Singular Value Decomposition

- **Basis Spectrum:** A single spectrum that can be combined in linear combination with other basis spectra to create any observed spectrum
- Singular Value Decomposition: The mathematical process of determining the basis spectra for a given set of observed spectra







The Singular Value Matrix

$$\tilde{S} = \begin{pmatrix} s_1 & 0 & 0 & \cdots & 0 \\ 0 & s_2 & 0 & \cdots & 0 \\ \vdots & & & \vdots \\ 0 & \cdots & \cdots & 0 & s_n \end{pmatrix} \qquad \quad \tilde{S}^{-1} = \begin{pmatrix} s_1^{-1} & 0 & 0 & \cdots & 0 \\ 0 & s_2^{-1} & 0 & \cdots & 0 \\ \vdots & & & & \vdots \\ 0 & \cdots & \cdots & 0 & s_n^{-1} \end{pmatrix}$$

- Square, diagonal matrix. In general, $s_i > s_{i+1}$.
- s_i corresponds to relative weight (importance) of basis spectrum *i*.
- If $s_1 > s_2 > s_3 \gg s_4$, the majority of the data can be described with the first three basis vectors



