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eigenvector

Canonical name Eigenvector

Date of creation 2013-03-22 12:11:55 Last modified on 2013-03-22 12:11:55 Owner mathcam (2727) Last modified by mathcam (2727)

Numerical id 12

Author mathcam (2727)

Entry type Definition
Classification msc 65F15
Classification msc 65-00
Classification msc 15A18
Classification msc 15-00

Related topic Singular Value Decomposition

Related topic Eigenvalue

Related topic EigenvalueProblem

Related topic SimilarMatrix

Related topic DiagonalizationLinearAlgebra

Defines scalar multiple

Let A be an $n \times n$ square matrix and x an $n \times 1$ column vector. Then a (right) eigenvector of A is a nonzero vector x such that

$$Ax = \lambda x$$

for some scalar λ , i.e. such that the image of x under the transformation A is a scalar of x. One can similarly define left eigenvectors in the case that A acts on the right.

One can find eigenvectors by first finding eigenvalues, then for each eigenvalue λ_i , solving the system

$$(A - \lambda_i I)x_i = 0$$

to find a form which characterizes the eigenvector x_i (any of x_i is also an eigenvector). Of course, this is not necessarily the best way to do it; for this, see singular value decomposition.