

# Linear Algebra IV

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We cover the following topics in this note.

- Eigenvectors and Diagonalization.
    - \* Hessian Matrix
    - \* Differential Equation
  - TBA.
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**Notation.**

- Let  $\mathbb{F}$  is a field (typical cases:  $\mathbb{R}$  or  $\mathbb{C}$ ).
- Let  $V$  is a finite-dimensional  $\mathbb{F}$ -vector space.
- Let  $T : V \rightarrow V$  is a linear operator.

**Observation** (Choosing a basis to simplify a linear map). Let  $\mathcal{B} = \{\mathbf{v}_1, \dots, \mathbf{v}_n\}$  be a basis of  $V$  such that  $[T]_{\mathcal{B}}$  is a diagonal matrix:

$$[T]_{\mathcal{B}} = [T]_{\mathcal{B}}^{\mathcal{B}} = \begin{bmatrix} d_1 & 0 & \cdots & 0 \\ 0 & d_1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & d_n \end{bmatrix}_{n \times n}, \quad \text{i.e., } T(\mathbf{v}_i) = d_i \mathbf{v}_i \text{ with } 1 \leq i \leq n.$$

Then  $T$  may be very complicated, but with respect to  $[T]_{\mathcal{B}}$  it looks nice.

**Eigenvector & Eigenvalue**

**Definition.** Let  $T : V \rightarrow V$  be  $\mathbb{F}$ -linear. A nonzero vector  $\mathbf{v} \in V \setminus \{\mathbf{0}\}$  is an *eigenvector* of  $T$  if there exists  $\lambda \in \mathbb{F}$  such that

$$T(\mathbf{v}) = \lambda \mathbf{v} \in V.$$

The scalar  $\lambda$  is called the **eigenvalue** corresponding to  $\mathbf{v}$ .

**Remark 1.** If  $\mathbf{v} \neq 0$  and  $T(\mathbf{v}) = \lambda \mathbf{v}$ , then the one-dimensional subspace  $\mathbb{F}\mathbf{v}$  satisfying

$$\begin{array}{rcl} T|_{\mathbb{F}\mathbf{v}} & : & \mathbb{F}\mathbf{v} \longrightarrow \mathbb{F}\mathbf{v} \\ & & c\mathbf{v} \longmapsto \lambda(c\mathbf{v}) \end{array} \quad (\because T(c\mathbf{v}) = cT(\mathbf{v}) = c\lambda\mathbf{v} = \lambda(c\mathbf{v})),$$

Equivalently, the restriction  $T|_{\mathbb{F}\mathbf{v}} : \mathbb{F}\mathbf{v} \rightarrow \mathbb{F}\mathbf{v}$  acts as scalar multiplication by  $\lambda$ .

**Remark 2.** Let  $T : V \rightarrow V$  be  $\mathbb{F}$ -linear. Let a subspace  $W \leq V$  satisfy

$$T[W] \subseteq W \quad (\iff \forall \mathbf{w} \in W, T(\mathbf{w}) \in W).$$

1. The restriction map

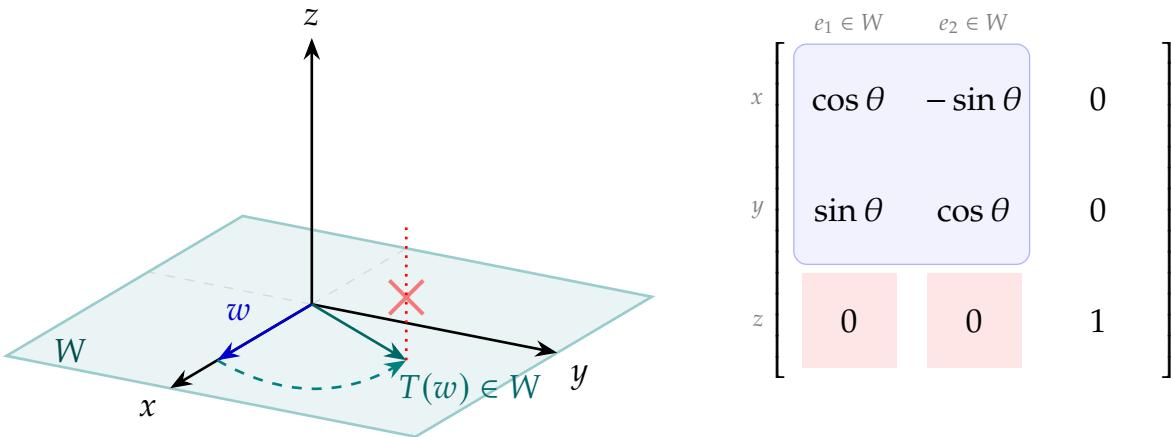
$$T|_W : W \rightarrow W, \quad \mathbf{w} \mapsto T(\mathbf{w})$$

is a well-defined linear operator on  $W$ .

