


 1 In the proof of the SVD decomposition, define  $U, V$  as single Householder reflectors.

**Solution:** We deal with  $U$  only [proceed similarly with  $V$ ]. We need a matrix  $P = I - 2ww^T$  such that the first column of  $A$  is  $u_1$  and all columns are orthonormal. The second requirement is satisfied by default since  $P$  is unitary. Note that if  $P$  is available we will have  $Pu_1 = e_1$  because  $P^2 = I$ . Therefore, the wanted  $w$  is simply the vector that transforms the vector  $u_1$  into  $\alpha e_1$ . ...  $\square$

 2 How can you obtain the thin SVD from the QR factorization of  $A$  and the SVD of an  $n \times n$  matrix?

**Solution:** We first get the thin QR factorization of  $A$ , namely  $A = QR$  where  $Q \in \mathbb{R}^{m \times n}$  and  $R \in \mathbb{R}^{n \times n}$ ; Then we can get the SVD  $R = U_R \Sigma V_R^T$  of  $R$  and this yields:

$$A = Q \times U_R \Sigma_R V_R^T \rightarrow A = U \Sigma V^T, \quad \text{with} \quad U = Q \times U_R; \quad \Sigma = \Sigma_R;$$