

```
1
2 function[U,S,V]=SelfSVD(A)
3 tol=10^-8;
4 [eVec,eVal]=eig(A'*A);
5 [p,q]=size(A);
6
7 val=min(p,q);
8 sigma=eig(A'*A);
9 sigma=sqrt(abs(sigma));
10 n=length(sigma);
11 for i=1:n
12     for j=i+1:n
13         if(sigma(i)<sigma(j))
14             temp=sigma(i);
15             sigma(i)=sigma(j);
16             sigma(j)=temp;
17             eVec(:,[i,j])=eVec(:,[j,i]);
18         end
19     end
20 end
21 S=zeros(p,q);
22 for i=1:val
23     if(sigma(i)>=tol)
24         S(i,i)=sigma(i);
25     end
26 end
27
28 U=zeros(p,p);
29 V=eVec;
30 V1=A*V;
31 for i=1:val
32     if(S(i,i)~=0)
33         U(:,i)=V1(:,i)/S(i,i);
34     end
35 end
36
37
```

```
1 %Here I am creating a function SelfLRA which is first doing truncated svd
2 %and then giving Ak
3
4 function[Ak]=SelfLRA(A,k)
5 %First using a predefined function we calculated U,S,V and then we are
6 %using concept of truncated svd for k rank
7 [U,S,V]=SelfSVD(A);
8 V_real=V.';
9 for i=1:k
10     Vk(i,:)=V_real(i,:);
11 end
12 for i=1:k
13     Uk(:,i)=U(:,i);
14 end
15 for i=1:k
16     for j=1:k
17         Sk(i,j)=S(i,j);
18     end
19 end
20 Ak=Uk*Sk*Vk;
21
22
```

```
1 A=[1 2 3 4;4 5 6 7];
2 [U,S,V]=SelfSVD(A);
3 U
4 S
5 V
6 disp("By inbuilt svd")
7 [P,Q,R]=svd(A);
8 P
9 Q
10 R
11
```

```
>> A6Q3
>> A6Q1
```

```
U =
```

```
    0.4332    0.9013
    0.9013   -0.4332
```

```
S =
```

```
   12.4434         0         0         0
         0    1.0782         0         0
```

```
V =
```

```
    0.3245   -0.7711   -0.0872   -0.5407
    0.4318   -0.3370    0.5193    0.6560
    0.5390    0.0972   -0.7770    0.3103
    0.6463    0.5313    0.3449   -0.4255
```

```
By inbuilt svd
```

```
P =
```

```
   -0.4332    0.9013
   -0.9013   -0.4332
```

```
Q =
```

```
   12.4434         0         0         0
         0    1.0782         0         0
```

```
R =
```

```
   -0.3245   -0.7711   -0.4001   -0.3741
   -0.4318   -0.3370    0.2546    0.7970
   -0.5390    0.0972    0.6910   -0.4717
   -0.6463    0.5313   -0.5455    0.0488
```

```
>>
```

```
1 A=[1,0,0;0,1,0;0,0,1];
2 k=2;
3 [Ak]=SelfLRA(A,k)
4 Ak
5 disp("2-norm= ");
6 n1=norm(A-Ak);
7 n1
8 disp("Frobenius norm= ");
9 n2=norm(A-Ak,"fro");
10 n2
```

```
>> A6Q2
```

```
Ak =
```

```
    1    0    0
    0    1    0
    0    0    0
```

```
Ak =
```

```
    1    0    0
    0    1    0
    0    0    0
```

```
2-norm=
```

```
n1 =
```

```
    1
```

```
Frobenius norm=
```

```
n2 =
```

```
    1
```

```
>>
```

```
1 N=100;
2 x1=rand(1,N);
3 x2=0.4*rand(1,N);
4 A=[x1;x2];
5 Rotation = [cos(pi/3),-sin(pi/3);sin(pi/3),cos(pi/3)];
6 D=Rotation*A;
7 D
8 temp=D*D';
9 Q=(1/(N-1))*temp;
10 Q
11 [V,Di]=eig(Q);
12 sigma=eig(Q);
13 n=length(sigma);
14 for i=1:n
15     for j=i+1:n
16         if(sigma(i)<sigma(j))
17             temp=sigma(i);
18             sigma(i)=sigma(j);
19             sigma(j)=temp;
20             V(:,[i,j])=V(:,[j,i]);
21         end
22     end
23 end
24 plot(D(1,:),D(2,:),'.');
25 axis square
26 axis([-4 4 -4 4])
27
28 eigenVal=sigma;
29 u1=V(:,1);
30
31 hold on
32 quiver(0,0,u1(1),u1(2))
33 hold off
```

```
>> A6Q3
```

```
D =
```

```
Columns 1 through 11
```

