SVD Image Compression











V is an *n* x *r* column orthonormal matrix, the rows of V^{T} are also orthonormal.

A^TA is symmetric, so has an orthonormal basis of *eigenvectors* v_i Use these *eigenvectors* to form V



 \boldsymbol{D} is a diagonal matrix, with the sorted singular values on the diagonal and all other entries are zero.

 λ_i denotes the *eigenvalues* of the above *eigenvectors* Singular values denoted by $\sigma = \sqrt{\lambda}$ Remaining columns padded with zeros







SVD states that $A = UDV^T$

$$\boldsymbol{U}\boldsymbol{D} \to \sigma_i \boldsymbol{s}_i = \sigma_i \frac{A \boldsymbol{v}_i}{\sigma_i} = A \boldsymbol{v}_i$$

A matrix multiplied by a column vector is a column vector Diagonal entries of **D** essentially scale the columns of **U**

$$UDV^T \to Av_i v_j^T$$

Note that we are now multiplying by row vectors The eigenvectors, v_i came from a symmetric matrix, so they form an orthonormal basis

$$A = UDV^{T} = \sigma_{i}s_{i}v_{i}^{T} + \dots + \sigma_{r}s_{r}v_{r}^{T}$$

How is this compression?





Original Image

Original Image



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