

Programming language version: C++ (2011)

Implement Steps: First apply Householder transformation and turn the matrix into bidiagonal form. Then calculate the eigenvectors to get v and u . Also calculate eigenvalues to get w . the root of eigenvalues will on the diagonal line of w .

How to execute your code:

```
g++ -o svd-decomposition svd-decomposition.cpp  
./svd-decomposition
```

The .exe file will generate output.txt, and the result is inside of it.

Reference:

<https://math.stackexchange.com/>

<https://stackoverflow.com/>