

# Mathematics for Machine Learning

— Linear Algebra: Eigenvalues, Eigenvectors, Eigenspaces, Cholesky  
Decomposition & Diagonalization

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## Credits for the resource

- The slides are based on the textbooks:
  - *Marc Peter Deisenroth, A. Aldo Faisal, and Cheng Soon Ong: Mathematics for Machine Learning. Cambridge University Press. 2020.*
  - *Howard Anton, Chris Rorres, Anton Kaul: Elementary Linear Algebra. Wiley. 2019.*
- We could partially refer to the monograph:  
*Francesco Orabona: A Modern Introduction to Online Learning.*  
<https://arxiv.org/abs/1912.13213>

- Matrix decomposition or matrix factorization.

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- Three matrix decompositions will be introduced.

# Outline

- 1 Eigenvalues & Eigenvectors
- 2 Cholesky Decomposition
- 3 Eigendecomposition & Diagonalization

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# Characteristic Polynomial

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For  $\lambda \in \mathbb{R}$  and a square matrix  $\mathbf{A} \in \mathbb{R}^{n \times n}$ ,

$$\begin{aligned} p_{\mathbf{A}}(\lambda) &:= \det(\mathbf{A} - \lambda \mathbf{I}) \\ &= (-1)^n (\lambda - \lambda_1) \cdots (\lambda - \lambda_n) \\ &= c_0 + c_1 \lambda + \cdots + c_{n-1} \lambda^{n-1} + (-1)^n \lambda^n, \end{aligned}$$

for  $c_0, \dots, c_{n-1} \in \mathbb{R}$ , is called the **characteristic polynomial** of  $\mathbf{A}$ .

Note that

- $c_0 = \det(\mathbf{A})$

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- $c_{n-1} = (-1)^{n-1} \text{tr}(\mathbf{A})$



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- $c_{n-1} = (-1)^{n-1} \text{tr}(\mathbf{A}) = (-1)^{n-1} (\lambda_1 + \lambda_2 + \cdots + \lambda_n)$ .

back

## Example

Given  $\mathbf{A} = \begin{bmatrix} 3 & 0 \\ 8 & -1 \end{bmatrix}$ ,

$$\det(\mathbf{A} - \lambda \mathbf{I}) = \begin{vmatrix} 3 - \lambda & 0 \\ 8 & -1 - \lambda \end{vmatrix} = (3 - \lambda)(-1 - \lambda).$$

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Given  $\mathbf{B} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 4 & -17 & 8 \end{bmatrix}$ ,

$$\det(\mathbf{B} - \lambda \mathbf{I}) = \begin{vmatrix} -\lambda & 1 & 0 \\ 0 & -\lambda & 1 \\ 4 & -17 & 8 - \lambda \end{vmatrix} = -\lambda^3 + 8\lambda^2 - 17\lambda + 4.$$

# Eigenvalue Equation

## Eigenvalues & Eigenvectors

Let  $\mathbf{A} \in \mathbb{R}^{n \times n}$  be a square matrix. Then

- $\lambda \in \mathbb{R}$  is an **eigenvalue** of  $\mathbf{A}$  and
- $\mathbf{x} \in \mathbb{R}^n \setminus \{\mathbf{0}\}$  is the corresponding **eigenvector** of  $\mathbf{A}$

if  $\mathbf{Ax} = \lambda\mathbf{x}$ .

$$\mathbf{Ax} = \lambda\mathbf{x} \iff (\mathbf{A} - \lambda\mathbf{I})\mathbf{x} = \mathbf{0}$$

Equivalent statements:

- $\lambda$  is an eigenvalue of  $\mathbf{A} \in \mathbb{R}^{n \times n}$ .
- There exists an  $\mathbf{x} \in \mathbb{R}^n \setminus \{\mathbf{0}\}$  with  $\mathbf{Ax} = \lambda\mathbf{x}$  (i.e.,  $(\mathbf{A} - \lambda\mathbf{I}_n)\mathbf{x} = \mathbf{0}$ ) that can be solved non-trivially (i.e.,  $\mathbf{x} \neq \mathbf{0}$ ).
- $\text{rank}(\mathbf{A} - \lambda\mathbf{I}_n) < n$ .
- $\det(\mathbf{A} - \lambda\mathbf{I}_n) = 0$ .

