

Oss: $A = U \Sigma V^H$;
 $\begin{matrix} \in \mathbb{C}^{m \times m} \\ \in \mathbb{C}^{m \times k} \\ \in \mathbb{C}^{k \times k} \end{matrix}$

$x \in \ker A \Leftrightarrow V^H x \in \ker \Sigma$
 \parallel
 x' (coord x risp v_1, \dots, v_k)

$\Rightarrow \boxed{\dim \ker A = \dim \ker \Sigma}$

• Theo dim $\Rightarrow \boxed{\text{rk}(A) = \text{rk}(\Sigma)}$ = # valori singolari non nulli = r

• $AV = (Av_1, \dots, Av_r, Av_{r+1}, \dots, Av_k) = U \Sigma = (\sigma_1 u_1, \dots, \sigma_r u_r, 0, \dots, 0)$

$\Rightarrow \begin{cases} \ker A = \langle \underbrace{v_{r+1}, \dots, v_k}_{\text{base o.n}} \rangle & (\dim \ker A = k-r) \\ \text{im } A = \langle \underbrace{u_1, \dots, u_r}_{\text{base o.n}} \rangle & (\dim \text{im } A = r) \end{cases}$

Es: $A = (u_1, u_2) \begin{pmatrix} 2 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} (v_1, v_2, v_3)^H$;
 • $\text{rk}(A) = 1$, $\text{im}(A) = \langle u_1 \rangle$
 • $\dim \ker(A) = 2$, $\ker A = \langle v_2, v_3 \rangle$ $\left. \begin{array}{l} \text{im}(\Sigma) = \langle \begin{pmatrix} 1 \\ 0 \end{pmatrix} \rangle \\ \ker(\Sigma) = \langle \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \end{pmatrix} \rangle \end{array} \right\}$

Oss: $A \in \mathbb{C}^{n \times n}$ hermitiana ; $Q \in \mathbb{C}^{n \times n}$ unitario, $\lambda_1, \dots, \lambda_n \in \mathbb{R}$
 t.c. $|\lambda_1| \geq \dots \geq |\lambda_n|$, $A = Q \text{diag}(\lambda_1, \dots, \lambda_n) Q^H$.

Allora: posto $s_j = \begin{cases} 1 & \text{se } \lambda_j \geq 0 \\ -1 & \text{se } \lambda_j < 0 \end{cases}$ e $W = (s_1 q_1, \dots, s_n q_n)$ si ha:

• $A = Q \text{diag}(|\lambda_1|, \dots, |\lambda_n|) W^H$ | Q, W
 • $W^H W = I$ | $Q, \text{diag}(|\lambda_1|, \dots, |\lambda_n|), W$
 e' decomp ai v s di A.

Es: $A = (q_1, q_2, q_3) \begin{bmatrix} -3 & & \\ & 1 & \\ & & -1 \end{bmatrix} (q_1, q_2, q_3)^H = (q_1, q_2, q_3) \begin{bmatrix} 3 & & \\ & 1 & \\ & & 1 \end{bmatrix} \underbrace{\begin{bmatrix} -1 & & \\ & 1 & \\ & & -1 \end{bmatrix}}_{(-q_1, q_2, -q_3)^H} (q_1, q_2, q_3)^H$

Oss: $A = U \Sigma V^H \in \mathbb{C}^{n \times n}$;

- $M \in \mathbb{C}^{n \times n}$ unitaria $\Rightarrow |\det M| = 1$;
- $|\det A| = |\det U| |\det \Sigma| |\det V^H| = \det \Sigma = \sigma_1 \dots \sigma_n$;
- A invertibile \Leftrightarrow tutti i v. sing di A sono positivi.