

This handout includes space for every question that requires a written response. Please feel free to use it to handwrite your solutions (legibly, please). If you choose to typeset your solutions, the `README.md` for this assignment includes instructions to regenerate this handout with your typeset  $\text{\LaTeX}$  solutions.

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4.a

For each singular vector  $\mathbf{v}_j$ ,  $\mathbf{A}\mathbf{v}_j = \sum_{i=1}^r \sigma_i \mathbf{u}_i \mathbf{v}_i^T \mathbf{v}_j$ . Since any vector  $\mathbf{v}$  can be expressed as a linear combination of the singular vectors plus a vector perpendicular to the  $\mathbf{v}_i$ ,  $\mathbf{A}\mathbf{v} = \sum_{i=1}^r \sigma_i \mathbf{u}_i \mathbf{v}_i^T \mathbf{v}$ , and matrices  $\mathbf{A}$  and  $\mathbf{B}$  are identical if and only if for all vectors  $\mathbf{v}$ ,  $\mathbf{A}\mathbf{v} = \mathbf{B}\mathbf{v}$ , thus,  $\mathbf{A} = \sum_{i=1}^r \sigma_i \mathbf{u}_i \mathbf{v}_i^T$

4.b

$$\mathbf{u}_i = \frac{1}{\sigma_i} \mathbf{A} \mathbf{v}_i \tag{1}$$

4.c

4.d