Question 1

Let A be a nonsingular $n \times n$ matrix with real entries and $\vec{\mathbf{b}} \in \mathbb{R}^n$.

Let $A = P\Sigma Q^\top$ be the singular value decomposition (SVD) of A. Then, the system $A\vec{\mathbf{x}} = \vec{\mathbf{b}}$ can be written as:

$$\begin{aligned} A\vec{\mathbf{x}} = \vec{\mathbf{b}} &\iff (P\Sigma Q^\top)\vec{\mathbf{x}} = \vec{\mathbf{b}} \\ &\iff \vec{\mathbf{x}} = (P\Sigma Q^\top)^{-1}\vec{\mathbf{b}} \\ & \vec{\mathbf{x}} = (Q^\top)^{-1}\Sigma^{-1}P^{-1}\vec{\mathbf{b}} \end{aligned}$$

Note that since A is a real nonsingular matrix, the matrices $P = \begin{pmatrix} | & & | \\ \vec{\mathbf{p}}_1 & \cdots & \vec{\mathbf{p}}_n \\ | & & | \end{pmatrix}$ and $Q = \begin{pmatrix} | & & | \\ \vec{\mathbf{q}}_1 & \cdots & \vec{\mathbf{q}}_n \\ | & & | \end{pmatrix}$ are orthogonal. Thus, $Q^\top Q = QQ^\top = I \iff Q^\top = Q^{-1}$ and $P^\top P = PP^\top = I \iff P^\top = P^{-1}$. As such, the solution can be written as:

$$\begin{aligned} \vec{\mathbf{x}} &= Q\Sigma^{-1}P^\top\vec{\mathbf{b}} \\ &= \begin{pmatrix} | & & | \\ \vec{\mathbf{q}}_1 & \cdots & \vec{\mathbf{q}}_n \\ | & & | \end{pmatrix} \begin{pmatrix} \sigma_1 & & 0 \\ & \ddots & \\ 0 & & \sigma_n \end{pmatrix}^{-1} \begin{pmatrix} — & \vec{\mathbf{p}}_1^\top & — \\ & \vdots & \\ — & \vec{\mathbf{p}}_n^\top & — \end{pmatrix} \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix} \end{aligned}$$

Here, we're basically solving for $\vec{\mathbf{x}}$ by computing the inverse of A with its SVD. Thus, it is crucial that A is nonsingular. Otherwise, A would be invertible. Additionally, note that the solution requires us to compute the inverse of Σ, which we note $\Sigma^{-1} = \operatorname{diag}(1/\sigma_1, \ldots, 1/\sigma_n)$. This means that all singular values of A, $\sigma_1, \ldots, \sigma_n$ must be all positive. If A is singular, then its determinant is zero, which means zero is a singular value of A, and thus Σ would also be invertible.

Question 2

From Question 1, we solved the system $A\vec{\mathbf{x}} = \vec{\mathbf{b}}$ by substituting the SVD of A and computing its inverse. Where $A = P\Sigma Q^\top$ is the SVD of A, the resulting expression is $\vec{\mathbf{x}} = Q\Sigma^{-1}P^\top\vec{\mathbf{b}}$. Thus, $A^{-1} = Q\Sigma^{-1}P^\top$ and as demonstrated in the previous question, the singular value of A^{-1} is simply the reciprocal of the singular values of A.

Question 3

Let A be a real-valued $m \times n$ matrix and let $||A|| = \sqrt{\sum_{j=1}^n \sum_{i=1}^m a_{ij}^2}$.

Part A

Let B be a $p \times r$ matrix and C be a $r \times p$ matrix. Then, BC is a $p \times p$ matrix and CB is an $r \times r$ matrix.

The trace of an $n \times n$ square matrix M is the sum of the entries on the main diagonal, that is $\text{trace}(M) = \sum_{i=1}^{n} m_{ii}$. As such, $\text{trace}(BC) = \sum_{i=1}^{p} \sum_{j=1}^{r} b_{ij}c_{ij}$ and $\text{trace}(CB) = \sum_{i=1}^{r} \sum_{i=1}^{p} c_{ij}b_{ij}$. By commutativity, we can clearly see that $\text{trace}(BC) = \text{trace}(CB)$.

Part B

Similar to 3(a), we note that $AA^\top$ is an $m \times m$ matrix and $A^\top A$ is an $n \times n$ matrix. As such, $\text{trace}(AA^\top) = \sum_{i=1}^{m} \sum_{j=1}^{n} a_{ij}a_{ij} = \sum_{i=1}^{m} \sum_{j=1}^{n} a_{ij}^2$ and $\text{trace}(A^\top A) = \sum_{i=1}^{n} \sum_{j=1}^{m} a_{ij}a_{ij} = \sum_{i=1}^{n} \sum_{j=1}^{m} a_{ij}^2$. Again by commutativity, we see that $\text{trace}(AA^\top) = \text{trace}(A^\top A) = ||A||^2$.

Part C

Let U be an $m \times m$ orthogonal matrix. Then, $U^\top U = I_m$. From 3(b), we note that $||A||^2 = \text{trace}(A^\top A) = \text{trace}(AA^\top)$. Then,

$$\begin{aligned} ||UA||^2 &= \text{trace}((UA)^\top (UA)) \\ &= \text{trace}(A^\top U^\top UA) \\ &= \text{trace}(A^\top A) \\ &= ||A||^2. \end{aligned}$$

As such, it follows that $||UA|| = ||A||$.

Part D

Let $A = P\Sigma Q^\top$ be the singular value decomposition SVD of A, where $P = \begin{pmatrix} | & & | \\ \vec{\mathbf{p}}_1 & \cdots & \vec{\mathbf{p}}_m \\ | & & | \end{pmatrix}$ and $Q = \begin{pmatrix} | & & | \\ \vec{\mathbf{q}}_1 & \cdots & \vec{\mathbf{q}}_n \\ | & & | \end{pmatrix}$ are orthogonal matrices. And $\Sigma = \begin{pmatrix} \sigma_1 & & 0 \\ & \ddots & \\ 0 & & \sigma_r \end{pmatrix}$ is the diagonal matrix where $\sigma_1 \geq \sigma_2 \geq \ldots \geq \sigma_r > 0$ are the signgular values of A. Then,

$$\begin{aligned}
||A||^2 &= \text{trace}(A^\top A) \\
&= \text{trace}((P\Sigma Q^\top)^\top (P\Sigma Q^\top)) \\
&= \text{trace}((Q^\top)^\top \Sigma^\top P^\top P\Sigma Q^\top) \\
&= \text{trace}(Q\Sigma^\top \Sigma Q^\top) \\
&= \text{trace}(Q\Sigma^2 Q^\top) && \because \Sigma^\top = \Sigma \\
&= \text{trace}(\Sigma^2) && \because QQ^\top = I \\
&= \sigma_1^2 + \sigma_2^2 + \cdots + \sigma_r^2.
\end{aligned}$$

As such, it follows that $||A|| = \sqrt{\sigma_1^2 + \sigma_2^2 + \cdots + \sigma_r^2}$.

Question 5

Refer to Section `%% Question 5` in the `math425hw7.m` file for the relevant code.