

# Recitation 6

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- ▶ *eigen*values and *eigen*vectors
- ▶ What does *eigen* mean anyway?
- ▶ German word for...
  1. own
  2. innate
  3. peculiar
  4. **intrinsic**
- ▶ A square matrix ‘owns’ certain vectors... or there are certain vectors that are intrinsic to a matrix.

# Importance of Eigenvalues and Eigenvectors

**!!! *SERIOUSLY IMPORTANT* !!!**

- ▶ Eigen-val/vec will show up *continuously* throughout this course
- ▶ Connections to...
  - ▶ Projections and Orthogonal Projections (Lec 4)
  - ▶ Markov Chains (Lec 6)
  - ▶ Spectral Theorem (HW 6, Lec 7)
  - ▶ SVD (Lec 7)
  - ▶ Spectral Clustering (!!??) (Lec 8)
  - ▶ Positive definite and positive semi-definite matrices (Lec 10,11)
- ▶ Many other applications not covered in this course
- ▶ Literally cannot stress this enough

$Av = \lambda v$ . So what's the big deal?

- ▶ Square matrices are important enough to get their own name - *operators*.
- ▶ Sometimes a matrix  $A$  'prefers' certain directions
- ▶ These directions are useful 'anchors' to understanding what a matrix does.
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