

Lecture IX

Singular-Value Decomposition

- **SVD:** notion, examples and properties
- **Some Useful Matrix Inequalities**

Goal of SVD

Decomposition of a, **not necessarily square, matrix into a product of three matrices: one containing its singular values, two unitary.**

Note 1: Extension of canonical forms for square matrices

Note 2: Used to define a pseudo-inverse for a nonsquare or a singular matrix

The Fundamental Theorem

Consider $A \in \mathbb{C}^{m \times n}$, with $\text{rank} A = r$. Then, there exist unitary matrices $V \in \mathbb{C}^{m \times m}$, $W \in \mathbb{C}^{n \times n}$ such that

$$A = V \Sigma W^*$$

where

$$\Sigma = \begin{pmatrix} S_{r \times r} & 0_{r \times (n-r)} \\ 0_{(m-r) \times r} & 0_{(m-r) \times (n-r)} \end{pmatrix},$$

$$S = \text{diag}(\sigma_i), \quad \sigma_i = \sqrt{\lambda_i(A^* A)},$$

$$\sigma_1 \geq \sigma_2 \geq \cdots \geq \sigma_r > 0, \text{ singular values of } A.$$

Comments

♥ SVD is not unique!



Let $V = [V_1 \ V_2]$, $W = [W_1 \ W_2]$.

$$A = V \Sigma W^*$$

\Rightarrow

$$A = V_1 \Sigma W_1^* \quad (\text{Reduced SVD})$$

Construction of V and W

(1) First, decompose the $n \times n$ (Hermitian and positive semifinite) matrix A^*A using its orthonormal set of eigenvectors

$$\tilde{W}_1 = [w_1 \cdots w_r], \quad \tilde{W}_2 = [w_{r+1} \cdots w_n]$$

$$i.e. \quad \tilde{W}^* A^* A \tilde{W} = \begin{pmatrix} S^2 & 0 \\ 0 & 0 \end{pmatrix}. \quad (\text{CDF})$$

Then, $\tilde{W}_1^* A^* A \tilde{W}_1 = S^2 \Rightarrow S^{-1} \tilde{W}_1^* A^* A \tilde{W}_1 S^{-1} = I$.

From (CDF), it follows that $\tilde{W}_2^* A^* A \tilde{W}_2 = 0 \Rightarrow A \tilde{W}_2 = 0$.

Define $V_1 \triangleq A \tilde{W}_1 S^{-1}$, implying $V_1 V_1^* = I$.

Construction of V and W

(2) Now, choose any $V_2 \in \mathbb{C}^{m \times (m-r)}$ such that $\begin{bmatrix} V_1 & V_2 \end{bmatrix}$ is unitary.

Then, it can be directly checked

$$\text{that } V^* A W = \begin{pmatrix} S & 0 \\ 0 & 0 \end{pmatrix}, \text{ with } W = \tilde{W}.$$

Examples

Can you find SVD for the following matrices

$$A_1 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

and

$$A_2 = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}?$$

Answer

$$A_1 = UIU^*$$

with $U \in \mathbb{C}^{2 \times 2}$ any arbitrary unitary matrix.

$$A_2 = \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} \cos \theta & \sin \theta \\ \sin \theta & -\cos \theta \end{pmatrix}.$$

Exercise

Verify that

$$\begin{pmatrix} \frac{1}{3} & \frac{-2}{\sqrt{5}} & \frac{2}{3\sqrt{5}} \\ \frac{2}{3} & \frac{1}{\sqrt{5}} & \frac{4}{3\sqrt{5}} \\ \frac{2}{3} & 0 & \frac{-\sqrt{5}}{3} \end{pmatrix} \begin{pmatrix} 3\sqrt{2} & 0 \\ 0 & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{-1}{\sqrt{2}} \end{pmatrix}$$

is an SVD of $A = \begin{pmatrix} 1 & 1 \\ 2 & 2 \\ 2 & 2 \end{pmatrix}$.

