

## Step-1

Consider a 2 by 2 symmetric matrix  $A$  with unit eigenvectors  $u_1$  and  $u_2$ . If its eigenvalues are  $\lambda_1 = 3, \lambda_2 = -2$

The objective is to find  $U, \Sigma$  and  $V^T$ .

## Step-2

Assume that  $A = A^T$  since  $A$  is symmetric.

Therefore, the eigenvectors of  $A^T A = A^2$  are the same as for  $A$ .

The eigenvalues  $A^T A$  are 9 and 4.

Therefore,

$$\begin{aligned}\Sigma &= \begin{bmatrix} \sqrt{\lambda_1} & 0 \\ 0 & \sqrt{\lambda_2} \end{bmatrix} \\ &= \begin{bmatrix} 3 & 0 \\ 0 & 2 \end{bmatrix}\end{aligned}$$

## Step-3

The matrix  $A$  is symmetric so the matrix  $U$  becomes the matrix of eigenvectors of the matrix  $A$  and  $V^T$  is the transpose of  $U$ .

So the  $U$  is;

$$U = \begin{bmatrix} u_1 & u_2 \end{bmatrix}$$

And,

$$\begin{aligned}V^T &= U^T \\ &= \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}\end{aligned}$$

Hence the required matrices are  $\boxed{\Sigma = \begin{bmatrix} 3 & 0 \\ 0 & 2 \end{bmatrix}, U = \begin{bmatrix} u_1 & u_2 \end{bmatrix}, V^T = \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}}$