## SVD Image Compression





$\boldsymbol{V}$ is an $n x r$ column orthonormal matrix, the rows of $\mathbf{V}^{\mathbf{T}}$ are also orthonormal.
$\mathrm{A}^{\mathrm{T}} \mathrm{A}$ is symmetric, so has an orthonormal basis of eigenvectors $v_{i}$ Use these eigenvectors to form $\boldsymbol{V}$

$\boldsymbol{D}$ is a diagonal matrix, with the sorted singular values on the diagonal and all other entries are zero.
$\lambda_{i}$ denotes the eigenvalues of the above eigenvectors
$r$

$\boldsymbol{U}$ is a column orthonormal matrix, with $s_{i}$ as its columns
$s_{i}$ denotes $\frac{1}{\sigma_{n}} A v_{n}$
In the case where we need $n$ columns to for an orthonormal basis for $\mathbb{R}^{n}$
Append columns of $\boldsymbol{I}$ and find pivots
$s_{i}$ are already independent, keep them and some $\boldsymbol{I}$ columns GS to find orthogonal vectors, unitize to form orthonormal



SVD states that $\boldsymbol{A}=\boldsymbol{U} \boldsymbol{D} \boldsymbol{V}^{\boldsymbol{T}}$
$\boldsymbol{U} \boldsymbol{D} \rightarrow \sigma_{i} s_{i}=\sigma_{i} \frac{A v_{i}}{\sigma_{i}}=A v_{i}$
A matrix multiplied by a column vector is a column vector
Diagonal entries of $\boldsymbol{D}$ essentially scale the columns of $\boldsymbol{U}$

$$
\boldsymbol{U} \boldsymbol{D} \boldsymbol{V}^{\boldsymbol{T}} \rightarrow A v_{i} v_{j}^{T}
$$

Note that we are now multiplying by row vectors
The eigenvectors, $v_{i}$ came from a symmetric matrix, so they form an orthonormal basis

$$
\boldsymbol{A}=\boldsymbol{U} \boldsymbol{D} \boldsymbol{V}^{\boldsymbol{T}}=\sigma_{i} s_{i} v_{i}^{T}+\ldots+\sigma_{r} s_{r} v_{r}^{T}
$$

How is this compression?


We choose to keep the largest $\mathbf{r}$ columns from $\boldsymbol{D}$, set the rest to zero
Note that many of the columns do not get used as $\mathbf{r}$ changes, they are multiplied by zero
Only store the ones that get used
$(\mathrm{m} \cdot \mathrm{n}) v s \mathrm{r}(\mathrm{m}+\mathrm{n})$ bytes

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Original Image


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Pixel Intensity (y) vs Singular Value Count ( x )