## Remark

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- Suppose  $\mathbf{x}$  is an eigenvector of  $\mathbf{A}$  w.r.t. eigenvalue  $\lambda$ , then for any  $c \in \mathbb{R} \setminus \mathbf{0}$

$$\mathbf{A}(c\mathbf{x}) = c\mathbf{A}\mathbf{x} = c\lambda\mathbf{x} = \lambda(c\mathbf{x}).$$

## Theorems (or Definitions)

### Theorem

$\lambda \in \mathbb{R}$  is an eigenvalue of  $\mathbf{A} \in \mathbb{R}^{n \times n}$  if and only if  $\lambda$  is a root of the characteristic polynomial  $p_{\mathbf{A}}(\lambda)$  of  $\mathbf{A}$ .



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### Algebraic Multiplicity

Suppose that matrix  $\mathbf{A} \in \mathbb{R}^{n \times n}$  has an eigenvalue  $\lambda_i$ . The **algebraic multiplicity** of  $\lambda_i$  is the number of times the root appears in the characteristic polynomial.

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# Theorems (or Definitions)

## Eigenspace

For  $\mathbf{A} \in \mathbb{R}^{n \times n}$ , the set of all eigenvectors of  $\mathbf{A}$  associated with the eigenvalue  $\lambda$  spans the **eigenspace** of  $\mathbf{A}$  (denoted by  $E_\lambda$ ).

## Geometric Multiplicity

$\dim(E_\lambda)$  is called the **geometric multiplicity** of  $\lambda$ .

- Denoted by  $\text{gm}(\lambda)$ .

## Eigenspectrum (Spectrum)

The set of all eigenvalues of  $\mathbf{A}$  is called the **eigenspectrum** (or spectrum) of  $\mathbf{A}$ .

## Relation b/w $\text{am}(\lambda)$ & $\text{gm}(\lambda)$

Geometric multiplicity  $\leq$  Algebraic multiplicity

Given  $\mathbf{A} \in \mathbb{R}^{n \times n}$  and assume that  $\lambda$  is a eigenvalue of  $\mathbf{A}$ , then

$$\text{gm}(\lambda) \leq \text{am}(\lambda).$$

- Assume that  $\dim(E_\lambda) = k \leq n$  and let  $\{\mathbf{v}_1, \dots, \mathbf{v}_k\}$  is a basis of  $E_\lambda$  such that  $\mathbf{v}_1, \dots, \mathbf{v}_k$  are eigenvectors w.r.t.  $\lambda$ .

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- $\exists \mathbf{v}_{k+1}, \dots, \mathbf{v}_n$  such that  $\{\mathbf{v}_1, \dots, \mathbf{v}_n\}$  is a basis of  $\mathbb{R}^n$ .

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- $\exists \mathbf{v}_{k+1}, \dots, \mathbf{v}_n$  such that  $\{\mathbf{v}_1, \dots, \mathbf{v}_n\}$  is a basis of  $\mathbb{R}^n$ .
- Denote by  $\mathbf{P} = [\mathbf{U} \ \mathbf{V}]$  for  $\mathbf{U} = [\mathbf{v}_1 \cdots \mathbf{v}_k]$  and  $\mathbf{V} = [\mathbf{v}_{k+1} \cdots \mathbf{v}_n]$  (note:  $\mathbf{P}$  is invertible).

