

# Product Matrices

$$A^* A = \underbrace{(V \Sigma^T U^*)}_{I_m} (U \Sigma V^*)$$

$$\begin{matrix} n \times n & n \times n & m \times m & m \times n & n \times n \\ = & V & \Sigma^T & I_m & \Sigma & V^* \end{matrix}$$

$$\begin{matrix} n \times n & n \times n & n \times n \\ = & V & \Sigma^T \Sigma & V^* \end{matrix}$$

$$I_{n,p} \mathbb{R}$$

$$= [V_R] \Sigma^T [V_R^*]$$

$$\left[ \begin{array}{c|c} s^2 & 0 \\ \hline 0 & 0 \end{array} \right]$$

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

full rank  
overdetermined

$$\left[ \begin{array}{c|c} \Sigma & \Sigma^+ \\ \hline (s^{-1}) & (s^+ 0) \\ \vdots & \vdots \end{array} \right]$$

Sigma matrix; sabot

$$287 - 35W \rightarrow 820 \rightarrow 20$$

$$(s) \quad (s^{-1})$$

$\Sigma^+$  is a . pseudomatrix

example

$$\begin{matrix} \Sigma & \Sigma^+ \\ \hline (s) & (s^+ 0) \\ 0 & \end{matrix}$$

$$\Sigma^+ = \left( \begin{array}{c|c} s & 0 \\ \hline 0 & 0 \end{array} \right)$$

$$(s|0) \quad \cancel{\left( \begin{array}{c|c} s & 0 \\ \hline 0 & 0 \end{array} \right)} \quad (s^{-1})$$

BIG THREE

$$\left( \begin{array}{cc} s & 0 \\ 0 & 0 \end{array} \right) \quad \left( \begin{array}{c|c} s^+ & 0 \\ \hline 0 & 0 \end{array} \right)$$