

Since our original goal was to maximize $f^T C f$ and $f^T C f = \lambda_1$,

\Rightarrow we must maximize λ_1 . Ideally we should have λ_1 equal to the largest eigenvalue of C . But since e is the eigenvector corresponding to that, it would mean that e and f are equal (up to the ~~the~~ sign). Since, we are given that e and f should be \perp , we will have to choose the second - largest eigenvalue for λ_1 .

\Rightarrow f is the eigenvector of C corresponding to the second largest eigenvalue of C .

□