## Relation b/w $\text{am}(\lambda)$ & $\text{gm}(\lambda)$ (contd.)

- $\because \mathbf{P}$  is invertible  $\Rightarrow$  Let  $\mathbf{P}^{-1} = \begin{bmatrix} \mathbf{X} \\ \mathbf{Y} \end{bmatrix}$ , where  $\mathbf{X} \in \mathbb{R}^{k \times n}$  and  $\mathbf{Y} \in \mathbb{R}^{(n-k) \times n}$ .

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- Then,

$$\begin{bmatrix} I_k & O \\ O & I_{n-k} \end{bmatrix} = P^{-1}P = \begin{bmatrix} X \\ Y \end{bmatrix} [U \ V] = \begin{bmatrix} XU & XV \\ YU & YV \end{bmatrix}$$



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- Then,

$$\begin{bmatrix} \mathbf{I}_k & \mathbf{O} \\ \mathbf{O} & \mathbf{I}_{n-k} \end{bmatrix} = \mathbf{P}^{-1}\mathbf{P} = \begin{bmatrix} \mathbf{X} \\ \mathbf{Y} \end{bmatrix} [\mathbf{U} \ \mathbf{V}] = \begin{bmatrix} \mathbf{XU} & \mathbf{XV} \\ \mathbf{YU} & \mathbf{YV} \end{bmatrix}$$

- Note that  $\mathbf{AU} = \mathbf{A}[\mathbf{v}_1 \cdots \mathbf{v}_k] = [\mathbf{Av}_1 \cdots \mathbf{Av}_k] = [\lambda \mathbf{v}_1 \cdots \lambda \mathbf{v}_k] = \lambda \mathbf{U}$ .

## Relation b/w $\text{am}(\lambda)$ & $\text{gm}(\lambda)$ (contd.)

$$P^{-1}AP = \begin{bmatrix} X \\ Y \end{bmatrix} A[U \ V] = \begin{bmatrix} XAU & XAV \\ YAU & YAV \end{bmatrix}$$

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$$\det(P^{-1}AP - zI) = \det \begin{bmatrix} \lambda I_k - zI_k & XAV \\ \mathbf{O} & YAV - zI_{n-k} \end{bmatrix}$$

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- Note:  $\det(A - zI) = \det(P^{-1}AP - zI)$ .

## Remark

$$\begin{aligned}P^{-1}AP - zI &= P^{-1}AP - zP^{-1}P \\&= P^{-1}AP - P^{-1}(zI)P \\&= P^{-1}(A - zI)P.\end{aligned}$$

## Remark

$$\begin{aligned}P^{-1}\mathbf{A}P - zI &= P^{-1}\mathbf{A}P - zP^{-1}P \\&= P^{-1}\mathbf{A}P - P^{-1}(zI)P \\&= P^{-1}(\mathbf{A} - zI)P.\end{aligned}$$

Therefore,

$$\det(\mathbf{A} - zI) = \det(P^{-1}\mathbf{A}P - zI).$$

# The Case of the Identity Matrix

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For  $I_n \in \mathbb{R}^{n \times n}$ ,

- what is  $p_I(\lambda)$ ?
- What are its eigenvalues and the associated eigenvectors?
- What are the eigenspaces?



## Useful Properties (1/4)

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- Symmetric, positive definite matrices always have positive, real eigenvalues.
  - $\mathbf{x}^\top \mathbf{Ax} = \mathbf{x}^\top \lambda \mathbf{x} = \lambda \|\mathbf{x}\|^2 > 0$ .

## Useful Properties (2/4)

### Theorem (4.13)

The eigenvectors  $\mathbf{x}_1, \dots, \mathbf{x}_n$  of a matrix  $\mathbf{A} \in \mathbb{R}^{n \times n}$  with  $n$  distinct eigenvalues  $\lambda_1, \dots, \lambda_n$  are linearly independent.