2. If  $\dim V < \infty$  and  $\mathcal{B} = (\mathbf{w}_1, \dots, \mathbf{w}_k, \mathbf{v}_{k+1}, \dots, \mathbf{v}_n)$  is a basis of  $V$  such that  $(\mathbf{w}_1, \dots, \mathbf{w}_k)$  is a basis of  $W$ , then

$$[T]_{\mathcal{B}} = \begin{pmatrix} A & * \\ \mathbf{0} & B \end{pmatrix},$$

where  $A$  represents  $T|_W$  and  $B$  represents the induced map on  $V/W$ .



### Diagonalizability of Linear Operator

**Definition.** We say  $T : V \rightarrow V$  is *diagonalizable* if  $\exists$  a basis  $\mathcal{B}$  of  $V$  such that  $[T]_{\mathcal{B}}$  is diagonal.

**Remark 3.**  $T$  is diagonalizable if and only if  $V$  has a basis consisting of eigenvectors of  $T$ .

A diagonal matrix

$$\begin{bmatrix} d_1 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & d_n \end{bmatrix}$$

acts by scaling each basis vector  $\mathbf{v}_i$  independently, and “scaling a nonzero vector” is the eigenvector condition  $T(\mathbf{v}_i) = d_i \mathbf{v}_i$ .

**Example 1** (Hessian; Quadratic form diagonalization). Note that

- Single variable Taylor series:

$$f(x) = f(p) + \frac{1}{1!} f'(p)(x - p) + \frac{1}{2!} f''(p)(x - p)^2 + \cdots = \sum_{k=0}^n \frac{f^{(k)}(p)}{k!} (x - p)^k + R.$$

- Two variables Taylor series:

$$\begin{aligned} f(x, y) &= f(p, q) + \frac{1}{1!} f_x(p, q)(x - p) + \frac{1}{1!} f_y(p, q)(y - q) \\ &\quad + \frac{1}{2!} f_{xx}(p, q)(x - p)^2 + \frac{1}{1!} f_{xy}(p, q)(x - p)(y - q) + \frac{1}{2!} f_{yy}(p, q)(y - q)^2 + \cdots \end{aligned}$$

Let

$$X = \begin{bmatrix} x - p \\ y - q \end{bmatrix}, \quad \nabla f = \begin{bmatrix} \frac{\partial}{\partial x} f \\ \frac{\partial}{\partial y} f \end{bmatrix}, \quad H = \begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix}.$$

Then

$$\begin{aligned} f(x, y) &= f(p, q) + \frac{1}{1!} \begin{bmatrix} f_x & f_y \end{bmatrix} \begin{bmatrix} x - p \\ y - q \end{bmatrix} + \frac{1}{2!} \begin{bmatrix} x - p & y - q \end{bmatrix} \begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix} \begin{bmatrix} x - p \\ y - q \end{bmatrix} + R \\ &= f(p, q) + \frac{1}{1!} \nabla f^T X + \frac{1}{2!} X^T H X + R. \end{aligned}$$

Consider  $f(x, y) = 2x^2 + 2xy + 2y^2$ . Then  $H = \begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix} = \begin{bmatrix} 4 & 2 \\ 2 & 4 \end{bmatrix}$ . Let

$$X = \begin{bmatrix} x \\ y \end{bmatrix} \Rightarrow f = X^T H X.$$

Eigenpairs:

$$\lambda_1 = 6 \Rightarrow \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \quad \lambda_2 = 2 \Rightarrow \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ -1 \end{bmatrix}.$$

So

$$Q = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}, \quad D = \text{diag}(\lambda_1, \lambda_2) = \text{diag}(6, 2), \quad H = Q^T D Q.$$

Hence

$$f = X^T H X = X^T (Q^T D Q) X = (Q X)^T D (Q X).$$

Let  $QX := V = \begin{bmatrix} u \\ v \end{bmatrix}$  then

$$u = \frac{x+y}{\sqrt{2}}, \quad v = \frac{x-y}{\sqrt{2}}.$$

Then

$$f = V^T DV = \begin{bmatrix} u & v \end{bmatrix} \begin{bmatrix} 6 & 0 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} u \\ v \end{bmatrix} = 6u^2 + 2v^2.$$

Here, intersection term ( $xy$ ) disappeared.

**Note.** Let  $A \in \text{Mat}_n(\mathbb{F})$ . The associated linear map  $L_A : \mathbb{F}^n \rightarrow \mathbb{F}^n$  is given by  $L_A(\mathbf{x}) = A\mathbf{x}$ .

### Diagonalizability of Matrix

**Definition 1.** A matrix  $A \in \text{Mat}_n(\mathbb{F})$  is *diagonalizable over  $\mathbb{F}$*  if  $\exists P \in \text{GL}_n(\mathbb{F})$  and a diagonal matrix  $D$  such that

$$P^{-1}AP = D.$$

### Eigenbasis and Similarity

**Proposition 1.** Let  $A \in \text{Mat}_n(\mathbb{F})$ .

(i) If  $\mathcal{B} = \{v_1, \dots, v_n\}$  is a basis of  $\mathbb{F}^n$  consisting of eigenvectors of  $A$ , and  $P = [v_1 \ \dots \ v_n]$ , then  $P^{-1}AP$  is diagonal with  $P \in \text{GL}_n(\mathbb{F})$ .

