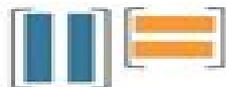


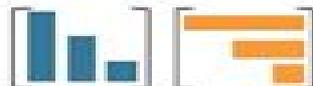
## The Five Factorizations of a Matrix

$$A = CR$$



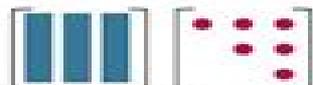
- C** First  $r$  independent columns of  $A$
- R** Combines the columns in  $C$  to produce all columns in  $A$

$$A = LU$$



- L** Lower triangular matrix/all ones on the diagonal
- U** Upper triangular matrix/no zeros on the diagonal

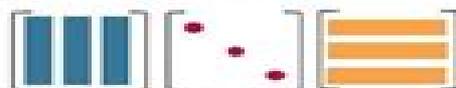
$$A = QR$$



- Q** Columns are orthogonal unit vectors
- R** Triangular  $R$  combines those orthonormal columns of  $Q$  to produce the columns of  $A$

$$S = Q\Lambda Q^T$$

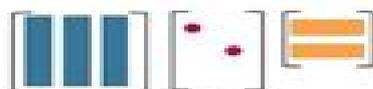
$$SQ = Q\Lambda$$



- Q** Columns of  $Q$  are orthonormal eigenvectors of  $S$
- Λ** Diagonal matrix: Real eigenvalues of  $S$

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

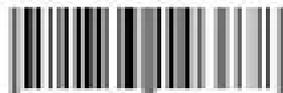
$$AV = U\Sigma$$



- U** Orthonormal singular vectors (outputs from  $A$ )
- Σ** Diagonal matrix: Positive singular values of  $A$
- V** Orthonormal singular vectors (inputs to  $A$ )

This is the textbook that goes with Gilbert Strang's video lectures on [ocw.mit.edu](http://ocw.mit.edu).

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**Julia Schneider**



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