### Theorem (4.14)

Given a matrix  $\mathbf{A} \in \mathbb{R}^{m \times n}$ , we can always obtain a symmetric, positive semidefinite matrix  $\mathbf{S} \in \mathbb{R}^{n \times n}$  by defining

$$\mathbf{S} := \mathbf{A}^\top \mathbf{A}.$$

If  $\text{rank}(\mathbf{A}) = n$ , then  $\mathbf{S} := \mathbf{A}^\top \mathbf{A}$  is symmetric, positive definite.



## Useful Properties (3/4)

### Theorem

If  $\mathbf{A}$  is symmetric, then eigenvectors to different eigenvalues are orthogonal.

### Proof.

- Assume that  $\mathbf{A}\mathbf{v} = \lambda\mathbf{v}$  and  $\mathbf{A}\mathbf{w} = \mu\mathbf{w}$  for two eigenvectors  $\mathbf{v}, \mathbf{w} \in V$  corresponding to eigenvalues  $\lambda$  and  $\mu$  such that  $\lambda \neq \mu$ .
- $$\begin{aligned}\lambda\langle\mathbf{v}, \mathbf{w}\rangle &= \langle\lambda\mathbf{v}, \mathbf{w}\rangle = \langle\mathbf{A}\mathbf{v}, \mathbf{w}\rangle = (\mathbf{A}\mathbf{v})^\top \mathbf{w} = \mathbf{v}^\top \mathbf{A}^\top \mathbf{w} = \langle\mathbf{v}, \mathbf{A}^\top \mathbf{w}\rangle \\ &= \langle\mathbf{v}, \mathbf{A}\mathbf{w}\rangle = \langle\mathbf{v}, \mu\mathbf{w}\rangle = \mu\langle\mathbf{v}, \mathbf{w}\rangle.\end{aligned}$$

The equalities hold only if  $\langle\mathbf{v}, \mathbf{w}\rangle = 0$ .



## Useful Properties (4/4)

### Theorem (4.15; Spectral Theorem)

If  $\mathbf{A} \in \mathbb{R}^{n \times n}$  is symmetric, then there exists an orthonormal basis, consisting of eigenvectors of  $\mathbf{A}$ , of the corresponding vector space  $V$ , and each eigenvalue is real.

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Consider

$$\mathbf{A} = \begin{bmatrix} 3 & 2 & 2 \\ 2 & 3 & 2 \\ 2 & 2 & 3 \end{bmatrix}$$

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### Example

Consider

$$\mathbf{A} = \begin{bmatrix} 3 & 2 & 2 \\ 2 & 3 & 2 \\ 2 & 2 & 3 \end{bmatrix}$$

Compute  $p_{\mathbf{A}}(\lambda) = -(\lambda - 1)^2(\lambda - 7) \Rightarrow \lambda_1 = 1$  (repeated),  $\lambda_2 = 7$ .

- $E_1 = \text{span}(\mathbf{x}_1, \mathbf{x}_2)$ , where  $\mathbf{x}_1 = \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}$ ,  $\mathbf{x}_2 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$ ,

$$E_7 = \text{span}(\mathbf{x}_3), \text{ where } \mathbf{x}_3 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}.$$

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$$\mathbf{A}(\alpha\mathbf{x}_1 + \beta\mathbf{x}_2) = \mathbf{A}\mathbf{x}_1\alpha + \mathbf{A}\mathbf{x}_2\beta = \lambda(\alpha\mathbf{x}_1 + \beta\mathbf{x}_2).$$

- Use Gram-Schmidt algorithm to construct an orthogonal basis for  $\text{span}(\mathbf{x}_1, \mathbf{x}_2)$ !

