

# eigenvalue decomposition summarized

- Let  $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n$  be the eigenvectors of matrix  $A$  and let  $\lambda_1, \lambda_2, \dots, \lambda_n$  be corresponding eigenvalues
- Consider now a matrix  $Q$  whose columns are  $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n$
- We have now

$$AQ = A \begin{bmatrix} | & | & | & | \\ \vec{v}_1 & \vec{v}_2 & \dots & \vec{v}_n \\ | & | & | & | \end{bmatrix} = \begin{bmatrix} | & | & | & | \\ A\vec{v}_1 & A\vec{v}_2 & \dots & A\vec{v}_n \\ | & | & | & | \end{bmatrix}$$



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$$= \begin{bmatrix} | & | & | & | \\ \lambda_1 \vec{v}_1 & \lambda_2 \vec{v}_2 & \dots & \lambda_n \vec{v}_n \\ | & | & | & | \end{bmatrix}$$

