

Optimization and Computational Linear Algebra for Data Science

Lecture 6: Singular value decomposition

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Warning: *This material is not meant to be lecture notes. It only gathers the main concepts and results from the lecture, without any additional explanation, motivation, examples, figures...*

1 Eigenvalues and eigenvectors

2 Singular value decomposition

Let $x_1, \dots, x_k \in \mathbb{R}^n$ be k points in n dimension.