Take  $\mathbf{u}_1 = \mathbf{x}_1 = \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}$ ,

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$$\mathbf{u}_2 = \mathbf{x}_2 - \frac{\mathbf{u}_1 \mathbf{u}_1^\top}{\|\mathbf{u}_1\|^2} \mathbf{x}_2 =$$

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$$\begin{aligned} \mathbf{u}_2 &= \mathbf{x}_2 - \frac{\mathbf{u}_1 \mathbf{u}_1^\top}{\|\mathbf{u}_1\|^2} \mathbf{x}_2 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 1 & -1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} \\ &= -\frac{1}{2} \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix}. \end{aligned}$$

## A Practical Example

- Google uses the eigenvector corresponding to the maximal eigenvalue of a matrix  $\mathbf{A}$  to determine the rank of a page for search.
  - The **PageRank** algorithm was developed at Stanford University by Larry Page and Sergey Brin in 1996.

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  - The **PageRank** algorithm was developed at Stanford University by Larry Page and Sergey Brin in 1996.
- Websites are represented as a huge directed graph (pages: vertices; links: edges).
- Compute the weight (importance)  $x_i \geq 0$  for a website  $a_i$  and get  $\mathbf{x}$ .
  - The number of pages pointing to  $a_i$ .
- A transition matrix  $\mathbf{A}$  (prob.): modeling the navigation behavior of a user.
- **Goal:**  $\mathbf{x}, \mathbf{Ax}, \mathbf{A}^2\mathbf{x}, \dots, \mathbf{x}^*$

## A Practical Example

- Google uses the eigenvector corresponding to the maximal eigenvalue of a matrix  $\mathbf{A}$  to determine the rank of a page for search.
  - The **PageRank** algorithm was developed at Stanford University by Larry Page and Sergey Brin in 1996.
- Websites are represented as a huge directed graph (pages: vertices; links: edges).
- Compute the weight (importance)  $x_i \geq 0$  for a website  $a_i$  and get  $\mathbf{x}$ .
  - The number of pages pointing to  $a_i$ .
- A transition matrix  $\mathbf{A}$  (prob.): modeling the navigation behavior of a user.
- **Goal:**  $\mathbf{x}, \mathbf{Ax}, \mathbf{A}^2\mathbf{x}, \dots, \mathbf{x}^* \Rightarrow \mathbf{Ax}^* = \mathbf{x}^* \Rightarrow$  Turning to probabilities (normalization).

# Outline

- 1 Eigenvalues & Eigenvectors
- 2 Cholesky Decomposition
- 3 Eigendecomposition & Diagonalization



# Cholesky Decomposition

## Cholesky Decomposition

A symmetric, positive definite matrix  $\mathbf{A}$  can be factorized into a product  $\mathbf{A} = \mathbf{L}\mathbf{L}^\top$ , where  $\mathbf{L}$  is a lower-triangular matrix with positive diagonal elements.

$$\begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{n1} & \cdots & a_{nn} \end{bmatrix} = \begin{bmatrix} \text{red triangle} \end{bmatrix} \begin{bmatrix} \text{green triangle} \end{bmatrix}$$

## Example of Cholesky Factorization

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{21} & a_{31} \\ a_{21} & a_{22} & a_{32} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} = \mathbf{L}\mathbf{L}^T = \begin{bmatrix} l_{11} & 0 & 0 \\ l_{21} & l_{22} & 0 \\ l_{31} & l_{32} & l_{33} \end{bmatrix} \begin{bmatrix} l_{11} & l_{21} & l_{31} \\ 0 & l_{22} & l_{32} \\ 0 & 0 & l_{33} \end{bmatrix}.$$

We have

$$\mathbf{A} = \begin{bmatrix} l_{11}^2 & l_{21}l_{11} & l_{31}l_{11} \\ l_{21}l_{11} & l_{21}^2 + l_{22}^2 & l_{31}l_{21} + l_{32}l_{22} \\ l_{31}l_{11} & l_{31}l_{21} + l_{32}l_{22} & l_{31}^2 + l_{32}^2 + l_{33}^2 \end{bmatrix}$$

Finally, solve  $l_{11}, \dots, l_{33}$ .

