

Metoda Banachiewicza-Cholesky'ego



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

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

$$j < i$$

$L =$

	1	2	3	4
1	3.1623	0	0	0
2	-0.3162	3.5917	0	0
3	0.6325	0.891	3.5786	0
4	-0.3162	-0.0278	-0.4961	3.4137