

$$A = \begin{bmatrix} 1 & -1 \\ -2 & 2 \\ 2 & -2 \end{bmatrix}_{3 \times 2}$$

$$A^T A = \begin{bmatrix} 1 & -2 & 2 \\ -1 & 2 & -2 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ -2 & 2 \\ 2 & -2 \end{bmatrix} = \begin{bmatrix} 9 & -9 \\ -9 & 9 \end{bmatrix}$$

Eigen values. $\rightarrow (9-\lambda)(9-\lambda) - 81 = 0$
 $\lambda = 0, 18$

Eigen vector $\rightarrow \lambda = 0, 9x - 9y = 0$
 $x_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

$\lambda = 18, -9x - 9y = 0$
 $-9x = 9y, x_2 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

Vectors x_1 & x_2 are orthogonal.

normalising \rightarrow
 $v_1 = \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}, v_2 = \begin{bmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \end{bmatrix}$

Singular values. $\sigma_1 = 0, \sigma_2 = \sqrt{18} = 3\sqrt{2}$

$V = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & -1/\sqrt{2} \end{bmatrix}_{2 \times 2}, \Sigma = \begin{bmatrix} 0 & 0 \\ 0 & 3\sqrt{2} \\ 0 & 0 \end{bmatrix}_{3 \times 2}$

$u_2 = \frac{A v_2}{\sigma_2} = \frac{1}{3\sqrt{2}} \begin{bmatrix} 1 & -1 \\ -2 & 2 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \end{bmatrix} = \frac{1}{3\sqrt{2}} \begin{bmatrix} 2/\sqrt{2} \\ -4/\sqrt{2} \\ 4/\sqrt{2} \end{bmatrix} = \begin{bmatrix} 2/3 \\ -2/3 \\ 2/3 \end{bmatrix}$

$A = U \Sigma V^T$

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