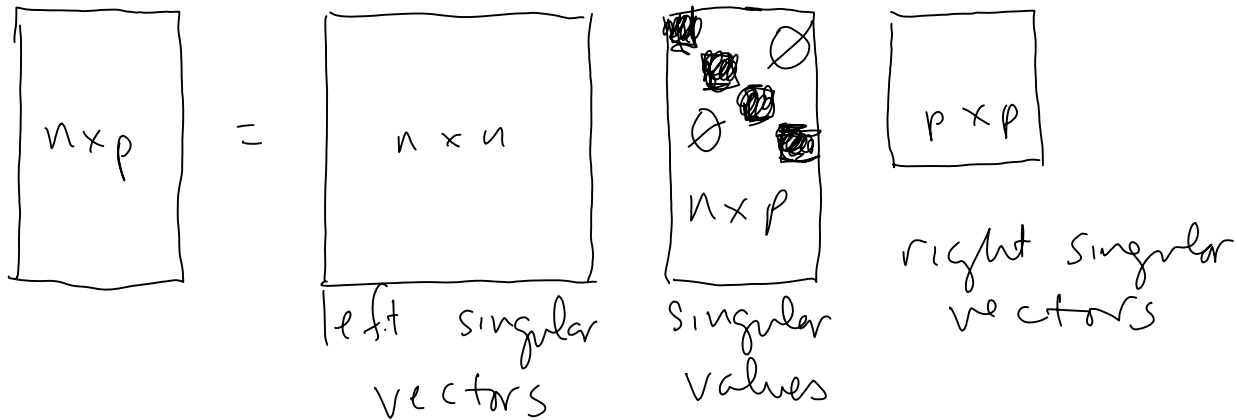


$$A = U S V^T$$

$(n \times p)$        $(n \times n)$      $(n \times p)$      $(p \times p)$

assume  $n \geq p$



when written like this  $U$  &  $V$  are orthonormal

sometimes written as

$$A = U S V^T$$

$(n \times p)$      $(p \times p)$      $(p \times p)$