Case of Symmetric Matrices

Let $A \in \mathbb{R}^{n \times n}$ be a symmetric and positive definite matrix.

Question: What is an SVD of A ?

Answer

A can be made diagonal by means of an orthogonal matrix O composed of orthonormal eigenvectors, i.e., $O^T A O = \Lambda = \text{diag}(\lambda_i)$.

Therefore, $O \Lambda O^T$ is an SVD of A.

Properties

Assume SVD $A = V\Sigma W^*$. Then,

(1) $\text{rank}(A)$ = the no. of nonzero singular values of A .

(2) A has the dyadic (or **outer product**) expansion:

$$A = \sum_{i=1}^r \sigma_i v_i w_i^*$$

(3) The singular vectors satisfy

$$\begin{cases} Aw_i = \sigma_i v_i, \\ A^* v_i = \sigma_i w_i. \end{cases}$$

Moore-Penrose Generalized Inverse

Question :

How can we define a (generalized) inverse, denoted A^\dagger , of a matrix A which may be singular or nonsquare?

Moore-Penrose Generalized Inverse

Consider $A \in \mathbb{C}^{m \times n}$ and its SVD $A := V \Sigma W^*$.

Then, $A^\dagger := W \Sigma^\dagger V^*$, with Σ^\dagger being the transpose of Σ in which the positive singular values of A are replaced by their reciprocals.

Properties of Moore-Penrose Generalized Inverse

(1) AA^\dagger and $A^\dagger A$ are Hermitian.

(2) $AA^\dagger A = A$.

(3) $A^\dagger AA^\dagger = A^\dagger$.

(4) $A^\dagger = A^{-1}$, if A is square and nonsingular.

(5) Is A^\dagger uniquely defined? i.e. does there exist another A^\dagger which has the same properties (1)–(3)?

See: R. Penrose, "A generalized inverse for matrices", 1955.

Proof on Uniqueness

Assume that $X \in \mathbb{C}^{n \times m}$ is a matrix satisfying the above properties (1)-(3), i.e. AX and XA are Hermitian, $AXA = A$, and $XAX = X$.

Then,

$$\begin{aligned} X &= XAX = X (AX)^* = XX^* A^* = XX^* (AA^\dagger A)^* = XX^* A^* A^{\dagger*} A^* \\ &= X (AX)^* (AA^\dagger)^* = XAXAA^\dagger = XAA^\dagger = (XA)^* A^\dagger = A^* X^* A^\dagger \\ &= (AA^\dagger A)^* X^* A^\dagger = A^* A^{\dagger*} A^* X^* A^\dagger = (A^\dagger A)^* (XA)^* A^\dagger \\ &= A^\dagger AXAA^\dagger = A^\dagger AA^\dagger = A^\dagger, \text{ END OF PROOF} \end{aligned}$$

Numerical Result

$$A^{\dagger} = \lim_{\delta \rightarrow 0} \left(A^T A + \delta^2 I \right)^{-1} A^T = \lim_{\delta \rightarrow 0} A^T \left(A^T A + \delta^2 I \right)^{-1}$$

See: A. Albert, Regression and the Moore-Penrose Pseudoinverse, p.19, 1972.

Application to Linear Equations

Consider linear equations

$$Ax = b, \text{ with } A \in \mathbb{C}^{m \times n}, b \in \mathbb{C}^m, \text{rank}(A) = k.$$

By means of SVD

$$A = V \Sigma W^* \Rightarrow \Sigma(W^* x) = V^* b.$$

Then the last $m - k$ rows of Σ are 0, and hence it is necessary and sufficient for existence of solutions that the last $m - k$ entries of $V^* b$ are zero.

In other words, b is **orthogonal** to the last $m - k$ left singular vectors of A .

