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Lecture 7 — Spectral Methods 7.1 Linear Algebra Review Lecture 7 — Spectral Methods 7.1 Linear Algebra Review 7.1.1 Eigenvalues And Eigenvectors Definition 1. A $D \times d$ matrix M has eigenvalue λ if there is a D -dimensional vector $u \neq 0$ for which $Mu = \lambda u$. This u is the eigenvector corresponding to λ . In other words, the linear transformation Jul 4th, 2024.

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