

$$\underline{A} = \begin{pmatrix} 1 & -1 \\ -2 & 2 \\ 2 & -2 \end{pmatrix}_{3 \times 2}$$

$$* A^t A = \begin{pmatrix} 9 & -9 \\ -9 & 9 \end{pmatrix}$$

$$\lambda_1 = 18$$

$$\lambda_2 = 0$$

$$\underline{v}_1 = \begin{pmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \end{pmatrix}$$

$$\sigma_1 = \sqrt{18}$$

$$\underline{v}_2 = \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}$$

$$\underline{u}_1 = \begin{pmatrix} 2/\sqrt{2} \\ -4/\sqrt{2} \\ 4/\sqrt{2} \end{pmatrix}$$

$$\underline{u}_2 = \underline{0}$$

$$\underline{u}_1 = \begin{pmatrix} 1/3 \\ -2/3 \\ 2/3 \end{pmatrix}$$

$$A = U \Sigma V^t$$

$$\rightarrow U \rightarrow 3 \times 3$$

$$V \rightarrow 2 \times 2$$

$$\rightarrow \Sigma \rightarrow 3 \times 2$$

$$A \cdot v_i \neq 0 \quad \Sigma = \begin{pmatrix} \sqrt{18} & 0 \\ 0 & 0 \\ 0 & 0 \end{pmatrix}$$

$$V = \begin{pmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ -1/\sqrt{2} & 1/\sqrt{2} \end{pmatrix}$$

$$U_1 = \begin{pmatrix} 1/3 \\ -2/3 \\ 2/3 \end{pmatrix}$$

$$U_1 \cdot \frac{X}{7} = 0$$

$$\begin{pmatrix} 1/3 \\ -2/3 \\ 2/3 \end{pmatrix} \cdot \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

$$1/3 x_1 - 2/3 x_2 + 2/3 x_3 = 0$$

$$\Leftrightarrow x_1 - 2x_2 + 2x_3 = 0$$

$$x_1 = 2x_2 - 2x_3$$

$$\begin{pmatrix} 2x_2 - 2x_3 \\ x_2 \\ x_3 \end{pmatrix} =$$

$$\begin{pmatrix} w_1 \\ 2 \\ 1 \\ 6 \end{pmatrix} x_2 + \begin{pmatrix} w_2 \\ -2 \\ 0 \\ 1 \end{pmatrix} x_3$$

$$U_2 = \begin{pmatrix} 2/\sqrt{5} \\ 1/\sqrt{5} \\ 0 \end{pmatrix}$$

$$\|U_3\| = \frac{\sqrt{45}}{5}$$

$$U_3 = \begin{pmatrix} -2/\sqrt{45} \\ 4/\sqrt{45} \\ 8/\sqrt{45} \end{pmatrix}$$

$$U_3 = \begin{pmatrix} 2 \\ 1 \\ 0 \\ -1 \end{pmatrix} - \frac{\begin{pmatrix} w_2 \\ -2 \\ 0 \end{pmatrix} \begin{pmatrix} 2/\sqrt{5} \\ 1/\sqrt{5} \\ 0 \end{pmatrix}}{\begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix} \cdot \begin{pmatrix} 2/\sqrt{5} \\ 1/\sqrt{5} \\ 0 \end{pmatrix}} \cdot U_2$$

$$U_3 = \begin{pmatrix} 2 \\ 1 \\ 0 \\ -1 \end{pmatrix} + \frac{4}{\sqrt{5}} \begin{pmatrix} 2/\sqrt{5} \\ 1/\sqrt{5} \\ 0 \end{pmatrix} = \begin{pmatrix} 2 \\ 4 \\ 2 \\ -1 \end{pmatrix}$$

$$U = \begin{pmatrix} 1/2 \\ -2/3 \\ 2/3 \end{pmatrix} \begin{array}{|c|c|} \hline 2/\sqrt{5} & -2/\sqrt{45} \\ \hline 1/\sqrt{5} & 4/\sqrt{45} \\ \hline 0 & 5/\sqrt{45} \\ \hline \end{array}$$

$$\Sigma = \begin{pmatrix} \sqrt{18} & 0 \\ 0 & 0 \\ 0 & 0 \end{pmatrix}$$

$$V = \begin{pmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \end{pmatrix} \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}$$

$$\underline{\underline{A = U \Sigma V^t}}$$

$$A = \begin{pmatrix} 1 & -1 \\ -2 & 2 \\ 2 & -2 \end{pmatrix}$$

$$U_r = \begin{pmatrix} 1/3 \\ -2/3 \\ 2/3 \end{pmatrix}$$

$$\Sigma_r = \sqrt{18} = 3\sqrt{2}$$

$$V_r = \begin{pmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \end{pmatrix}$$

$$A = U_r \Sigma_r V_r^t = \begin{pmatrix} \sqrt{18}/2 \\ -2\sqrt{18}/2 \\ 2\sqrt{18}/2 \end{pmatrix} \begin{pmatrix} 1/\sqrt{2} & -1/\sqrt{2} \end{pmatrix}$$

$$A = \begin{pmatrix} 4 & 0 \\ 0 & 2 \\ 1 & 1 \end{pmatrix}$$

$$b = \begin{pmatrix} 2 \\ 0 \\ 11 \end{pmatrix}$$

$$A = V_r \Sigma_r^{-1} V_r^+$$

$$V \rightarrow 3 \times 3$$

$$\Sigma \rightarrow 3 \times 2$$

$$V \Rightarrow 2 \times 2$$

$$V_r \Rightarrow 3 \times 2$$

$$\Sigma_r \rightarrow 2 \times 2$$

$$V_r \rightarrow 2 \times 2$$

$$Ax = b$$

$$V_r = \begin{pmatrix} -0.9644 & 0.1488 \\ -0.0394 & -0.8989 \\ -0.2611 & -0.4122 \end{pmatrix}$$

$$\Sigma_r = \begin{pmatrix} \sqrt{11+\sqrt{37}} & 0 \\ 6 & \sqrt{11-\sqrt{37}} \end{pmatrix}$$

$$V_r = \begin{pmatrix} \frac{v_1}{\|v_1\|} & \frac{v_2}{\|v_2\|} \end{pmatrix}$$

$$A^+ A = \begin{pmatrix} 9 & 0 & 1 \\ 0 & 2 & 1 \end{pmatrix} \begin{pmatrix} 4 & 0 \\ 0 & 2 \\ 1 & 1 \end{pmatrix} = \begin{pmatrix} 17 & 1 \\ 1 & 5 \end{pmatrix}$$

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$$\lambda_1 = 11 + \sqrt{37}$$

$$v_1 = \begin{pmatrix} 6 + \sqrt{37} \\ 1 \end{pmatrix}$$

$$\lambda = 11 - \sqrt{37}$$

$$v_2 = \begin{pmatrix} 6 - \sqrt{37} \\ 1 \end{pmatrix}$$

$$V_r = \begin{pmatrix} -0.9466 & 0.0825 \\ -0.0825 & -0.9466 \end{pmatrix}$$