

$$= 1$$

donc :

$$\begin{aligned}(A_k^+ A_k)^t &= \begin{pmatrix} A_{k-1}^+ A_{k-1}^t - A_{k-1}^+ a_k p_k A_{k-1} & A_{k-1}^+ a_k - A_{k-1}^+ a_k p_k^t a_k \\ 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} A_{k-1}^+ A_{k-1} & 0 \\ 0 & 1 \end{pmatrix}\end{aligned}$$

or $A_{k-1}^+ A_{k-1}$ symétrique, donc $= \begin{pmatrix} A_{k-1}^+ A_{k-1} & 0 \\ 0 & 1 \end{pmatrix}$ symétrique.

pour le cas particulier : $p_k = \frac{(A_{K-1}^+)^t A_{K-1}^+ a_K}{1 + \|(A_{K-1}^+) a_k\|^2}$

$$\begin{aligned}p_k^t a_k &= \frac{a_k^t (A_{K-1}^+)^t A_{K-1}^+ a_K}{(1 + \|(A_{K-1}^+) a_k\|^2)} \\ &= \frac{\|(A_{K-1}^+) a_k\|^2}{(1 + \|(A_{K-1}^+) a_k\|^2)} \\ p_k^t A_{k-1} &= \frac{a_k^t (A_{K-1}^+)^t A_{K-1}^+ A_{k-1}}{(1 + \|(A_{K-1}^+) a_k\|^2)} \\ &= \frac{(A_{k-1}^+ A_{k-1} A_{k-1}^+ a_k)^t}{(1 + \|(A_{K-1}^+) a_k\|^2)} \\ &= \frac{(A_{k-1}^+ a_k)^t}{(1 + \|(A_{K-1}^+) a_k\|^2)}\end{aligned}$$

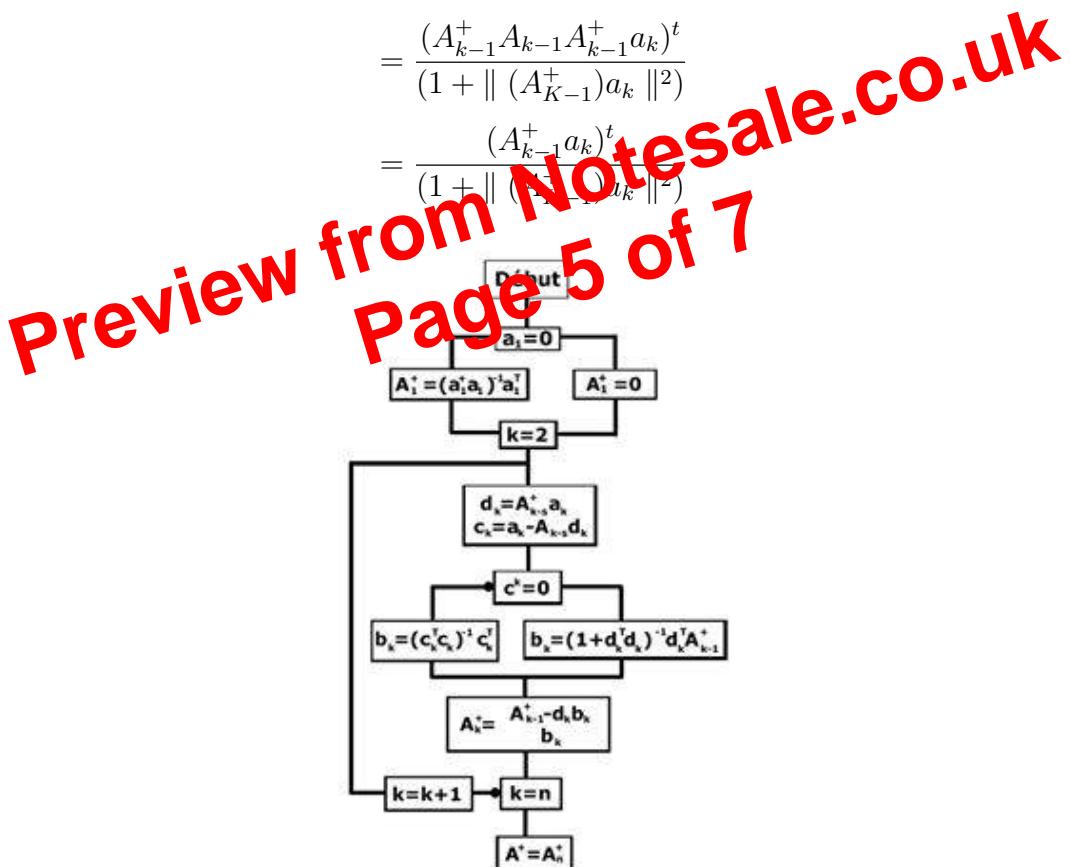


figure :L'organigramme de l'algorithme de Gréville