

$$B_{22} = A_{22} - A_{21} A_{11}^{-1} A_{12}$$

COME BACK LATER

$$(3) \quad B_{11} = A_{11}^{-1} \quad A_n = R_1^T R_1 \rightarrow A_n^{-1} = R_1^{-1} (R_1^T)^{-1} = R_1^{-1} (R_1^{-1})^T$$

$$= \cancel{((R_1^{-1})^T)^T} \cancel{((R_1^{-1})^T)}$$

$$B_{11} = R_1^{-1} (R_1^{-1})^T$$

$$B_{12} = -A_{11}^{-1} A_{12} \quad \text{prove } B_{12} = -R_1^{-1} R_1^{-T} A_{12}$$

trivial b/c $A_n^{-1} = R_1^{-1} (R_1^{-T})$

$$\text{prove } B_{21} = A_{21} R_1^{-1} R_1^{-T} \quad \text{given } B_{21} = A_{21} A_{11}^{-1}$$

also trivial from

$$\text{prove } B_{22} = -A_{21} R_1^{-1} R_1^{-T} A_{12} + R_2^T R_2 \quad \text{given } B_{22} = A_{22} - A_{21} A_{11}^{-1} A_{12}$$

=

$$\text{trivial b/c } R_1^{-1} R_1^{-T} = A_{11}^{-1} \quad \checkmark$$

$$B = \begin{bmatrix} R_1^{-1} & 0 \\ A_{21} R_1^{-1} & R_2^T \end{bmatrix} \begin{bmatrix} R_1^{-1} & -R_1^{-T} A_{12} \\ 0 & R_2 \end{bmatrix} \quad \square$$