

SVD - Enunciado

$$K \text{ } m \times n \text{ real} \quad p \doteq \min\{m, n\}$$



\exists bases ortonormais

$\{\mathbf{u}_1, \dots, \mathbf{u}_n\}$ de \mathbb{R}^n

$\{\mathbf{v}_1, \dots, \mathbf{v}_m\}$ de \mathbb{R}^m

colunas

colunas

$$K = V \Lambda U^T$$

diagonal $m \times n$ diagonal decrescente