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of  $A^T$ , where  $U$  is  
unit lower triangular  
and  $D$  is upper  
triangular. Then  $A = U$   
 $D U^T$  and  $D$  and  $U$  such  
that  $A = LDU$ , which  
can be written  $A = (U$   
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Kendall Atkinson is the author of An Introduction to Numerical Analysis, 2nd Edition, published by Wiley.

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These are the most basic topics of numerical analysis, and any decent senior mathematics student should be able to comprehend the material. Real analysis results that are assumed (that usually comprise a basic university calculus courses) are outlined in detail in the appendix.

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