

Singular Value Decomposition (SVD)



The singular value decomposition or SVD of the matrix M can be used to gain some additional insight into the approximate inverse (or generalized inverse) X , and also the resolution matrices.

The singular value decomposition of M is

$$M = U\Sigma V^T,$$

where U is the $m \times m$ matrix of eigenvectors of MM^T , V is the $n \times n$ matrix of eigenvectors of $M^T M$, and Σ is the $m \times n$ diagonal matrix of singular values σ_i , which are the square roots of the eigenvalues of either $M^T M$ or MM^T .