

Eigenvalues and Eigenvectors

Given a square matrix $A \in \mathbb{R}^{n \times n}$, x is an eigenvector of A if

$$\begin{aligned} Ax &= \lambda x, \\ x &\neq 0 \end{aligned}$$

λ is the eigenvalue corresponding to x . (λ, x) is an eigenpair.

Non-defective Matrix

Let $A \in \mathbb{R}^{n \times n}$, have eigenpairs $(\lambda_1, x_1), (\lambda_2, x_2), \dots, (\lambda_n, x_n)$, and $\{x_1, x_2, \dots, x_n\}$ forms a basis of $\mathbb{R}^n$.

