

Metoda Banachiewicza-Cholesky'ego

$$\tilde{A} = \begin{bmatrix} 15 & -2 & 2 & -1 \\ & 12 & 2 & 3 \\ & & 13 & -2 \\ & \text{Sym} & & 14 \end{bmatrix}$$

$\tilde{L} = ?$

$$L_{i,i} = \sqrt{A_{i,i} - \sum_{k=1}^{i-1} (L_{i,k})^2}$$

$$L_{i,j} = \left[A_{i,j} - \sum_{k=1}^{j-1} (L_{i,k} \cdot L_{j,k}) \right] \cdot \frac{1}{L_{j,j}}$$

$j < i$

$L =$

	1	2	3	4
1	3.873	0	0	0
2	-0.5164	3.4254	0	0
3	0.5164	0.6617	3.5065	0
4	-0.2582	0.8369	-0.6903	3.5716