

Fundamentals of Matrix Computations

Second Edition

David S. Watkins

$$\begin{array}{ccccc}
 & A & & A^T & \\
 v_1 & \xrightarrow{\sigma_1} & u_1 & \xrightarrow{\sigma_1} & v_1 \\
 v_2 & \xrightarrow{\sigma_2} & u_2 & \xrightarrow{\sigma_2} & v_2 \\
 \vdots & \vdots & \vdots & \vdots & \vdots \\
 v_r & \xrightarrow{\sigma_r} & u_r & \xrightarrow{\sigma_r} & v_r \\
 v_{r+1} & & u_{r+1} & & \\
 \vdots & & \vdots & & \\
 v_m & \left. \vphantom{\begin{matrix} v_{r+1} \\ \vdots \\ v_m \end{matrix}} \right\} \longrightarrow & 0 & \left. \vphantom{\begin{matrix} u_{r+1} \\ \vdots \\ u_n \end{matrix}} \right\} \longrightarrow & 0 \\
 & & u_n & &
 \end{array}$$

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John C. Lee



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