

Projection on the kernel of a matrix J

$$J \in \mathbf{R}^{m \times n}$$

SVD decomposition

$$\begin{aligned} J &= USV^T \quad U \in O(m) \quad V \in O(n) \\ J^+ &= VS^+U^T \\ J^+J &= VS^+SV^T \\ &= V \begin{pmatrix} I_m & O_{m \times n-m} \\ O_{n-m \times m} & O_{n-m \times n-m} \end{pmatrix} V^T \end{aligned}$$

where m is the (full) rank of J .

$$\begin{aligned} I_n - J^+J &= V \begin{pmatrix} O_m & O_{m \times n-m} \\ O_{n-m \times m} & I_{n-m} \end{pmatrix} V^T \\ &= \begin{pmatrix} V_1 & V_0 \end{pmatrix} \begin{pmatrix} O_m & O_{m \times n-m} \\ O_{n-m \times m} & I_{n-m} \end{pmatrix} \begin{pmatrix} V_1^T \\ V_0^T \end{pmatrix} \\ &= V_0 V_0^T \end{aligned}$$

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$$J^T P = QR$$

where $P \in O(m)$ is a permutation matrix, $Q \in O(n)$ and $R \in \mathbf{R}^{n \times m}$ is an upper triangular matrix.

$$J = PLQ^T$$

where $L = R^T$.

$$\begin{aligned} L &= \begin{pmatrix} L_1 & 0 \end{pmatrix} \\ L^+ &= \begin{pmatrix} L_1^{-1} & 1 \\ 0 \end{pmatrix} \\ L^+L &= \begin{pmatrix} I_r & 0 \\ 0 & 0 \end{pmatrix} \end{aligned}$$

where r is the rank of L .

$$\begin{aligned} J^+J &= \begin{pmatrix} Q_1 & Q_0 \end{pmatrix} \begin{pmatrix} I_r & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} Q_1 & Q_0 \end{pmatrix}^T \\ &= Q_1 Q_1^T \\ I_n - J^+J &= Q_0 Q_0^T \end{aligned}$$