 0 & 4 \end{pmatrix}$$

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2. Use $[L|I] \in \mathbb{R}^{n \times n}$

$$= \left[\begin{array}{cccc|cccc} l_{11} & & & & 1 & & & \\ l_{21} & l_{22} & & & & 1 & & \\ \vdots & \vdots & & & & & \ddots & \\ l_{n1} & l_{n2} & \dots & l_{nn} & & & & 1 \end{array} \right]$$

$$= \left[\begin{array}{cccc|cccc} 1 & & & & 1/l_{11} & & & \\ 0 & l_{22} & & & -\frac{l_{21}}{l_{11}} & 1 & & \\ \vdots & \vdots & & & \vdots & & \ddots & \\ 0 & l_{n2} & \dots & l_{nn} & -\frac{l_{n1}}{l_{11}} & & & 1 \end{array} \right]$$

$$= \left[\begin{array}{cccc|cccc} 1 & & & & 1/l_{11} & & & \\ 0 & 1 & & & -\frac{l_{21}}{l_{11}} & 1/l_{22} & & \\ \vdots & 0 & l_{33} & & \vdots & \vdots & 1 & \\ \vdots & \vdots & \vdots & & \vdots & \vdots & & \ddots \\ 0 & 0 & l_{n3} & \dots & -\frac{l_{n1}}{l_{11}} & -\frac{l_{n2}}{l_{22}} & & 1 \end{array} \right]$$

$$= \left[\begin{array}{cccc|cccc} & & & & 1/l_{11} & & & \\ & 1 & & & -\frac{l_{21}}{l_{11}} & 1/l_{22} & & \\ & & \ddots & & \vdots & \vdots & \ddots & \\ & & & 1 & -\frac{l_{n1}}{l_{11}} & -\frac{l_{n2}}{l_{22}} & \dots & 1/l_{nn} \end{array} \right]$$

$\Rightarrow L^{-1}$ is lower triangular matrix.

Algorithm for computing L^{-1} :

for $j = 1$ to n :

for $i = 1$ to n :

if $i > j$

$$L^{-1}[i, j] = 0$$

else if $i = j$

$$L^{-1}[i, j] = 1$$

$$L^{-1}[i, j] = L^{-1}[i, j] / L[i, j]$$

else if $i < j$

for $k = j$ to n

$$L^{-1}[k, i] = L^{-1}[k, i] - L[k, j] / L[i, j]$$

end

end

end

Computational cost:

$$\sum_{i=1}^n \left(1 + \sum_{j=i+1}^n \left(\sum_{k=j}^n (2) + 1 \right) \right)$$

$$= \sum_{i=1}^n \left(1 + \sum_{j=i+1}^n (2(n-j+1) + 1) \right)$$

$$= \sum_{i=1}^n \left(1 + \sum_{j=i+1}^n (-2j + 2n + 3) \right)$$

$$= \sum_{i=1}^n \left(1 + (2n+3)(n-i) - 2 \left(\sum_{j=i+1}^n j - \sum_{j=1}^i j \right) \right)$$

$$= \sum_{i=1}^n \left(1 + 2n^2 - 2ni + 3n - 3i - 2 \left(\frac{n(n+1)}{2} - \frac{i(i+1)}{2} \right) \right)$$

$$= \sum_{i=1}^n \left(2n^2 + 3n + 1 - 2ni - 3i - n^2 - n + i^2 + i \right)$$

$$= (n^2 + 2n + 1)n + \frac{n(n+1)(2n+1)}{6} - 2(n+1) \frac{(n)(n+1)}{2}$$

$$= n^3 + 2n^2 + n + \frac{n^3}{3} + \frac{n^2}{2} + \frac{n}{6} - n^3 - 2n^2 - n$$

$$= \frac{1}{3}n^3 + \frac{1}{2}n^2 + \frac{1}{6}n = \frac{1}{3}n^3 + O(n^2)$$