

Week16 - IS622

James Quacinella

11/23/2015

Exercise 11.4.1

The SVD for the matrix is given. Find the Moore-Penrose pseudoinverse of M .

Answer

```
M <- matrix(c(48, 14, 14, -48), ncol=2, byrow=TRUE)
U <- matrix(c(3/5, 4/5, 4/5, -3/5), ncol=2, byrow=TRUE)
Sigma <- matrix(c(50, 0, 0, 25), ncol=2, byrow=TRUE)
Vt <- matrix(c(4/5, -3/5, 3/5, 4/5), ncol=2, byrow=TRUE)
```

Notice that the SVD decomposition is not very good, as the results are close to M but not quite the same:

```
U %*% Sigma %*% Vt
```

```
##      [,1] [,2]
## [1,]   36  -2
## [2,]   23 -36
```

```
M
```

```
##      [,1] [,2]
## [1,]   48  14
## [2,]   14 -48
```

```
““
```

How is this a SVD decomposition of M ??

```
library(MASS)
ginv(M)
```

```
##      [,1] [,2]
## [1,] 0.0192 0.0056
## [2,] 0.0056 -0.0192
```

Exercise 11.3.4

Section 11.3.5 showed how to guess the movies a person would most like. How would you use a similar technique to guess the people that would most like a given movie, if all you had were the ratings of that movie by a few people?

Answer