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(From Applied Linear Algebra, by James W. Demmel.) Let A , B and C be matrices with dimensions such that the product $ATCBT$ is defined. Let x be the set of matrices X minimizing $\| |AXB - C| |F$, and let X_0 be the unique member of x with minimum $\| |X_0 | |F$. Show that $X_0 = ACB$: Hint: Use the SVDs of A and B .

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