



Singular Value Decomposition

By Lambert M. Surhone

Betascript Publishers Dez 2009, 2009. Taschenbuch. Condition: Neu. Neuware - Please note that the content of this book primarily consists of articles available from Wikipedia or other free sources online. In linear algebra, the singular value decomposition (SVD) is an important factorization of a rectangular real or complex matrix, with many applications in signal processing and statistics. Applications which employ the SVD include computing the pseudoinverse, least squares fitting of data, matrix approximation, and determining the rank, range and null space of a matrix. The singular value decomposition is very general in the sense that it can be applied to any $m \times n$ matrix whereas eigenvalue decomposition can only be applied to certain classes of square matrices. Nevertheless, the two decompositions are related. 68 pp. Englisch.



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