

LU or Gaussian elim. with outer products (1)

Algorithm 2.4, see also CE 26.

First step: $A^{(2)} = A^{(1)} - m_1 \cdot [a_{11}^{(1)} \dots a_{1n}^{(1)}]$, $m_1 = \begin{bmatrix} 0 \\ m_{21} \\ \vdots \\ m_{n1} \end{bmatrix}$
 $m_{i1} = \frac{a_{i2}^{(1)}}{a_{11}^{(1)}} \quad i \geq 2$ ← outer products

Second step: $A^{(3)} = A^{(2)} - m_2 \cdot [a_{21}^{(2)} \dots a_{2n}^{(2)}]$, $m_2 = \begin{bmatrix} 0 \\ 0 \\ m_{32} \\ \vdots \\ m_{n2} \end{bmatrix}$
 $m_{i2} = \frac{a_{i2}^{(2)}}{a_{22}^{(2)}}, \quad i \geq 3$

⋮
 $A^{(n)} = A^{(n-1)} - m_{n-1} \cdot [a_{n-1,2}^{(n-1)} \dots a_{n-1,n}^{(n-1)}]$, $m_{n-1} = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ m_{n,n-1} \end{bmatrix}$
 $m_{n,n-1} = \frac{a_{n,n-1}^{(n-1)}}{a_{n-1,n-1}^{(n-1)}}$

$A^{(n)} = U$.

If we want L: $A^{(2)} = M_1 A^{(1)}$

$A^{(3)} = M_2 A^{(2)}$, $M_2 = I - m_2 e_2^T =$

$M_1 = I - m_1 e_1^T = \begin{bmatrix} 1 & 0 & \dots & 0 \\ -m_{21} & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ -m_{n1} & 0 & \dots & 1 \end{bmatrix}$

\vdots
 $A^{(n)} = M_{n-1} A^{(n-1)} = \dots = M_{n-1} M_{n-2} \dots M_2 M_1 A^{(1)}$
 $L =$

$L^{-1} A \iff A = LU$

so $L = M_1^{-1} M_2^{-1} \dots M_{n-1}^{-1}$.

L is triangular: (i) $M_k^{-1} = I + w_k e_k^T$ since $(I + w_k e_k^T)(I - w_k e_k^T) = I + w_k e_k^T - w_k e_k^T - w_k e_k^T w_k e_k^T = I$

(ii) $M_1^{-1} M_2^{-1} = (I + w_1 e_1^T)(I + w_2 e_2^T) = I + w_1 e_1^T + w_2 e_2^T + w_1 e_1^T w_2 e_2^T = I + w_1 e_1^T + w_2 e_2^T =$

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