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An Introduction To Numerical Analysis

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An Introduction to. $1 \ 1 \ 1$. This is therefore the required factorisation of AT . where $U \ T$ is unit lower triangular and DLT is upper triangular. Then $AT = U \ T \ DLT$. and D and U such that $A = LDU$. which can be written $AT = (U \ T)(DLT)$. so that any nonsingular $k \ k$ matrix A can be written as $P \ A = LU$.

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Introduction to Numerical Analysis Doron Levy Department of Mathematics and Center for Scientific Computation and Mathematical Modeling (CSCAMM) University of Maryland September 21, 2010

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Kendall Atkinson is the author of An Introduction to Numerical Analysis, 2nd Edition, published by Wiley.

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