## **Spectral decomposition**

We know that we can actually combine multiple <u>transformations</u> into just one <u>matrix</u>.

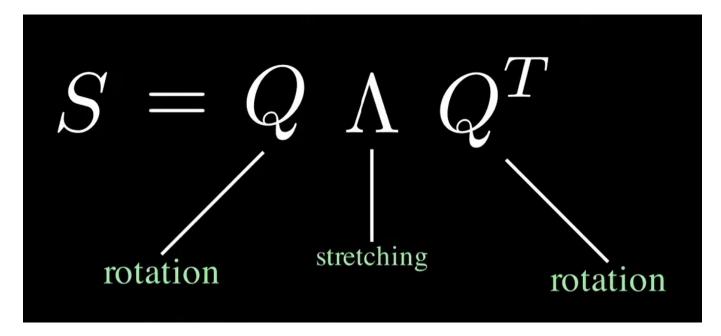
This matrix would applied would have the same result than if we applied the individual matrices one after the other.

$$\begin{bmatrix} -2.5 & 0.0 \\ 0.0 & 0.6 \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1.0 & 0.0 \\ 0.0 & 0.6 \end{bmatrix} \begin{bmatrix} 2.5 & 0.0 \\ 0.0 & 1.0 \end{bmatrix}$$
Together reflect around y-axis scale y axis by 0.6 scale x-axis by 2.5

And this is called composition of matrices, but did you know that we can also do the opposite process?

## **Decomposition**

Whenever you have a <u>symmetric matrix</u> S, we can always and unconditionally decompose it in a sequence of three simple matrices:

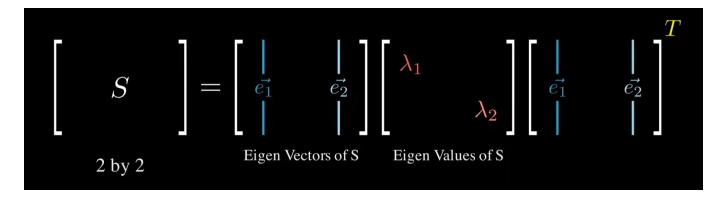


What is happening is that:

 $Q^T$ ) We rotate the plane so that the <u>eigenvectors</u> end up on the basis <u>vectors</u>.

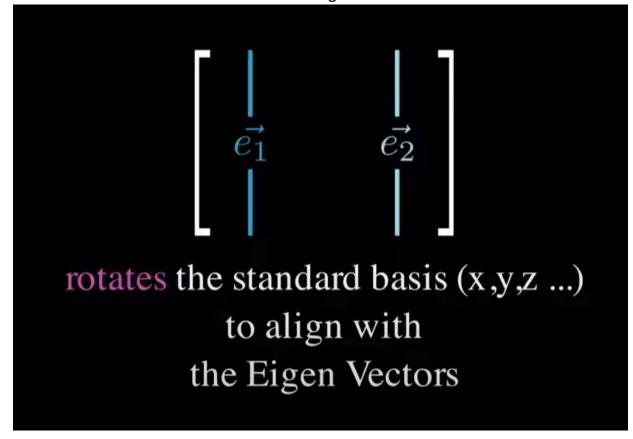
- A) Once we have the eigenvectors there, we scale them.
- Q) We rotate the plane so that the eigenvectors end up shere they were before. But now they are scaled.

## More detail:



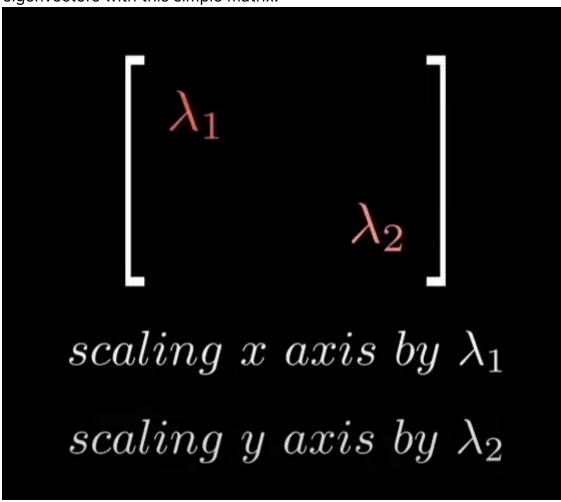
(The steps are not in order)

- Q is an <u>orthogonal matrix</u>, which means that it's a rotation. Its columns are the eigenvectors of S.
  - It makes the basis vectors rotate to the eigenvectors.



- $Q^T$  is the inverse of Q, which means that it counters the rotation of Q perfectly.
- A is a diagonal matrix, which means that all the values except the ones on the diagonal, are zero.

• Its purpose is to scale the axes. We rotated everything so that we could scale the eigenvectors with this simple matrix.





You can only do this with symmetric matrices.