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MyChol.m

```matlab
function L = MyChol(A)

    n = size(A, 1);
    L = zeros(n, n);
    for k = 1:n
        L(k,k) = sqrt(A(k,k));
        L(k+1:n, k) = A(k+1:n, k)/L(k,k);
        A(k+1:n, k+1:n) = A(k+1:n, k+1:n) - L(k+1:n, k)*L(k+1:n, k).';
    end


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```