17.5 Exercises: Some Solutions (November 6, 2011)

17.1. Let $\mathbf{A}$ have a full rank decomposition $\mathbf{A} = \mathbf{U}\mathbf{V}'$. Prove the claim (4.13) (p. 107): $\mathbf{A}^+ = \mathbf{V}(\mathbf{V}'\mathbf{V})^{-1}(\mathbf{U}'\mathbf{U})^{-1}\mathbf{U}'$.

• Solution to Ex. 17.1:

□