(Cont'd)

Then, letting $V = [v_1 \cdots v_m]$, $W = [w_1 \cdots w_m]$,

$$\Sigma(W^*x) = V^*b$$

$$\Rightarrow (W^*x)^* = \left[\frac{b^*v_1}{\sigma_1}, \dots, \frac{b^*v_k}{\sigma_k}, 0, \dots, 0 \right]^*$$

$$\Rightarrow x = \sum_{i=1}^k \frac{v_i^*b}{\sigma_i} w_i \text{ is a solution to } Ax = b.$$

The general solutions of $Ax = 0$ take the form

$$x_h = \sum_{i=k+1}^n c_i w_i \quad (\text{do you know why?})$$

So, all solutions of $Ax = b$ are in the form

$$x = \sum_{i=1}^k \frac{v_i^* b}{\sigma_i} w_i + \sum_{i=k+1}^n c_i w_i \quad (\text{do you know why?})$$

END.

Example -- Revisited

The following inhomogeneous equation

$$x_1 + 2x_2 = 5$$

$$2x_1 + 4x_2 = 10$$

$$3x_1 + 6x_2 = 15$$

has an infinite number of solutions

$$x = x_p + x_h$$

$$= \begin{bmatrix} 5 \\ 0 \end{bmatrix} + \lambda \begin{bmatrix} 2 \\ -1 \end{bmatrix}, \quad \lambda \in \mathbb{R}.$$

Matrix Inequalities

Matrix inequalities based on inner product play a vital role in systems science and engineering.

Cauchy-Schwarz Inequality

For any pair of vectors $x, y \in \mathbb{C}^n$,

$$|\langle x, y \rangle| \leq \|x\| \cdot \|y\|$$

where the equality holds if and only if

x, y are **linearly dependent**,

i.e. $x = cy$ for some scalar c .

Sketch of Proof

It is equivalent to proving the following:

$$\left| \langle x, y \rangle \right| \doteq \left| \sum_{i=1}^n x_i \bar{y}_i \right| \leq 1$$

for any **unit** vectors x, y , with equality iff $x = cy$.

To prove the latter, notice that

$$\left| \sum x_i \bar{y}_i \right| \leq \sum |x_i| \cdot |y_i|, \text{ with equality iff } \arg(x_i \bar{y}_i) = \theta \text{ (angle, independent of } i \text{)}.$$

Sketch of Proof (cont'd)

So, $\left| \sum x_i \bar{y}_i \right| \leq \sum |x_i| \cdot |y_i|$, with " $=$ " iff $\arg(x_i \bar{y}_i) = \theta$

Using $|x_i| \cdot |y_i| \leq \frac{1}{2}|x_i|^2 + \frac{1}{2}|y_i|^2$ with " $=$ " iff $|x_i| = |y_i|$,

it follows that $\left| \sum x_i \bar{y}_i \right| \leq \frac{1}{2} + \frac{1}{2} = 1$, as wished.

Moreover, the equality holds with:

$$x_i = e^{j\theta_i}, \quad y_i = e^{-j\theta} e^{j\theta_i}, \quad \forall i = 1, \dots, n$$

$$\Leftrightarrow x = cy, \quad \text{with } c = e^{-j\theta}.$$

Another Simpler Proof

The claim is obvious for the special cases: $x = 0$, *or* $y = 0$.

For $x \neq 0$, $y \neq 0$, for any real number λ , the following holds:

$$|x + \lambda y|^2 = \lambda^2 |y|^2 + 2\lambda \langle x, y \rangle + |x|^2.$$

It has a unique solution or no solution if

$$4\langle x, y \rangle^2 - 4|x|^2 |y|^2 \leq 0.$$

The equality holds iff it has a unique solution, i.e., $x = -\lambda y$.

Hadamard's Inequality

- $|\det A| \leq \|a^1\| \cdot \|a^2\| \cdots \|a^n\|$

for any matrix $A = \begin{pmatrix} a^1 & a^2 & \cdots & a^n \end{pmatrix} \in \mathbb{C}^{n \times n}$.

