

- A matrix  $A \in \mathbb{R}^{n \times n}$  represents a linear transformation:

$$A : \mathbb{R}^n \rightarrow \mathbb{R}^n$$

where it takes any vector  $x \in \mathbb{R}^n$  into a new vector  $Ax \in \mathbb{R}^n$ .

- An eigenvector is a nonzero direction such that any vector parallel to it is mapped by a linear transformation to a new vector scaled by the corresponding eigenvalue  $\lambda$ , in the same direction if  $\lambda > 0$  and opposite direction if  $\lambda < 0$ . Specifically, for a vector  $x \in \mathbb{R}^n$ , if  $x = kv$ ,

$$Ax = A(kv) = k(Av) = k(\lambda v) = \lambda(kv)$$

- For any vector, a linear transformation (whose matrix has  $n$  eigenvectors and corresponding eigenvalues) maps it to a new vector as follows:
  - **Decomposition:** The vector is expressed as a linear combination of the eigenvectors, with each term being a component along an eigenvector direction.
  - **Transformation:** Each component is scaled by its corresponding eigenvalue, without changing its direction.
  - **Summation:** The transformed vector is obtained by summing these scaled components.

Specifically, for a vector  $x \in \mathbb{R}^n$ , if  $x = \sum_{i=1}^n k_i v_i$ ,

$$Ax = A \sum_{i=1}^n k_i v_i = \sum_{i=1}^n k_i (Av_i) = \sum_{i=1}^n k_i (\lambda_i v_i) = \sum_{i=1}^n \lambda_i (k_i v_i)$$