



**SVD Compression.** Imagine that each pixel in the picture to the left is a number, then the image to the left is a matrix with 300 rows and 400 columns. Also let each number be between 0 and 1 with the colors of the rainbow continuously mapped into  $[0,1] \in \mathbb{R}$ . Call this matrix  $A \in \mathbb{R}^{300 \times 400}$ . If  $A = U\Sigma V^T$  is its SVD and  $\text{rank}(A) = 300$ , then the images below are the closest matrices of rank  $k = 5, 8, 10, 20, 30,$  and  $50$  respectively.

Each image below is of the form  $X = \sum_{i=1}^k u_i \sigma_i v_i^T$ .

