

Metoda Banachiewicza-Cholesky'ego

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

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

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

$j < i$

$$L =$$

	1	2	3	4
1	3.4641	0	0	0
2	-0.2887	3.594	0	0
3	0.5774	-0.7884	3.6118	0
4	-0.2887	0.5333	-0.1143	3.8235