0.0444	-0.0628	0.4951	-0.1800	0.0067	0.0354	0.1788	-0.0599	✓
-0.2314	-0.0422	0.0144						
0.7032	0.4463	0.8654	0.3628	0.7495	0.6781	0.3439	0.1988	✓
0.1626	0.5106	0.2043						

```
Columns 12 through 22
```

0.2697	-0.0480	0.2554	0.1511	0.2036	0.0271	0.1913	-0.1330	✓
0.1386	0.0745	0.1237						
0.6824	0.4553	0.8243	0.7606	0.5418	0.1886	0.9950	0.3832	✓
0.9876	0.2154	0.3600						

```
Columns 23 through 33
```

0.0094	0.1504	0.0234	-0.2878	0.3273	0.1584	0.1373	-0.0757	✓
0.2056	-0.0512	0.3379						
0.0956	0.6523	0.1951	0.2182	0.6461	0.3097	0.6836	0.4869	✓
0.6057	0.0545	0.8564						

```
Columns 34 through 44
```

0.3275	0.1962	0.0926	-0.0262	0.2735	0.1524	0.2461	-0.0361	✓
-0.0252	-0.1197	-0.1673						
0.7353	0.7480	0.8854	0.4577	0.5549	0.5766	0.4700	0.3385	✓
0.3017	0.5906	0.3595						

```
Columns 45 through 55
```

0.2340	0.1832	-0.0327	0.1327	-0.2777	0.0832	0.2474	-0.1807	✓
0.3508	-0.3152	0.2987						
0.7938	1.0329	0.0535	0.5419	0.2609	0.8781	0.9993	0.1816	✓
0.8822	0.2029	0.6172						

```
Columns 56 through 66
```

0.1388	0.0431	0.1541	0.3115	0.0532	-0.2204	-0.0028	-0.1002	✓
-0.3183	-0.1368	0.1938						
0.8249	0.5919	0.9334	0.8582	0.6920	0.2864	0.2531	0.2682	✓
0.2320	0.2025	0.5999						

```
Columns 67 through 77
```

0.2552	0.0523	-0.0567	0.3488	0.3022	0.0977	0.1572	0.2699	✓
--------	--------	---------	--------	--------	--------	--------	--------	---


```
-0.1219    0.0752   -0.2085
    0.9377    0.3791    0.5069    0.9353    0.9174    0.7249    1.0504    0.7296 ✓
0.4592    0.7215    0.4023
```

Columns 78 through 88

```
    0.1367    0.2165    0.0344    0.1083    0.2215    0.1289    0.0754    0.0713 ✓
0.0630    0.2394   -0.0795
    0.2623    0.6604    0.5897    0.4128    0.5680    0.7922    0.6303    0.5960 ✓
0.6375    0.4528    0.1413
```

Columns 89 through 99

```
    0.2034    0.4146   -0.0704    0.1890    0.0757    0.1900    0.1796   -0.0831 ✓
0.0609   -0.1409    0.0276
    0.7134    0.9109    0.4500    1.0124    0.3563    0.9140    0.4213    0.5254 ✓
0.2163    0.2265    0.3408
```

Column 100

```
0.0836
0.7902
```

Q =

```
0.0349    0.0729
0.0729    0.3757
```

>>

