

Question # 1:

SVD

 $A \in \mathbb{R}^{1 \times 2 \times 3}$

$$A(:, :, 1) = \begin{bmatrix} 1 & 0 \end{bmatrix}$$

$$A(:, :, 2) = \begin{bmatrix} +1 & -1 \end{bmatrix}$$

$$A(:, :, 3) = \begin{bmatrix} 0 & 1 \end{bmatrix}$$

$$A = S \times_1 U_1 \times_2 U_2 \times_3 U_3$$

S → core tensor

driven :- $1 \times 2 \times 3$

$$U_1 \rightarrow 1 \times 1, \quad U_2 \rightarrow 2 \times 2, \quad U_3 \Rightarrow 3 \times 3$$

compute U_1 :- unfolding by mode 1 :-

$$A_{(1)} = \begin{bmatrix} 1 & 0 & 1 & -1 & 0 & 1 \end{bmatrix}$$

we need to compute U_1 :-

$$A_{(1)} A_{(1)}^T = \begin{bmatrix} 1 & 0 & 1 & -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ +1 \\ -1 \\ 0 \\ 1 \end{bmatrix}$$

$$= \begin{bmatrix} 4 \end{bmatrix}$$

$$\text{Eigen values} = 4$$

$$\text{vectors} = \begin{bmatrix} 1 \end{bmatrix}$$

$$U_1 = \begin{bmatrix} 1 \end{bmatrix}$$

compute U_2 :-

$$A_{(2)} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix}$$

$$\text{Eigen values} = \lambda^2 - 4\lambda + 3 = 0$$

$$\lambda = 3, 1$$

$$\lambda = 3 \rightarrow \text{EV} :- \begin{pmatrix} -1 \\ 1 \end{pmatrix} \rightarrow \begin{pmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}$$

$$\lambda = 1 \rightarrow \text{EV} :- \begin{pmatrix} 1 \\ 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}$$

$$U_2 = \begin{bmatrix} -1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}$$

$$\text{compute } U_3 = A_{(3)} = \begin{bmatrix} 1 & 0 \\ 1 & -1 \\ 0 & 1 \end{bmatrix}$$

$$A_{(3)} \quad A_{(3)}^T = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix}$$

eigen values: - 3, 1, 0

vectors: - $\begin{pmatrix} -1 \\ -2 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}$

$$u_3 = \begin{bmatrix} -1/\sqrt{6} & 1/\sqrt{2} & -1/\sqrt{3} \\ -2/\sqrt{6} & 0 & 1/\sqrt{3} \\ 1/\sqrt{6} & 1/\sqrt{2} & 1/\sqrt{3} \end{bmatrix}$$

$$S = A x_1 u_1^T x_2 u_2^T x_3 u_3^T$$

$$A x_1 u_1^T = u_1^T \times A_{(1)}$$

$$= -[1] \times [1 \ 0 \ 1 \ -1 \ 0 \ 1]$$

$$= [1 \ 0 \ 1 \ -1 \ 0 \ 1]$$

folding $= \left[\begin{Bmatrix} 1 \\ 0 \end{Bmatrix}, \begin{Bmatrix} 1 \\ -1 \end{Bmatrix}, \begin{Bmatrix} 0 \\ 1 \end{Bmatrix} \right]$

$1 \times 2 \times 3$

$\in \mathbb{R}$

$$= B$$

$$B x_2 u_2^T = u_2^T \times B_{(2)}$$

$$= \begin{bmatrix} -1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}^T \times \begin{bmatrix} 1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} -1/\sqrt{2} & -2/\sqrt{2} & -1/\sqrt{2} \\ 1/\sqrt{2} & 0 & 1/\sqrt{2} \end{bmatrix}$$

$$= \left\{ \begin{bmatrix} -1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}, \begin{bmatrix} -1/\sqrt{2} & 0 \end{bmatrix}, \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix} \right\}$$

$$C x_3 u_3^T = u_3^T \times C_{(3)}$$

$$= \begin{bmatrix} -1/\sqrt{6} & 1/\sqrt{2} & -1/\sqrt{3} \\ -2/\sqrt{6} & 0 & 1/\sqrt{3} \\ 1/\sqrt{6} & 1/\sqrt{2} & 1/\sqrt{3} \end{bmatrix}$$

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$$= \begin{bmatrix} -1/\sqrt{2} & 1/\sqrt{2} \\ -1/\sqrt{2} & 0 \\ 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}$$

$$= \begin{bmatrix} -\sqrt{3} & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix}$$

$$S_1 = \begin{bmatrix} -\sqrt{3} & 0 \end{bmatrix}$$

$$S_2 = \begin{bmatrix} 0 & 1 \end{bmatrix}$$

$$S_3 = \begin{bmatrix} 0 & 0 \end{bmatrix}$$