

(5) Our aim is to maximize $f^T C f$ with the constraints that f is a unit vector, i.e., $f^T f = 1$ and $f \perp e$, i.e., $f^T e = e^T f = 0$

Here C is $n \times n$ symmetric matrix and f and e are both unit vectors and e is an eigen-vector of C corresponding to the largest eigenvalue (lets call it λ_e).

Let's express the goal using lagrange multipliers

$$\max_f f^T C f - \lambda_1 (f^T f - 1) - \lambda_2 (e^T e)$$

Differentiating wrt f and equating zero,

$$Cf = \lambda_1 f + \lambda_2 e$$

• multiply both sides by e^T (pre-multiply)

$$\Rightarrow e^T C f = \underbrace{\lambda_1 e^T f}_= 0 + \underbrace{\lambda_2 e^T e}_= \lambda_2$$

$$\begin{aligned} \Rightarrow \lambda_2 &= e^T C f \\ &= e^T C^T f \quad (\because C \text{ is symmetric}) \\ &= (Ce)^T f \\ &= (\lambda_e)^T f \quad (\because e \text{ is eigenvector of } C) \\ &= \lambda_e e^T f = 0 \quad (\because e \perp f) \end{aligned}$$

$$\Rightarrow Cf = \lambda_1 f \Rightarrow f \text{ is eigenvector of } C \text{ with eigenvalue } = \lambda_1$$

premultiply both sides with f^T

$$\Rightarrow f^T C f = \lambda_1 f^T f = \lambda_1$$

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 .

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