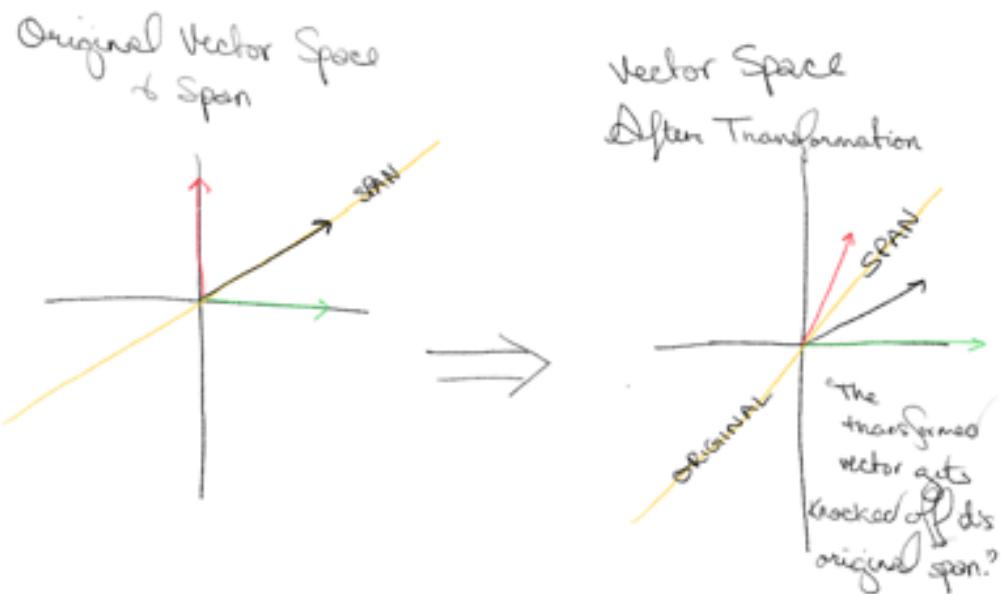


"Last time I asked you: 'What does mathematics mean?' Some of you answered 'The manipulation of structures-of-numbers?'. And if I had asked you what music means to you, would you have answered: 'The manipulation of notes!'"

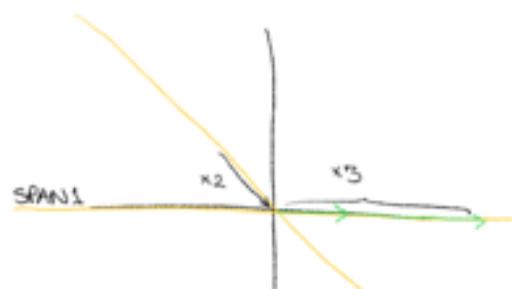
-Serge Lang-



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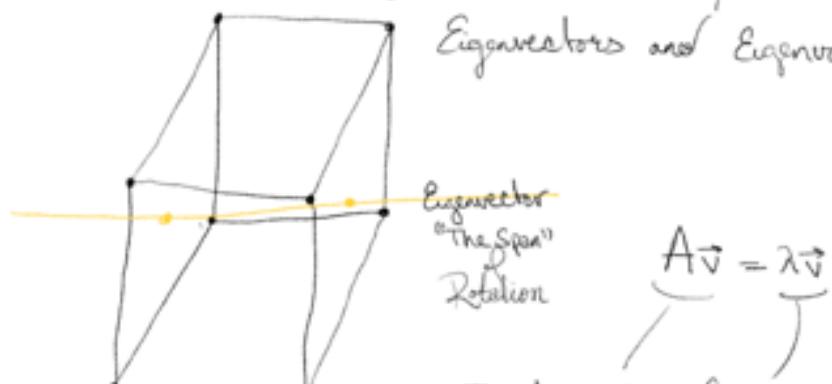
Some vectors after their transformation will continue in the same span. These vectors are eigenvectors; the degree to which they change in magnitude is their eigenvalue.

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



SPAN

Can think of a Linear Transformation as  
Eigenvectors and Eigenvalues.



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

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

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

So implying  $\lambda = 1$ .

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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 row with a <sup>nonzero</sup> value in all rows of a matrix's column.

Diagonal matrices

have easily computable squares.

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

These values are eigenvalues, their corresponding eigenvectors are the basis vectors which the matrices columns represent.

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

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 lossen (e.g. in a signs-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

$\begin{bmatrix} 3 & 1 \\ 0 & 2 \end{bmatrix}^n$ . Then one could,

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

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 column ...    1    0    .

•  $P$  are made from eigenvectors,  
 $D$  diagonal from eigenvalues.

⑤ Compute power.

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

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

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

$\underbrace{P}_{\substack{\text{Translate original vector into eigenspace} \\ \text{D transformation representation.}}}$

$\underbrace{D^2}_{\substack{\text{Translate back to standard representation.}}}$

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