

Que 7 →

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

$$AV = U\Sigma; \text{ for SVD } \Rightarrow A = U\Sigma V^T$$

$$A^T A \Rightarrow V \Sigma^2 V^T$$

Now →

$$A^T A \Rightarrow \begin{bmatrix} 3 & 2 \\ 2 & 3 \\ 2 & -2 \end{bmatrix} \cdot \begin{bmatrix} 3 & 2 & 2 \\ 2 & 3 & -2 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 13 & 12 & 2 \\ 12 & 13 & -2 \\ 2 & -2 & 8 \end{bmatrix}$$

Calc. E.V. →

$$(A^T A - \lambda I) \Rightarrow \begin{bmatrix} 13-\lambda & 12 & 2 \\ 12 & 13-\lambda & -2 \\ 2 & -2 & 8-\lambda \end{bmatrix}$$

$$\Rightarrow (13-\lambda) \cdot \left\{ (13-\lambda) \cdot (8-\lambda) - 4 \right\} \\ - 12 \left\{ 96 - 12\lambda + 4 \right\} + 2 \cdot \left\{ -24 - 26 + 2\lambda \right\}$$

$$\Rightarrow \lambda_1, \lambda_2, \lambda_3 \rightarrow \text{E.V. of } A^T A$$

Step 2 →

we'll calc. their respective eigen vector. if

2 eigen values are same → apply gram-schmidt & make orthonormal.

$$V = \begin{bmatrix} \text{E.V. corresponding to} \\ \text{E.V.} \end{bmatrix} \Rightarrow \begin{bmatrix} v_1 & v_2 & v_3 \end{bmatrix}$$

$$b_1 = \sqrt{\lambda_1}$$

$$b_2 = \sqrt{\lambda_2}$$

$$b_3 = \sqrt{\lambda_3}$$

$$U = \begin{bmatrix} \frac{Av_1}{b_1} & \frac{Av_2}{b_2} & \frac{Av_3}{b_3} \end{bmatrix}$$

→ These are steps. → So → $AV = U\Sigma$