- The equality holds if and only if

$$a^j = 0 \quad \exists \text{ some } j, \text{ or } \langle a^j, a^k \rangle = 0 \quad \forall j \neq k.$$

Example

$$\left| \det \begin{pmatrix} 1+i & 2-i \\ 3 & 4 \end{pmatrix} \right| = |-2 + 7i| = \sqrt{53}$$
$$< \sqrt{|1+i|^2 + 3^2} \sqrt{|2-i|^2 + 4^2} = \sqrt{231}.$$

Proof of Hadamard's Inequality

Without loss of generality, assume that

$$\alpha_j = \|a^j\| > 0, \quad \forall j = 1, 2, \dots, n.$$

Also, assume that $B = \begin{bmatrix} b^1 & \dots & b^n \end{bmatrix}$ is a solution to the constrained optimization problem:

$$\max_{\tilde{B}} |\det \tilde{B}|, \text{ subject to } |\tilde{b}^j| = \alpha_j, \forall j = 1, \dots, n.$$

Clearly, $|\det B| \geq \prod \alpha_i > 0$, because $\tilde{B} = \text{diag}(\alpha_i)$ is a candidate solution.

Proof (cont'd)

Expanding $\det B$ by column j yields:

$$\det B = b_{1j}c_{1j} + \cdots + b_{nj}c_{nj}$$

with $C = (c_{ij})$ the cofactor matrix of B ,

i.e., $c_{ij} = (-1)^{i+j} \det B_{ij}$, $\forall i, j$.

By Cauchy-Schwarz inequality,

$$|\det B| \leq \|b^j\| \cdot \|y\| \doteq \alpha_j \|y\|, \quad y \doteq \text{col}(\bar{c}_{1j}, \dots, \bar{c}_{nj})$$

Also, $b^j = \mu_j y$ for scalar μ_j because maximizer B guarantees the equality.

Proof (cont'd)

From the fact $b^j = \mu_j y$ for scalar μ_j , we can conclude that the columns of B are orthogonal.

Indeed, $\forall k \neq j$,

$$\langle b^k, b^j \rangle = \langle b^k, \mu_j \bar{c}_j \rangle = \bar{\mu}_j \sum_{i=1}^n b_{ik} c_{ij} = \bar{\mu}_j \det \tilde{B}$$

where \tilde{B} is the matrix by replacing the column j of B by a duplicate column k of B . Thus

$$\langle b^k, b^j \rangle = 0, \quad \forall k \neq j.$$

Proof (cont'd)

From the fact $\langle \mathbf{b}^k, \mathbf{b}^j \rangle = 0$, $\forall k \neq j$, we have

$$\begin{aligned} |\det B|^2 &= \det B^* \det B = \det(B^* B) \\ &= \det(\langle \mathbf{b}^j, \mathbf{b}^i \rangle) = \det(\text{diag}(\alpha_i^2)) = \prod_{j=1}^n \alpha_j^2 \end{aligned}$$

Of course,

$$|\det A| \leq |\det B| = \prod_{j=1}^n \alpha_j, \text{ as wished.}$$

The equality holds only when A is another maximal solution, so its columns are mutually orthogonal.

Exercises

1. Determine the SVDs of the matrices

$$A_1 = \begin{pmatrix} -1 & 1 \\ 0 & -1 \end{pmatrix} \text{ and } A_2 = \begin{pmatrix} 1 & 0 \\ 1 & 0 \end{pmatrix}.$$

2. Let $A = (a_{ij})_{n \times n}$ and $\rho_i > 0$, $1 \leq i \leq n$.

$$\text{Show that } |\det A|^2 \leq \prod_{j=1}^n \rho_j^{-2} \left(\sum_{i=1}^n \rho_i^2 |a_{ij}|^2 \right)$$

When does the equality hold?