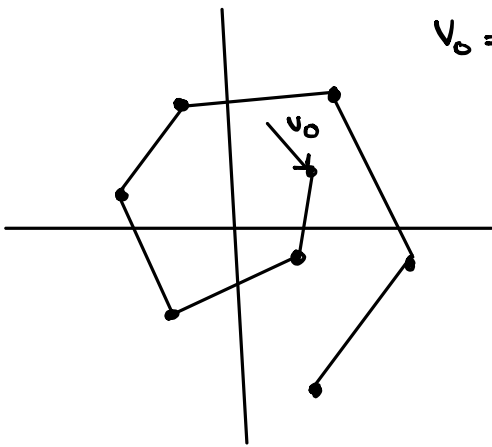


Can use eigenvectors and eigenvalues to form a basis set.

↳ called eigenbasis

An eigenbasis can be used to perform efficient matrix operations called diagonalization.



$$v_0 = \begin{bmatrix} 1 \\ 0.5 \end{bmatrix}$$

$$v_1 = T v_0$$

$$v_2 = T^2 v_0$$

$$v_n = T^n v_0$$

$$T = \begin{bmatrix} -0.9 & 0.8 \\ -1 & 0.35 \end{bmatrix}$$

If the matrix is diagonalizable can apply the matrix exponent to the elements on the diagonal.

When the matrix isn't diagonalized, you can change to a basis where the transformation is diagonalizable (the eigenbasis), apply a number of transformations by an exponential then transforming back to the basis which you originally came from.

$$A^n = \begin{bmatrix} 1^n & 0 \\ 0 & 2^n \end{bmatrix}$$

In the transformation matrix the column vectors will be the new location of the transformed unit vectors.

To build the eigenbasis conversion matrix, just use eigenvectors,

$$C = \begin{bmatrix} | & | & & | \\ e_1 & e_2 & \dots & e_n \\ | & | & & | \end{bmatrix}$$

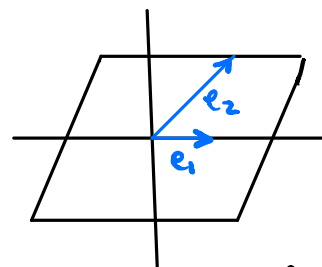
$$D = \begin{bmatrix} \lambda_1 & & & \\ & \lambda_2 & & \\ & & \dots & \\ & & & \lambda_n \end{bmatrix}$$

To achieve the same effect as the original transformation,

$$T = C D C^{-1}$$

- The C^{-1} matrix converts the input vector into the necessary quantities of each eigenbasis vector.

- The lambda values act as the exponential multipliers.
- Then C converts back to the coordinate system.



To apply the transformation multiple times can use the diagonalizable matrix multiple times,

$$T = CDC^{-1}$$

$$T^2 = CD\cancel{C^{-1}}\cancel{C}DC^{-1}$$

$$\vdots$$
$$T^n = CD^nC^{-1}$$

Example:

Given the matrix T , apply the matrix twice to the vector u using both T and a second time via an eigenbasis.

2-Power w- T .

$$T = \begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix}, u = \begin{bmatrix} -1 & 1 \end{bmatrix}^T$$

$$Tu = \begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$
$$= \begin{bmatrix} 0 \\ 2 \end{bmatrix}$$

$$T^2u = \begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \end{bmatrix}$$

2-Power w- Eigenbasis.

$$C = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \quad @\lambda=1: x = \begin{bmatrix} 1 & 0 \end{bmatrix}^T$$

$$C^{-1} = \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix} \quad @\lambda=2: x = \begin{bmatrix} 1 & 1 \end{bmatrix}^T$$

$$D = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$$

$$T^2 = CD^2C^{-1}$$

$$= \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}^2 \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix}$$
$$= \begin{bmatrix} 1 & 3 \\ 0 & 4 \end{bmatrix}$$

$$T^2u = \begin{bmatrix} 1 & 3 \\ 0 & 4 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$
$$= \begin{bmatrix} 2 & 4 \end{bmatrix}^T$$

Coursera Math for ML course does not cover all areas of eigen-theory.

Like:

• un-diagonalizable matrices • complex eigenvalues.