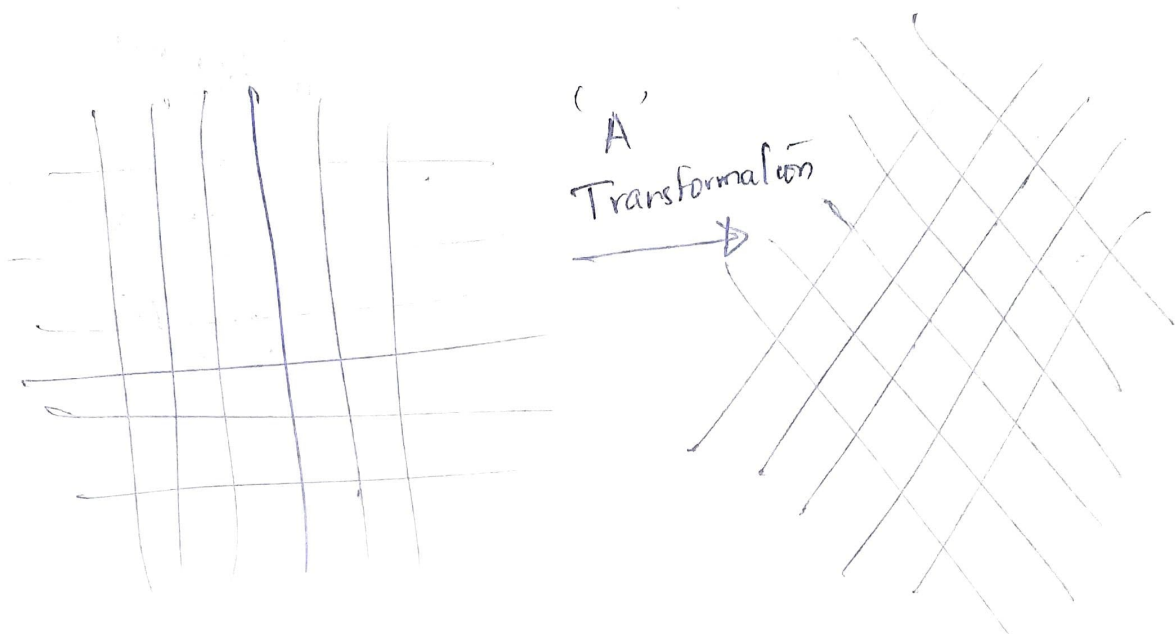
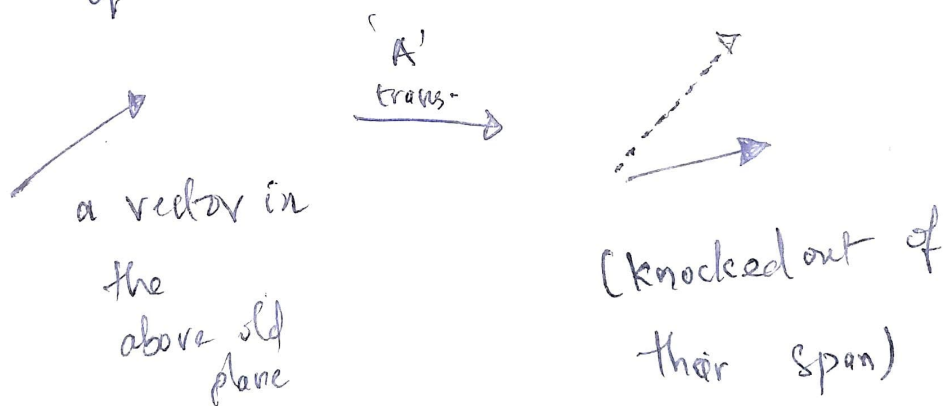


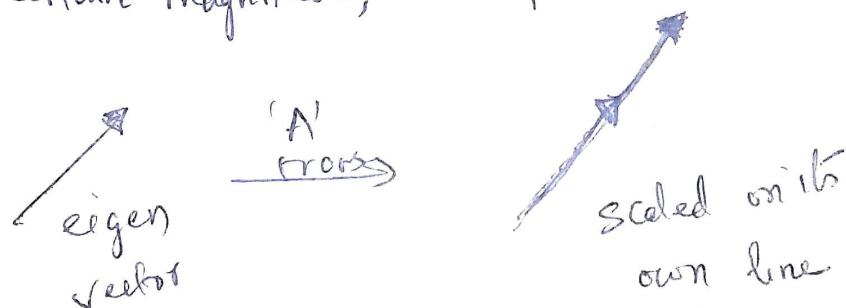
Eigen Vectors



In the above transformation
most vectors are knocked out
of their span



Some vectors are special, that they remain
on their line, and are squished or scaled
by a certain magnitude, such special vecs are eigen vecs



for a vector \vec{x} , on applying 'A' transformation
scaled or squished by 'λ' quantity

$$\underbrace{A}_{\substack{\text{matrix} \\ \text{vector}}} \underbrace{x}_{\text{vector}} = \underbrace{\lambda}_{\text{scalar}} \underbrace{x}_{\text{vector}}$$

$$Ax = (\lambda I) x$$

$$(A - \lambda I) x = 0$$

x is a non-zero vector, (a zero vector obviously stays at the same place and hence no point in talking about it)

* if there is a transformation applied on x vector, such that it becomes null vector it means it transform into a lower dimensional space, that, implies

$$\det(A - \lambda I) = 0$$

the above gives λ values, which are called eigen values, the amount scaled or squished.

Solving

$$(A - \lambda I) \cdot \begin{bmatrix} x \\ y \end{bmatrix} = 0$$

gives the eigen vectors
after putting corresponding to each
eigen value.

ex $A = \begin{bmatrix} 2 & 2 \\ 1 & 3 \end{bmatrix}$ transformation

$$|A - \lambda I| = 0 \Rightarrow \begin{vmatrix} 2 - \lambda & 2 \\ 1 & 3 - \lambda \end{vmatrix} = 0$$

$$\Rightarrow \lambda = 1, 1$$

$$\begin{bmatrix} 1 & 2 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = 0$$

$$x + 2y = 0$$

$$\frac{x}{-2} = \frac{y}{1} \text{ line}$$

with eigen value 1

- That means, vectors on line $x+2y=0$ remain on the line and their magnitude remains the same too.

- Sometimes there can be no eigen vectors, - a rotation by 90° .

- Sometimes, all vectors in plane are eigen vectors ex - $\begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$ you are just scaling each vector twice here!

A useful case:

Some times you are lucky enough that in a transformation, you can find independent eigen vectors enough to form a basis.

That means suppose in a 2D transformation, you get 2 independent eigen vectors, you can choose them as a new basis. why?

Let's see

Suppose the eigen vectors are stacked side by side and form the change of basis matrix B . There is a transformation

A ; then

$B^{-1}AB$ is always a diagonal matrix.

$B^{-1}AB$, translates 'A' transformation from our language to the equivalent transformation in new language (formed by eigen basis).

→ Why is a diagonal matrix useful?

Beoz its easy to transform it multiple times

$$\begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix}^{100} = \begin{bmatrix} 2^{100} & 0 \\ 0 & 3^{100} \end{bmatrix}$$

$$\begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 2x & 0 \\ 0 & 3y \end{bmatrix}$$

that means, suppose u have 'A' transformation you want to apply ^{it} multiple times to a vector, but matrix multiplication those many times is painful.

So u find its eigen vectors, make them as a new basis - eigen basis. Transform into a

new language. As its a diagonal matrix now,

you can easily perform operations, then

convert it back to our language. (Refer

change of basis chapter).