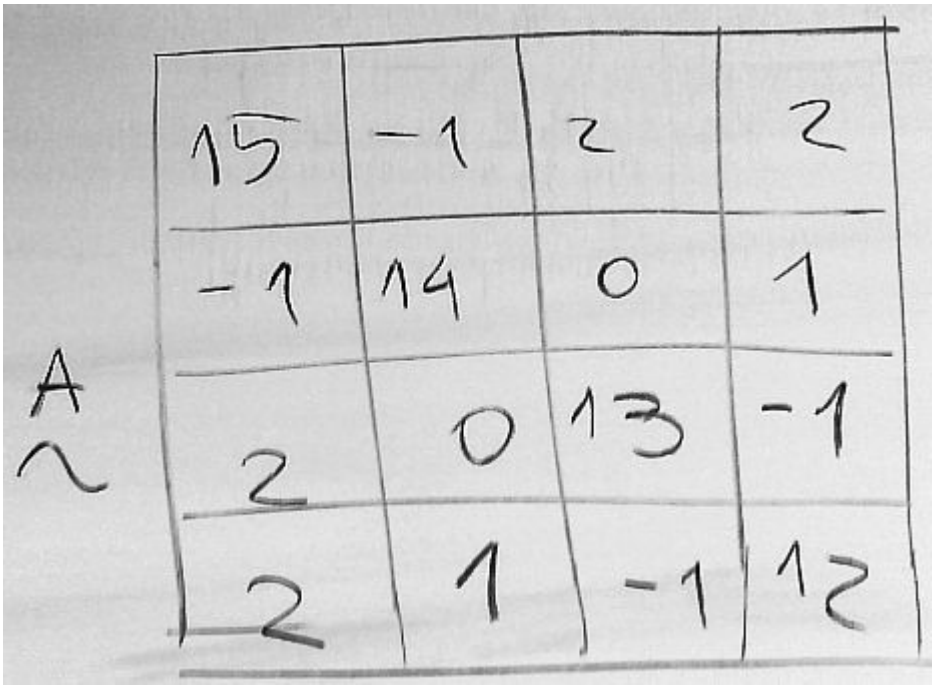
Metoda Banachiewicza-Cholesky'ego



$$A := \begin{pmatrix} 15 & -1 & 2 & 2 \\ -1 & 14 & 0 & 1 \\ 2 & 0 & 13 & -1 \\ 2 & 1 & -1 & 12 \end{pmatrix}$$

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

$L =$

	1	2	3	4
1	3.873	0	0	0
2	-0.2582	3.7327	0	0
3	0.5164	0.0357	3.5682	0
4	0.5164	0.3036	-0.358	3.3931