

2b) show that $\phi_1 = \sigma_1 + \epsilon_1 - \alpha_{11}$

Multiplying $A = LDL^T$, $A = UDU^T$,
where

$$LDL^T = \begin{bmatrix} L_{00} & 0 \\ \lambda_{10} E_{22} \end{bmatrix} \begin{bmatrix} D_{00} & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} L_{00}^T \\ \lambda_{10} E_{22}^T \end{bmatrix}$$

$$UDU^T = \begin{bmatrix} U_{00} & 0 \\ \lambda_{10} E_{22} \end{bmatrix} \begin{bmatrix} D_{00} & a_{10} & a_{21} \\ 0 & a_{11} & a_{21} \end{bmatrix} \begin{bmatrix} U_{00}^T \\ \lambda_{10} E_{22}^T \end{bmatrix}$$

Multiplying both,

$$A = LDL^T \neq UDU^T$$

$$\begin{aligned} &= \begin{bmatrix} L_{00} D_{00} L_{00}^T + 0 + 0 & L_{00} U_{00} L_{00}^T & L_{00} a_{10} L_{00}^T \\ \lambda_{10} D_{00} L_{00}^T + E_{22} \lambda_{10} E_{22}^T & 0 & \lambda_{10} U_{00} L_{00}^T \\ & + E_{22} a_{11} E_{22}^T \end{bmatrix} \\ &= \begin{bmatrix} \sigma_1 + 0 + 0 & \epsilon_1 + a_{11} \\ a_{10} \sigma_2 + \theta_{12} \theta_{12}^T \epsilon_2 + \alpha_{21} \alpha_{21}^T \end{bmatrix} \end{aligned}$$

• Cost_{q1}: Since the twisted factorization contains $\theta_{12} \theta_{12}^T \epsilon_2$, the cost is $O(n^2)$

• Cost of all: For computing cost of all, To compute the remaining unknowns, it would take another cost $O(n^3)$. Thus the total cost would be $O(n^3 + n^2)$