

Eigen Values and Eigen Vectors

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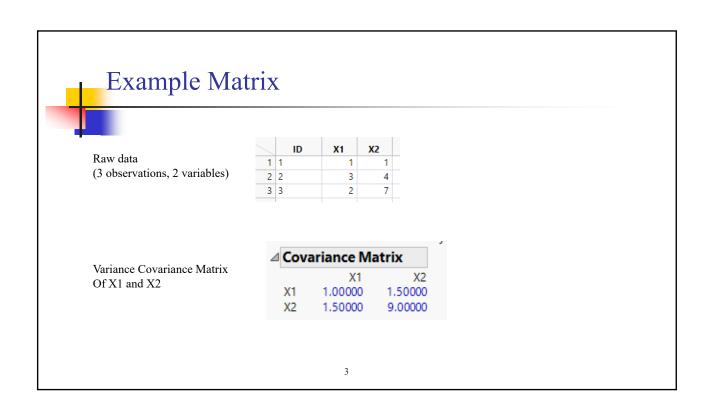
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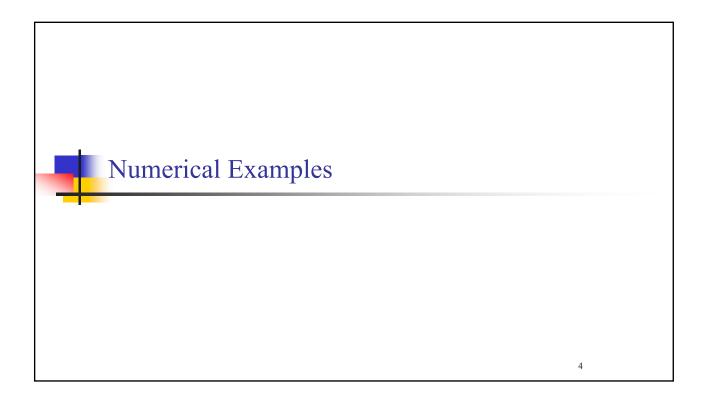
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- *Name change pending internal approval.
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Outline

- How to calculate eigen values and eigen vectors:
 - > Valid for square symmetric matrix only
 - * Such as SSCP, Variance-Covariance etc.
 - > Relation between eigen values and
 - Trace of square symmetric matrix
 - Determinant of square symmetric matrix
 - > Diagonalization of a variance covariance matrix







Finding Eigen Values and Eigen Vectors of a 2X2 Matrix videos on You Tube

https://www.youtube.com/watch?v=IdsV0RaC9jM

5