

Step-1

$$A = \begin{pmatrix} 9 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 2 & 8 \end{pmatrix}.$$

Given that

In the Cholesky factorization, $A = CC^T$, with $C = L\sqrt{D}$, the square roots of the pivots are on the diagonal of C .

$$A = \begin{pmatrix} 9 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 2 & 8 \end{pmatrix}$$

Apply $R_3 \rightarrow R_3 + (-)R_2$

$$= \begin{pmatrix} 9 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 4 \end{pmatrix}$$

Thus, the pivots are $\boxed{9, 1, 4}$.

Step-2

Now,

$$\begin{aligned} A &= LDL^T \\ &= (L\sqrt{D})(\sqrt{D}L^T) \\ &= \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 2 & 1 \end{pmatrix} \begin{pmatrix} 9 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 4 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix} \end{aligned}$$

Here,

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 2 & 1 \end{pmatrix}, \quad D = \begin{pmatrix} 9 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 4 \end{pmatrix} \text{ and } \sqrt{D} = \begin{pmatrix} 3 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}$$

Step-3

So,

$$\begin{aligned}
 C &= L\sqrt{D} \\
 &= \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 2 & 1 \end{pmatrix} \begin{pmatrix} 3 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix} \\
 &= \begin{pmatrix} 3 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 2 & 2 \end{pmatrix}
 \end{aligned}$$

$$C = \begin{pmatrix} 3 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 2 & 2 \end{pmatrix}$$

Therefore, the matrix

Step-4

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

Given matrix

Apply operations $R_2 \rightarrow R_2 - R_1$ and $R_3 \rightarrow R_3 - R_1$

$$= \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 1 & 6 \end{pmatrix}$$

Apply $R_3 \rightarrow R_3 - R_2$

$$= \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 5 \end{pmatrix}$$

Thus, the pivots are $\boxed{1, 1, 5}$.

Step-5

Now,

$$\begin{aligned}
 A &= LDL^T \\
 &= \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 5 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}
 \end{aligned}$$

Here,

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{pmatrix}, D = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 5 \end{pmatrix} \text{ and } \sqrt{D} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & \sqrt{5} \end{pmatrix}$$

Step-6

Now,

$$\begin{aligned} C &= L\sqrt{D} \\ &= \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & \sqrt{5} \end{pmatrix} \\ &= \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & \sqrt{5} \end{pmatrix}. \end{aligned}$$

Step-7

Therefore, the matrix $C = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & \sqrt{5} \end{pmatrix}$