## Example Steps for Cholesky Factorization

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{21} & a_{31} \\ a_{21} & a_{22} & a_{32} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} = \begin{bmatrix} \ell_{11}^2 & \ell_{21}\ell_{11} & \ell_{31}\ell_{11} \\ \ell_{21}\ell_{11} & \ell_{21}^2 + \ell_{22}^2 & \ell_{31}\ell_{21} + \ell_{32}\ell_{22} \\ \ell_{31}\ell_{11} & \ell_{31}\ell_{21} + \ell_{32}\ell_{22} & \ell_{31}^2 + \ell_{32}^2 + \ell_{33}^2 \end{bmatrix}$$

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# Motivations of Using Cholesky Decomposition

- Symmetric positive definite matrices require frequent manipulation.
  - E.g., Covariance matrix of a multivariate Gaussian variable.
  - The Cholesky factorization of the covariance matrix allows us to **generate samples from a Gaussian distribution**.
- Computing gradients in deep stochastic models such as variational auto-encoder (VAE).



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- Computing gradients in deep stochastic models such as variational auto-encoder (VAE).
- Compute determinants efficiently.
  - $\det(\mathbf{A}) = \det(\mathbf{L}) \det(\mathbf{L}^\top) = \det(\mathbf{L})^2$ .
  - Note:  $\det(\mathbf{L})$  can be computed efficiently ( $\because$  triangular).

# Outline

- 1 Eigenvalues & Eigenvectors
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- **Question:** What are the determinant, cubic, and inverse of  $\mathbf{D}$ ?

# Similarity

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Two matrices  $\mathbf{A}$  and  $\mathbf{B} \in \mathbb{R}^{n \times n}$  are **similar** if there exists an invertible matrix  $\mathbf{S} \in \mathbb{R}^{n \times n}$  such that  $\mathbf{A} = \mathbf{S}^{-1}\mathbf{B}\mathbf{S}$ .

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- $\exists \mathbf{D} \in \mathbb{R}^{n \times n}$ , such that  $\mathbf{D} = \mathbf{P}^{-1}\mathbf{A}\mathbf{P}$ .

# Eigenvectors & Diagonalization

- Let  $\mathbf{A} \in \mathbb{R}^{n \times n}$  and  $\lambda_1, \dots, \lambda_n$  be a set of scalars.
- Let  $\mathbf{p}_1, \dots, \mathbf{p}_n$  be a set of vectors in  $\mathbb{R}^n$ .
- Let  $\mathbf{D} \in \mathbb{R}^{n \times n}$  be a diagonal matrix with diagonal entries  $\lambda_1, \dots, \lambda_n$ .

We can show that

$$\mathbf{AP} = \mathbf{PD}.$$

if and only if  $\lambda_1, \dots, \lambda_n$  are the eigenvalues of  $\mathbf{A}$  and  $\mathbf{p}_1, \dots, \mathbf{p}_n$  are the corresponding eigenvectors of  $\mathbf{A}$ .

# Proof of the Claim

We can see that

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We can see that

$$\mathbf{A}\mathbf{P} = \mathbf{A}[\mathbf{p}_1, \dots, \mathbf{p}_n] = [\mathbf{A}\mathbf{p}_1, \dots, \mathbf{A}\mathbf{p}_n],$$

and

$$\mathbf{P}\mathbf{D} = [\mathbf{p}_1, \dots, \mathbf{p}_n] \begin{bmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{bmatrix} = [\lambda_1 \mathbf{p}_1, \dots, \lambda_n \mathbf{p}_n].$$

Thus,

$$\begin{aligned} \mathbf{A}\mathbf{p}_1 &= \lambda_1 \mathbf{p}_1 \\ &\vdots \\ \mathbf{A}\mathbf{p}_n &= \lambda_n \mathbf{p}_n \end{aligned}$$

Therefore, the columns of  $\mathbf{P}$  are eigenvectors of  $\mathbf{A}$ .

# Are $\mathbf{p}_1, \dots, \mathbf{p}_n$ linearly independent?

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- $\therefore \alpha_1 = \alpha_2 = \dots = \alpha_n = 0$ .

