

Interpretation of Matrix Multiplication

Ax

$$\begin{bmatrix} A \end{bmatrix} \begin{bmatrix} x \end{bmatrix} = \begin{bmatrix} V_1 & \dots & V_n \end{bmatrix} \begin{bmatrix} \lambda_1 & \dots & 0 \\ \vdots & & \vdots \\ 0 & \dots & \lambda_n \end{bmatrix} \underbrace{\begin{bmatrix} - & W_1^* & - \\ & \vdots & \\ - & W_n^* & - \end{bmatrix} \begin{bmatrix} x \end{bmatrix}}$$

$$\begin{bmatrix} W_1^* x \\ \vdots \\ W_n^* x \end{bmatrix}$$

transforming
into eigen-
vector coords

$$\begin{bmatrix} \lambda_1 W_1^* x \\ \vdots \\ \lambda_n W_n^* x \end{bmatrix}$$

Scaling
each coord
by eigenvalue

$$V_1 \lambda_1 W_1^* x + \dots + V_n \lambda_n W_n^* x$$

Transforming back
into regular coordinates