

Fundamentals of Matrix Computations

Second Edition

David S. Watkins

$$\begin{array}{ccccccc} & & A & & A^T & & \\ & & \xrightarrow{\sigma_1} & & \xrightarrow{\sigma_1} & & \\ v_1 & & \longrightarrow & u_1 & \longrightarrow & v_1 & \\ & & \xrightarrow{\sigma_2} & & \xrightarrow{\sigma_2} & & \\ v_2 & & \longrightarrow & u_2 & \longrightarrow & v_2 & \\ & & \vdots & & \vdots & & \\ & & \vdots & & \vdots & & \\ & & \xrightarrow{\sigma_r} & & \xrightarrow{\sigma_r} & & \\ v_r & & \longrightarrow & u_r & \longrightarrow & v_r & \\ & & & & & & \\ v_{r+1} & & \left. \begin{array}{c} \vdots \\ \vdots \\ v_m \end{array} \right\} \longrightarrow & 0 & & \left. \begin{array}{c} u_{r+1} \\ \vdots \\ u_m \end{array} \right\} \longrightarrow & 0 \end{array}$$

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