Step-1

Singular Value Decomposition (SVD) for any m by n matrix A is as follows

$$A = U \sum V^{T}$$

$$= \begin{pmatrix} \text{orthogonal} \\ U \text{ is } m \times m \end{pmatrix} \begin{pmatrix} m \times n \text{ matrix } \sum \\ \sigma_{1} \cdots \sigma_{r} \text{ on diagonal} \end{pmatrix} \begin{pmatrix} \text{orthogonal} \\ V \text{ is } n \times n \end{pmatrix}$$

Here eigenvectors of AA^T are in U, eigenvectors of A^TA are in V, and the $\sigma_i = \sqrt{\lambda_i}$.

Step-2

Let A be an m by n zero matrix.

So, AA^T be m by m zero matrix, whose eigenvalues are $\lambda = 0$.

We know that eigenvectors of AA^T are in U.

Since eigenvalues are zero, U will be m by m identity matrix.

$$U = \begin{bmatrix} u_1 \cdots u_m \end{bmatrix}$$
$$= \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix}$$
$$= I$$

Step-3

Now $A^T A$ be *n* by *n* zero matrix, whose eigenvalues are $\lambda = 0$.

We know that eigenvectors of $A^T A$ are in V.

Since eigenvalues are zero, V will be n by n identity matrix.

$$V = \begin{bmatrix} v_1 \cdots v_n \end{bmatrix}$$

$$= \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix}$$

$$= I_{\text{max}}$$

Step-4

The diagonal of Σ are the square roots of the nonzero eigenvalues of both AA^T .

So, \sum is *m* by *n* zero matrix.

$$\Sigma = \begin{bmatrix} 0 & 0 & \cdots & 0 \\ \vdots & & & \vdots \\ 0 & 0 & \cdots & 0 \end{bmatrix}$$

The SVD for m by n zero matrix is as follows:

$$\begin{split} A &= U \sum V^T \\ &= I_{m \times m} \sum_{m \times n} I_{n \times n} \\ &= \sum_{m \times n} I_{n \times n} \\ &= \sum_{m \times n} I_{n \times n} \end{split}$$

Therefore, SVD for m by n zero matrix is m by n zero matrix.

Step-5

If SVD of *m* by *n* matrix *A* is $A = U \sum V^T$, then the pseudoinverse of *A* is

$$A^+ = V \sum^+ U^T$$

For m by n zero matrix, we have

$$U = I_{m \times m}$$
$$V = I_{n \times n}$$

Since Σ is m by n zero matrix, so Σ^+ is n by m zero matrix.

Hence, pseudoinverse of m by n zero matrix A is

$$A^{+} = V \sum^{+} U^{T}$$

$$= I_{n \times n} \sum^{+}_{n \times m} I_{m \times m}$$

$$= \sum^{+}_{n \times m}$$

$$= A^{T}$$

Therefore, the pseudoinverse of an zero n by m matrix is equal to its transpose