

LU-DECOMPOSITION(A, n)

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1  let  $L$  and  $U$  be new  $n \times n$  matrices
2  initialize  $U$  with 0s below the diagonal
3  initialize  $L$  with 1s on the diagonal and 0s above the diagonal
4  for  $k = 1$  to  $n$ 
5       $u_{kk} = a_{kk}$ 
6      for  $i = k + 1$  to  $n$ 
7           $l_{ik} = a_{ik}/a_{kk}$  //  $a_{ik}$  holds  $v_i$ 
8           $u_{ki} = a_{ki}$  //  $a_{ki}$  holds  $w_i$ 
9      for  $i = k + 1$  to  $n$  // compute the Schur complement ...
10         for  $j = k + 1$  to  $n$ 
11              $a_{ij} = a_{ij} - l_{ik}u_{kj}$  // ... and store it back into  $A$ 
12 return  $L$  and  $U$ 
```