

Diagonalisation

Mathematics

Writing A as PDP^{-1} inverse, and when that is not possible.

$A = PDP^{-1}$ turns matrix powers into scalar powers.

1 Find all the eigenvalues

Roots of $\det(A - \lambda I) = 0$, listed with their multiplicities.

2 Find n independent vectors

A basis of each eigenspace. Diagonalisable only if you reach n .

3 Build P

The columns of P are those eigenvectors, in a fixed order.

4 Build D

The diagonal entries are the eigenvalues, matching P column for column.

5 Use it

$A^k = P D^k P^{-1}$, and D^k just raises each diagonal entry to the k .

A real symmetric matrix is always diagonalisable, by an orthogonal P . A matrix with a repeated eigenvalue may not be.