

$$A \in K^{n \times n} \quad P_A(x) = (x - \lambda_1)^{m_1} \cdots (x - \lambda_d)^{m_d}$$

m_i is the algebraic multiplicity of λ_i ;

$\dim(\text{Eig}(A, \lambda_i))$ is the geometric multiplicity of λ_i ;

$\text{Eig}^k(A, \lambda) := \ker((\lambda \cdot E - A)^k)$ generalized eigenspace

$$\{0\} \subseteq \text{Eig}(A, \lambda) \subseteq \text{Eig}^2(A, \lambda) \subseteq \dots \subseteq \text{Eig}^r(A, \lambda) = \text{Eig}^{r+1}(A, \lambda) = \dots$$

- $r_i \leq \dim(\text{Eig}^{r_i}(A, \lambda_i)) = m_i$
- $K^n = \text{Eig}^{r_1}(A, \lambda_1) \oplus \dots \oplus \text{Eig}^{r_d}(A, \lambda_d)$