



$$\begin{array}{ccc} 1 & 0 & \\ l & d & u \\ & l & d & u \\ & & & l & d & u \\ & & & & 0 & 1 \end{array}$$

$n=5$

$$\begin{pmatrix} 1 & 0 & & & \\ & l & d & u & \\ & & l & d & u \\ & & & l & d & u \\ & & & & 0 & 1 \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} f_0 \\ f_1 \\ f_2 \\ f_3 \\ f_4 \end{pmatrix}$$

$$\begin{cases} x_1 = \frac{1}{d}(f_1 - lx_0 - ux_2) \\ x_3 = \frac{1}{d}(f_3 - lx_2 - ux_4) \end{cases} \rightarrow lx_1 + dx_2 + ux_3 = f_2$$

$$\Leftrightarrow \frac{l}{d}(f_1 - lx_0 - ux_2) + dx_2 + \frac{u}{d}(f_3 - lx_2 - ux_4) = f_2$$

$$\Leftrightarrow \underbrace{-\frac{l^2}{d}x_0}_{\tilde{l}} + \underbrace{\left(d - \frac{lu}{d} - \frac{ul}{d}\right)}_{\tilde{d}} x_2 + \underbrace{-\frac{u^2}{d}x_4}_{\tilde{u}} = \underbrace{f_2 - \frac{l}{d}f_1 - \frac{u}{d}f_3}_{\tilde{f}}$$