

$$A = LU$$

$$A = \begin{bmatrix} 2 & 1 \\ 8 & 7 \end{bmatrix}$$

$$E_{21}A = \begin{bmatrix} 1 & 0 \\ -4 & 1 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ 8 & 7 \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ 0 & 3 \end{bmatrix}$$

$$EA = U$$

$$E^{-1}EA = E^{-1}U \rightarrow A = E^{-1}U = LU$$

$$E^{-1} = \begin{bmatrix} 1 & 0 \\ 4 & 1 \end{bmatrix}$$

$$\rightarrow A = LDU$$

$$A = \begin{bmatrix} 1 & 0 \\ 4 & 1 \end{bmatrix} \begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & \frac{1}{2} \\ 0 & 1 \end{bmatrix}$$

$$A \quad ① E_{21}A \rightarrow \text{modifies } A$$

3x3

$$② E_{31}(E_{21}A)$$

$$③ \tilde{E}_{21}(E_{31}E_{21}A) = U$$

How to get A ?

$$\begin{cases} \cancel{E_{32}^{-1}} E_{32} (E_{31} E_{21} A) = E_{32}^{-1} U \\ E_{31}^{-1} \cancel{E_{31}} (E_{21} A) = E_{31}^{-1} E_{32}^{-1} U \\ E_{21}^{-1} \cancel{E_{21}} A = \underline{E_{21}^{-1} E_{31}^{-1} E_{32}^{-1} U} \end{cases}$$

$$\hookrightarrow L = E_{21}^{-1} E_{31}^{-1} E_{32}^{-1}$$

ex)

$$E_{21} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$E_{32} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -5 & 1 \end{bmatrix}$$

$$* E_{32} E_{21} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & -5 & 1 \end{bmatrix}$$

$$E_{21}^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$E_{32}^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 5 & 1 \end{bmatrix}$$

$$* E_{21}^{-1} E_{32}^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 0 & 5 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 1 & 0 \\ 0 & 5 & 1 \end{bmatrix}$$

$$\bar{E}_{21} = \begin{bmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad E_{31} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ b & 0 & 1 \end{bmatrix} \quad \bar{E}_{32} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & c & 1 \end{bmatrix}$$

$$L = \bar{E}_{21}^{-1} E_{31}^{-1} \bar{E}_{32}^{-1}$$

$$= \begin{bmatrix} 1 & 0 & 0 \\ -a_{21} & 1 & 0 \\ -b_{31} & -c_{32} & 1 \end{bmatrix}$$

