

4. a)  $U \in \mathbb{R}^{n \times r}$

$$U = \begin{bmatrix} U_{11} & U_{12} & U_{13} & U_{14} & \dots & U_{1r} \\ U_{21} & U_{22} & U_{23} & U_{24} & \dots & U_{2r} \\ U_{31} & U_{32} & U_{33} & U_{34} & \dots & U_{3r} \\ U_{41} & U_{42} & U_{43} & U_{44} & \dots & U_{4r} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ U_{n1} & U_{n2} & U_{n3} & U_{nr} & \dots & U_{nr} \end{bmatrix} = [U_1 \ U_2 \ U_3 \ U_4 \ \dots \ U_r]$$

$D \in \mathbb{R}^{r \times r}$

$$D = \begin{bmatrix} \sigma_1 & 0 & 0 & 0 & \dots & 0 \\ 0 & \sigma_2 & 0 & 0 & \dots & 0 \\ 0 & 0 & \sigma_3 & 0 & \dots & 0 \\ 0 & 0 & 0 & \sigma_4 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & 0 & \dots & \sigma_r \end{bmatrix}$$

$V \in \mathbb{R}^{d \times r} \quad V^T \in \mathbb{R}^{r \times d}$

$$V^T = \begin{bmatrix} V_{11} & V_{12} & V_{13} & V_{14} & \dots & V_{1d} \\ V_{21} & V_{22} & V_{23} & V_{24} & \dots & V_{2d} \\ V_{31} & V_{32} & V_{33} & V_{34} & \dots & V_{3d} \\ V_{41} & V_{42} & V_{43} & V_{44} & \dots & V_{4d} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ V_{r1} & V_{r2} & V_{r3} & V_{r4} & \dots & V_{rd} \end{bmatrix} = \begin{bmatrix} V_1^T \\ V_2^T \\ V_3^T \\ V_4^T \\ \vdots \\ V_r^T \end{bmatrix}$$

so,  $DV^T = \begin{bmatrix} \sigma_1 V_1^T \\ \sigma_2 V_2^T \\ \sigma_3 V_3^T \\ \sigma_4 V_4^T \\ \vdots \\ \sigma_r V_r^T \end{bmatrix}$

so,  $A = UDV^T = [U_1 \ U_2 \ U_3 \ U_4 \ \dots \ U_r] \begin{bmatrix} \sigma_1 V_1^T \\ \sigma_2 V_2^T \\ \sigma_3 V_3^T \\ \sigma_4 V_4^T \\ \vdots \\ \sigma_r V_r^T \end{bmatrix}$

$$= \sigma_1 U_1 V_1^T + \sigma_2 U_2 V_2^T + \sigma_3 U_3 V_3^T + \sigma_4 U_4 V_4^T + \dots + \sigma_r U_r V_r^T$$

$$= \sum_{i=1}^r \sigma_i U_i V_i^T$$

4.6)

$$A = UDV^T$$

Now,  $AV = UDV^T V$

We know, that,  $V^T V = I$

so,  $AV = UD(V^T V) = UD I = UD$

Now,  $A \in \mathbb{R}^{n \times d}$  and,  $V \in \mathbb{R}^{d \times r}$

so, we look at the column representation of  $AV$ ,

$$A [v_1 \ v_2 \ v_3 \ v_4 \ \dots \ v_r] = UD$$

$$[Av_1 \ Av_2 \ Av_3 \ Av_4 \ \dots \ Av_r] = UD$$

Then,  $U \in \mathbb{R}^{n \times r}$ , and,  $D \in \mathbb{R}^{r \times r}$

so,  $UD = \begin{bmatrix} \sigma_{11} u_{11} & \sigma_{22} u_{12} & \dots & \sigma_{rr} u_{1r} \\ \sigma_{11} u_{21} & \sigma_{22} u_{22} & \dots & \sigma_{rr} u_{2r} \\ \sigma_{11} u_{31} & \sigma_{22} u_{32} & \dots & \sigma_{rr} u_{3r} \\ \sigma_{11} u_{41} & \sigma_{22} u_{42} & \dots & \sigma_{rr} u_{4r} \\ \vdots & \vdots & \ddots & \vdots \\ \sigma_{11} u_{n1} & \sigma_{22} u_{n2} & \dots & \sigma_{rr} u_{nr} \end{bmatrix} = [\sigma_1 u_1 \ \sigma_2 u_2 \ \sigma_3 u_3 \ \sigma_4 u_4 \ \dots \ \sigma_r u_r]$

so,  $[Av_1 \ Av_2 \ Av_3 \ Av_4 \ \dots \ Av_r] = [\sigma_1 u_1 \ \sigma_2 u_2 \ \sigma_3 u_3 \ \sigma_4 u_4 \ \dots \ \sigma_r u_r]$

so,  $Av_i = \sigma_i u_i$

so,  $u_i = \frac{1}{\sigma_i} Av_i$



4.9) As, the projection of a vector  $a$  onto a subspace spanned by  $v_1, v_2, v_3, v_4, \dots, v_k$  where the  $v_i$  are pairwise orthogonal is given by the sum of projections of  $a$  onto the individual  $v_i$ , we can represent it as,

The projection of the vector  $a$  onto  $V_k$  is given by,

$$\sum_{i=1}^k (a \cdot v_i) v_i^T$$

Thus, the matrix whose rows are the projections of the rows of  $A$  onto  $V_k$  is given by,

$$\sum_{i=1}^k A v_i v_i^T$$

Now, from 4.6) result,

$$\sum_{i=1}^k A v_i v_i^T = \sum_{i=1}^k \sigma_i u_i v_i^T = A_k.$$

Thus, the rows of  $A_k$  are the projection of the rows of  $A$  onto the subspace  $V_k$ .