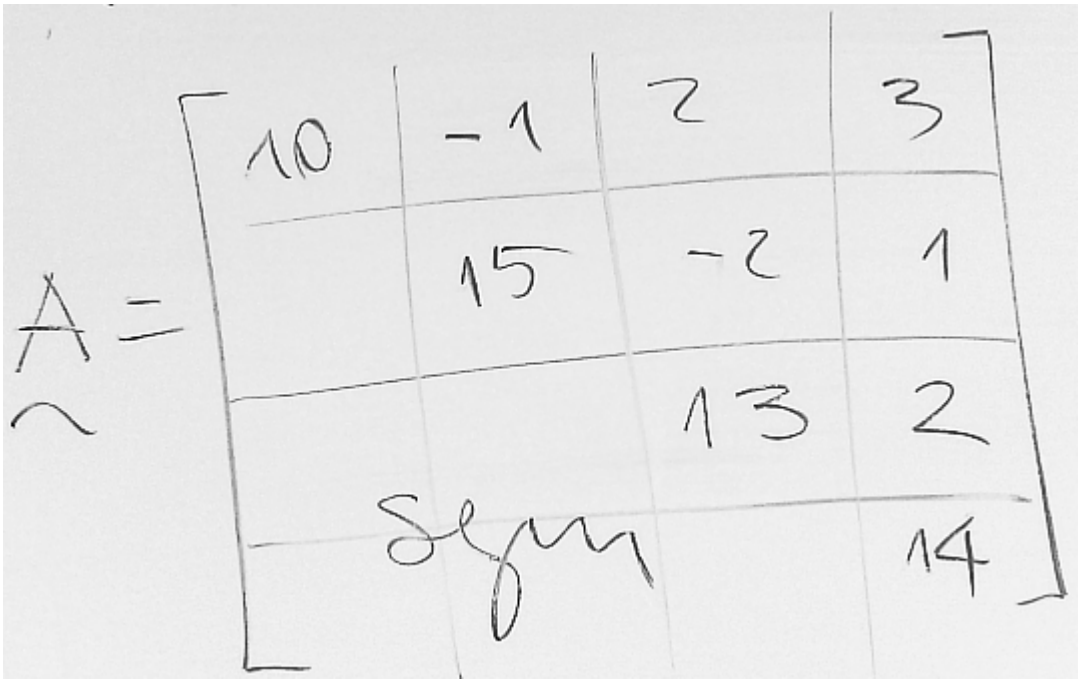
Metoda Banachiewicza-Cholesky'ego

ORIGIN := 1



$$A := \begin{pmatrix} 10 & -1 & 2 & 3 \\ -1 & 15 & -2 & 1 \\ 2 & -2 & 13 & 2 \\ 3 & 1 & 2 & 14 \end{pmatrix}$$

$$L_{i,i} = \sqrt{A_{i,i} - \sum_{k=1}^{i-1} \left(L_{i,k}\right)^2} \qquad L_{i,j} = \left[A_{i,j} - \sum_{k=1}^{j-1} \left(L_{i,k} \cdot L_{j,k}\right)\right] \cdot \frac{1}{L_{j,j}} \qquad j < i$$

$L =$

	1	2	3	4
1	3.162	0	0	0
2	-0.316	3.86	0	0
3	0.632	-0.466	3.519	0
4	0.949	0.337	0.442	3.576