# Eigendecomposition (Diagonalization)

## Theorem [Eigendecomposition (Diagonalization)]

A square matrix  $\mathbf{A} \in \mathbb{R}^{n \times n}$  can be factored into

$$\mathbf{A} = \mathbf{P}\mathbf{D}\mathbf{P}^{-1},$$

where  $\mathbf{P} \in \mathbb{R}^{n \times n}$  and  $\mathbf{D}$  is a diagonal matrix whose diagonal entries are the eigenvalues of  $\mathbf{A}$

if and only if

the eigenvectors of  $\mathbf{A}$  form a basis of  $\mathbb{R}^n$ .

# Put it concisely

## Theorem

For a square matrix  $\mathbf{A} \in \mathbb{R}^{n \times n}$ , the following statements are equivalent:

- $\mathbf{A}$  is diagonalizable.
- $\mathbf{A}$  has  $n$  linearly independent eigenvectors.



## Remark

The spectral theorem tells us that:

*We can find an orthonormal basis of the corresponding vector space consisting of eigenvectors of a symmetric matrix  $\mathbf{S} \in \mathbb{R}^{n \times n}$ .*

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## Theorem

A symmetric matrix  $\mathbf{S} \in \mathbb{R}^{n \times n}$  can be always diagonalized.

## Example

Compute the eigendecomposition of  $\mathbf{A} = \frac{1}{2} \begin{bmatrix} 5 & -2 \\ -2 & 5 \end{bmatrix}$ .

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Set  $\lambda_1 = \frac{7}{2}, \lambda_2 = \frac{3}{2}$ .

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(Exercise)

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Compute the eigendecomposition of  $\mathbf{A} = \frac{1}{2} \begin{bmatrix} 5 & -2 \\ -2 & 5 \end{bmatrix}$ .

$$\mathbf{p}_1 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ -1 \end{bmatrix}, \quad \mathbf{p}_2 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$

③ Check for independency of  $\{\mathbf{p}_1, \mathbf{p}_2\}$ .  $\implies \checkmark$

④ Construct  $\mathbf{P}$ :  $\implies \mathbf{P} = [\mathbf{p}_1, \mathbf{p}_2] = \frac{1}{2} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}$ .

★ Note that  $\{\mathbf{p}_1, \mathbf{p}_2\}$  forms an **orthonormal basis**  $\mathbf{P}^{-1} = \mathbf{P}^\top$ .  
(Exercise)

Finally we obtain  $\mathbf{A} = \mathbf{P}\mathbf{D}\mathbf{P}^{-1}$ .

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A Maclaurin Series expansion of  $f(x)$  is

$$f(x) = f(0) + f'(0)x + \frac{f''(0)}{2!}x^2 + \frac{f^{(3)}(0)}{3!}x^3 + \cdots + \frac{f^{(n)}(0)}{n!}x^n + \cdots$$

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 \end{aligned}$$

Note that if  $\mathbf{D} = \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix}$ , we have  $\mathbf{I} + \mathbf{D} + \frac{\mathbf{D}^2}{2!} + \frac{\mathbf{D}^3}{3!} + \dots$

$$\begin{aligned}
 &= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} + \frac{1}{2!} \begin{bmatrix} \lambda_1^2 & 0 \\ 0 & \lambda_2^2 \end{bmatrix} + \frac{1}{3!} \begin{bmatrix} \lambda_1^3 & 0 \\ 0 & \lambda_2^3 \end{bmatrix} + \dots \\
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# Remarks

- A square matrix can have a zero eigenvalue, but never has zero eigenvectors.
- A zero matrix  $\mathbf{O}$  is diagonalizable, too.
  - All nonzero vectors are eigenvectors since all vectors  $\mathbf{v}$  satisfy  $\mathbf{O}\mathbf{v} = 0\mathbf{v}$ .

# Discussions