

Metoda Banachiewicza-Cholesky'ego

$\hat{A} = \begin{bmatrix} 11 & -1 & 2 & 3 \\ & 12 & -2 & 1 \\ & & 15 & 2 \\ & \text{sym} & & 16 \end{bmatrix}$

$L = ? \rightarrow \hat{A} = \hat{L} \cdot \hat{L}^T$

\swarrow 4 m. z.

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

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

$j < i$

$L =$

	1	2	3	4
1	3.3166	0	0	0
2	-0.3015	3.451	0	0
3	0.603	-0.5269	3.7893	0
4	0.9045	0.3688	0.4351	3.8544