

$$A = \begin{bmatrix} 3 & 1 \\ 6 & 2 \end{bmatrix} = U \Sigma V^T \quad (1)$$

$$AA^T = \begin{bmatrix} 3 & 1 \\ 6 & 2 \end{bmatrix} \begin{bmatrix} 3 & 6 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} 10 & 20 \\ 20 & 40 \end{bmatrix}$$

$$\det(AA^T - \lambda I) = 0$$

$$\det(AA^T - \lambda I) = \begin{vmatrix} 10-\lambda & 20 \\ 20 & 40-\lambda \end{vmatrix} = (10-\lambda)(40-\lambda) - 400 =$$

$$= 400 - 10\lambda - 40\lambda + \lambda^2 - 400 = \lambda^2 - 50\lambda$$

$$\lambda^2 - 50\lambda = 0$$

$$\lambda(\lambda - 50) = 0$$

$$\lambda_1 = 50$$

$$\lambda_2 = 0$$

$$\sigma_1 = \sqrt{50} = 2\sqrt{2} \approx 7$$

$$\sigma_2 = 0$$

$$v_1 = \frac{1}{\sigma_1} A^T u_1$$

$$AA^T u_1 = \lambda_1 u_1$$

$$(AA^T - \lambda_1 I)u_1 = 0$$

$$u_1 =$$

$$\begin{bmatrix} 10-50 & 20 \\ 20 & 40-50 \end{bmatrix} \begin{bmatrix} u_1^1 \\ u_1^2 \end{bmatrix} = 0$$

$$(10-2\sqrt{5})u_1^1 + 20u_1^2 = 0$$

$$20u_1^1 + (40-2\sqrt{5})u_1^2 = 0$$

$$u_1^1 = \frac{-20}{10-2\sqrt{5}} u_1^2$$

$$u_1^1 = \frac{2\sqrt{5}-40}{20} u_1^2$$

$$u_1^1 = \frac{-20}{2.92} u_1^2 = -6.84 u_1^2$$

$$u_1^1 = \frac{-20}{-40} u_1^2 = \frac{1}{2} u_1^2$$

$$u_1^1 = \frac{10}{20} u_1^2 = \frac{1}{2} u_1^2$$

$$U_1 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 2 \end{bmatrix}$$

$$\|v_1\|_2 = 1$$

$$\alpha = \frac{1}{\|v_1\|_2} = \frac{1}{\sqrt{5}} \quad v_1 = \frac{1}{\sqrt{5}} \begin{bmatrix} 1 & 2 \end{bmatrix}^T$$

$$AA^T v_2 = \lambda_2 v_2$$

$$\begin{bmatrix} 10 & 20 \\ 20 & 40 \end{bmatrix} \begin{bmatrix} v_2^1 \\ v_2^2 \end{bmatrix} = 0$$

$$10 v_2^1 + 20 v_2^2 = 0 \quad 20 v_2^1 + 40 v_2^2 = 0$$

$$v_2^1 = -\frac{20}{10} v_2^2 = -2 v_2^2 \quad v_2^1 = -\frac{40}{20} v_2^2 = -2 v_2^2$$

$$v_2 = \alpha \begin{bmatrix} -2 & 1 \end{bmatrix}^T = \frac{1}{\sqrt{5}} \begin{bmatrix} -2 & 1 \end{bmatrix}^T$$

$$V = \frac{1}{\sqrt{5}} \begin{bmatrix} 1 & -2 \\ 2 & 1 \end{bmatrix}$$

$$v_1 = G_1^{-1} A^T v_1 = \frac{1}{5\sqrt{2}} \begin{bmatrix} 3 & 6 \\ 12 & 12 \end{bmatrix} \frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \frac{1}{5\sqrt{10}} \begin{bmatrix} 15 \\ 5 \end{bmatrix} = \frac{1}{\sqrt{10}} \begin{bmatrix} 3 \\ 1 \end{bmatrix}$$

~~$$v_2 = G_2^{-1} A^T v_2 = \frac{1}{5\sqrt{2}} \begin{bmatrix} 3 & 6 \\ 12 & 12 \end{bmatrix} \frac{1}{\sqrt{5}} \begin{bmatrix} 2 \\ -1 \end{bmatrix} =$$~~

$$A^T A = \begin{bmatrix} 45 & 15 \\ 15 & 5 \end{bmatrix}$$

$$A^T A v_2 = 0$$

$$\begin{bmatrix} 45 & 15 \\ 15 & 5 \end{bmatrix} \begin{bmatrix} v_2^1 \\ v_2^2 \end{bmatrix} = 0$$

$$45 v_2^1 + 15 v_2^2 = 0$$

$$15 v_2^1 + 5 v_2^2 = 0$$

$$V = \frac{1}{\sqrt{10}} \begin{bmatrix} 3 & -1 \\ 1 & 3 \end{bmatrix}$$

$$3 v_2^1 = - v_2^2$$

$$3 v_2^1 = - v_2^2$$

$$v_2 = \alpha \begin{bmatrix} -1 & 3 \end{bmatrix}^T$$

$$\alpha = \frac{1}{\|v_2\|_2} = \frac{1}{\sqrt{10}}$$

$$A = \frac{1}{\sqrt{5}} \begin{bmatrix} 1 & -2 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 5\sqrt{2} & 0 \\ 0 & 0 \end{bmatrix} \frac{1}{\sqrt{10}} \begin{bmatrix} 3 & -1 \\ 1 & 3 \end{bmatrix}$$