

Q3. Singular Value Decomposition (SVD):

Perform Singular Value Decomposition on the matrix A obtained in Question 2. Separate and print matrices U , Σ , and V . Verify that A equals the product of U , Σ , and V . Additionally, find the rank 2 and rank 3 approximations of matrix A

```
In [2]: 1 import numpy as np
        2 import sympy as sp
        3 matrix_A = np.array([[3,8,5,1,2],
        4                       [2,8,8,2,1],
        5                       [5,5,4,5,7],
        6                       [4,4,1,3,9],
        7                       [5,6,5,8,2]])
        8 print("Matrix A:")
        9 sp.Matrix(matrix_A)
```

Matrix A:

```
Out[2]: 
$$\begin{bmatrix} 3 & 8 & 5 & 1 & 2 \\ 2 & 8 & 8 & 2 & 1 \\ 5 & 5 & 4 & 5 & 7 \\ 4 & 4 & 1 & 3 & 9 \\ 5 & 6 & 5 & 8 & 2 \end{bmatrix}$$

```

```
In [3]: 1 U, Sigma, Vt = np.linalg.svd(matrix_A)
        2 Sigma_matrix = np.diag(Sigma)
        3 rank2approximation = U[:, :2] @ Sigma_matrix[:, :2] @ Vt[:, :2]
        4 rank3approximation = U[:, :3] @ Sigma_matrix[:, :3] @ Vt[:, :3]
        5 print("\nRank 2 Approximation of Matrix A:")
        6 sp.Matrix(rank2approximation)
```

Rank 2 Approximation of Matrix A:

```
Out[3]: 
$$\begin{bmatrix} 2.85031050591369 & 6.64577586599108 & 5.70352697545123 & 3.05266335687381 \\ 2.76601093442301 & 8.03048882046051 & 7.24801813048877 & 3.0399869968941 \\ 4.86095139137802 & 5.55725750174494 & 3.46845279276121 & 4.92253665867825 \\ 4.55959670350939 & 3.1876027856745 & 1.05935508641506 & 4.51797125854986 \\ 4.13775460922921 & 7.15304781173591 & 5.5771027646645 & 4.30907678480227 \end{bmatrix}$$

```

```
In [4]: 1 print("\nRank 3 Approximation of Matrix A:")  
2 sp.Matrix(rank3approximation)
```

Rank 3 Approximation of Matrix A:

```
Out[4]: [ 2.42501317141526  7.38668619311697  5.83536006755488  1.14159643116996  
         2.50517211626757  8.48489602786658  7.32887259429266  1.86791184409676  
         4.90223781524851  5.48533243818483  3.45565488297143  5.10805655908518  
         4.19839446005451  3.81685307870157  1.17132006895038  2.89491462272411  
         4.95461255804467  5.72999988507534  5.32389424331604  7.97961521133762
```



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In [ ]: 1
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