

Now $\mathbf{S_B w_i} = \lambda_i \mathbf{S_W w_i}$, since the columns of an optimal \mathbf{W} are the generalized eigenvectors corresponding to the largest eigenvalues. Now we can find the eigenvalues as the roots of the characteristic polynomial

$$|\mathbf{S_B} - \lambda_i \mathbf{S_W}| = 0 \quad (61)$$

and solve

$$(\mathbf{S_B} - \lambda_i \mathbf{S_W}) \vec{w}_i = 0 \quad (62)$$

for the eigenvectors \vec{w}_i .