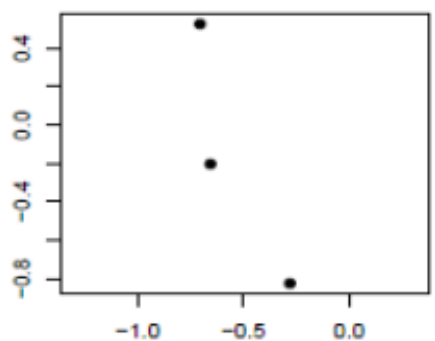
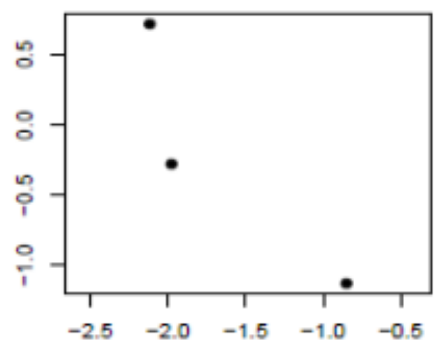
Observations in measurement space = (Observations in PC space) ← rotation — Inverse of Eigenvectors

$A = U S$ $\quad V^T$

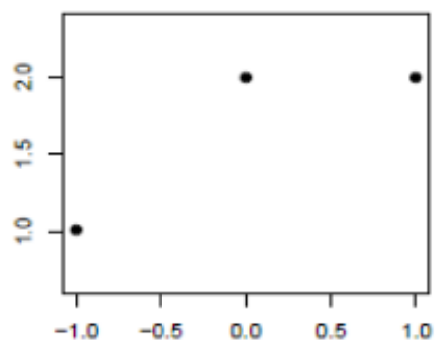
e.g. $A = \begin{bmatrix} 1 & 2 \\ 0 & 2 \\ -1 & 1 \end{bmatrix} =$



U



US (note change of scale)



USV^T