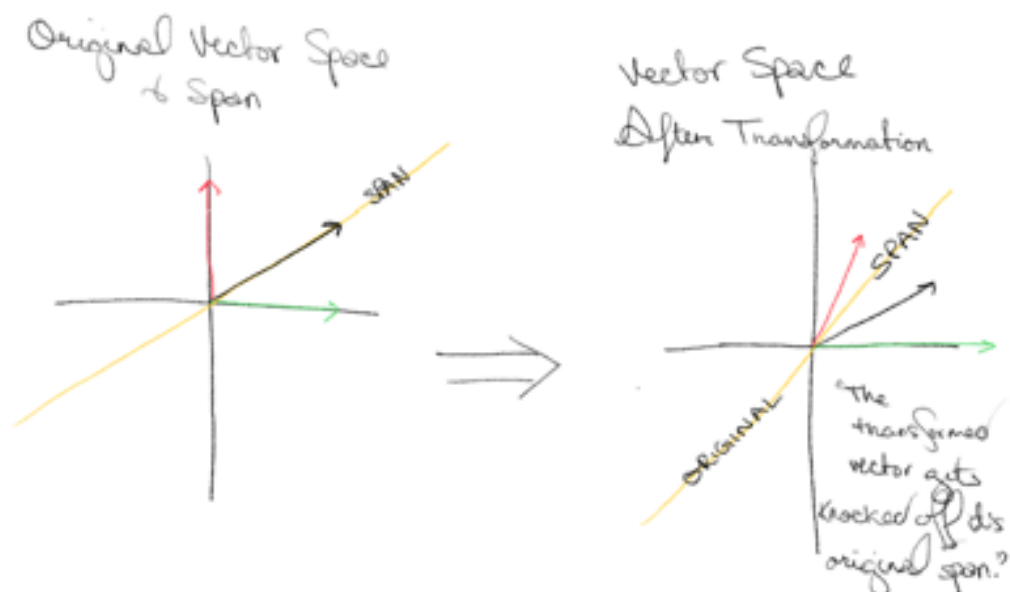


"Last time I asked you: 'What does mathematics mean?'
 Some of you answered 'The manipulation of structures-
 of numbers'. And if I had asked you what music
 means to you, would you have answered: 'The
 manipulation of notes!'"

- Serag Long -



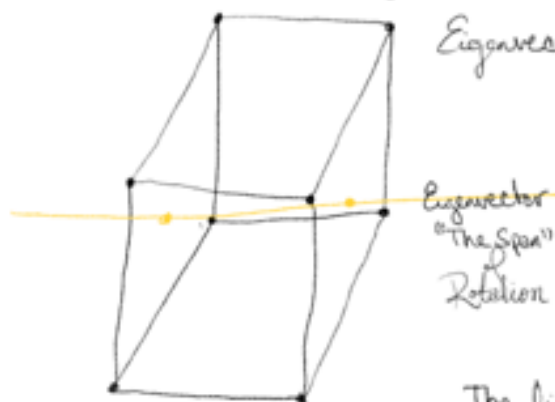
Some vectors after their transformation will continue in the same span. These vectors are eigenvectors; the degree to which they change in magnitude is their eigenvalue.

$$\begin{bmatrix} 3 & 1 \\ 0 & 2 \end{bmatrix}$$



Span

Can think of a Linear Transformation as Eigenvectors and Eigenvalues.



Eigenvector
"The Span"
Rotation

$$A\vec{v} = \lambda\vec{v}$$

The linear transformation of an eigenvector is the same as multiplying the eigenvector by its Eigenvalue.

Matrix vector multiplication differs from scalar vector multiplication.

To bring about a more useful formula - extract lambda and express the operation as matrix multiplication.

$$A\vec{v} = (\lambda I)\vec{v} \Leftrightarrow A\vec{v} - (\lambda I)\vec{v} = \vec{0}$$

$$\Leftrightarrow \underline{(A - \lambda I)\vec{v}} = \vec{0}$$

The only way possible for matrix multiplication to become zero (*when multiplied by a non-zero vector)

$$\begin{bmatrix} 3-\lambda & 1 & 4 \\ 1 & 5-\lambda & 9 \\ 2 & 6 & 5-\lambda \end{bmatrix}$$

Matrix of subtractions look something like this.

is when the determinant is zero. Meaning dimensionality has collapsed.

This means $\det(A - I\lambda) = 0$.

$$\text{If } (A - I\lambda) = \begin{bmatrix} 1-\lambda & 1 \\ 0 & 1-\lambda \end{bmatrix} \Leftrightarrow \det(A) = (1-\lambda)^2 - (1)(0) = 0$$

So implying $\lambda = 1$.

A Eigenvalue can have more than one Eigenvector.

$\begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$, scales all possible spans by the singular eigenvalue. (2).

Eigenbasis

A diagonal matrix has only one non-zero value in all rows of a matrix's column.

Diagonal matrices

have easily computable squares.

$$\begin{bmatrix} 3 & 0 \\ 0 & 2 \end{bmatrix} \dots \begin{bmatrix} 3^n & 0 \\ 0 & 2^n \end{bmatrix} \vec{v} = \begin{bmatrix} 3^n & 0 \\ 0 & 2^n \end{bmatrix} \vec{v}$$

$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$ These values are eigenvalues, their corresponding eigenvectors are the basis vectors which the matrices columns represent.

If you have enough eigenvectors

to span the subspace you can exchange the coordinate system (e.g. $\hat{i}, \hat{j}, \hat{k}$) for the coordinate system based on the eigenvectors as basis vectors.

in the case you wanted to perform a complex transformation, that would be computed easier (e.g. in a eigen-based coordinate system), you can translate the transformation in terms of the eigenspace — perform the computation and then translate the result back to the original coordinate system.

If eigenvectors were $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$ and $\begin{bmatrix} -1 \\ 1 \end{bmatrix}$,

and the transformation to compute was $\begin{bmatrix} 3 & 1 \\ 0 & 2 \end{bmatrix}^n$. One could,

$$\underbrace{\begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix}^{-1} \begin{bmatrix} 3 & 1 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix}}_{\text{Translate to eigenspace. then apply}} = \begin{bmatrix} 3 & 0 \\ 0 & 2 \end{bmatrix}$$

Translate to eigenspace.
then apply

$$\begin{bmatrix} 3 & 0 \\ 0 & 2 \end{bmatrix}^n \vec{v} = \vec{w} \text{ (in eigenspace)}$$

Then translate back to the original coordinate system.

① Determine if the transformation vector is diagonalizable.
 \Rightarrow does that mean $\det A = 0$?

② Compute $P^{-1}AP = D$

P columns ... 1 0

... are made from eigenvectors,
D diagonal from Eigenvalues.

⑤ Compute power.

$$A = P D P^{-1}$$

$$A^2 = P D P^{-1} P D P^{-1}$$

$$= P D^2 P^{-1}$$

Translate original vector into eigenspace
Do transformation representation.
Translate back to standard representation.

The reason why you can utilize eigenspaces to simplify matrix operations is because those matrix operations are simple matrix transformations abstracted