(ii) Conversely, if  $P^{-1}AP = D$  is diagonal, then the columns of  $P$  form an eigenbasis of  $A$  (with eigenvalues given by the diagonal entries of  $D$ ).

**Characteristic polynomial**

**Definition 2.** For  $A \in \text{Mat}_n(\mathbb{F})$ , the **characteristic polynomial** of  $A$  is

$$\chi_A(\lambda) := \det(A - \lambda I_n) \in \mathbb{F}[\lambda].$$

**Eigenvalues are roots**

**Proposition 2.** A scalar  $\lambda \in \mathbb{F}$  is an eigenvalue of  $A$  if and only if  $\chi_A(\lambda) = 0$ .

**Observation** (Characteristic polynomial in  $2 \times 2$ ). Let  $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \in \text{Mat}_2(\mathbb{F})$ . Then

$$\begin{aligned}\det(A - \lambda I_2) &= \det \begin{bmatrix} a - \lambda & b \\ c & d - \lambda \end{bmatrix} \\ &= (a - \lambda)(d - \lambda) - bc \\ &= ad - (a + d)\lambda + \lambda^2 - bc \\ &= \lambda^2 - (a + d)\lambda + (ad - bc) \\ &= \lambda^2 - \text{tr}(A)\lambda + \det(A).\end{aligned}$$

$$\chi_A(\lambda) = \lambda^2 - (\text{tr}A)\lambda + \det(A)$$

**Observation** (Characteristic polynomial in  $3 \times 3$ ). Let  $A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \in \text{Mat}_3(\mathbb{F})$ . Then

$$\begin{aligned}\det(A - \lambda I_3) &= \det \begin{bmatrix} a - \lambda & b & c \\ d & e - \lambda & f \\ g & h & i - \lambda \end{bmatrix} = (a - \lambda) \det \begin{bmatrix} e - \lambda & f \\ h & i - \lambda \end{bmatrix} - b \det \begin{bmatrix} d & f \\ g & i - \lambda \end{bmatrix} + c \det \begin{bmatrix} d & e - \lambda \\ g & h \end{bmatrix} \\ &= (a - \lambda)((e - \lambda)(i - \lambda) - fh) - b(d(i - \lambda) - fg) + c(dh - ge + g\lambda) \\ &= (a - \lambda)(ei - (e + i)\lambda + \lambda^2 - fh) - b(di - d\lambda - fg) + c(dh - ge + g\lambda) \\ &= (aei - a(e + i)\lambda + a\lambda^2 - afh) - (ei\lambda - (e + i)\lambda^2 + \lambda^3 - fh\lambda) \\ &\quad - (bdi - bd\lambda - bf\lambda) + (cdh - cge + cg\lambda) \\ &= -\lambda^3 + (a + e + i)\lambda^2 - (ae + ai + ei - fh - bd - cg)\lambda + (aei - afh - bdi - bf\lambda + cdh - cge) \\ &= -\lambda^3 + \text{tr}(A)\lambda^2 - \left( \det \begin{bmatrix} a & b \\ d & e \end{bmatrix} + \det \begin{bmatrix} a & c \\ g & i \end{bmatrix} + \det \begin{bmatrix} e & f \\ h & i \end{bmatrix} \right) \lambda + \det(A).\end{aligned}$$

$$\chi_A(\lambda) = -\lambda^3 + c_2\lambda^2 - c_1\lambda + c_0$$

$$\begin{array}{cccccc} & & & & & \\ \left( \begin{array}{ccc} a & b & c \\ d & e & f \\ g & h & i \end{array} \right) & \left( \begin{array}{ccc} a & b & c \\ d & e & f \\ g & h & i \end{array} \right) & \left( \begin{array}{ccc} a & b & c \\ d & e & f \\ g & h & i \end{array} \right) & \left( \begin{array}{ccc} a & b & c \\ d & e & f \\ g & h & i \end{array} \right) & \left( \begin{array}{ccc} a & b & c \\ d & e & f \\ g & h & i \end{array} \right) \\ a + e + i & \det \begin{bmatrix} a & b \\ d & e \end{bmatrix} & + & \det \begin{bmatrix} e & f \\ h & i \end{bmatrix} & + & \det \begin{bmatrix} a & c \\ g & i \end{bmatrix} \\ & & & & & \det(A) \end{array}$$

**Remark 4.** Over an algebraic closure, if  $\lambda_1, \lambda_2, \lambda_3$  are the eigenvalues of  $A$  (with algebraic multiplicity), then

$$\begin{aligned}\chi_A(\lambda) &= -(\lambda - \lambda_1)(\lambda - \lambda_2)(\lambda - \lambda_3) \\ &= -(\lambda^2 - \lambda(\lambda_1 + \lambda_2) + \lambda_1\lambda_2)(\lambda - \lambda_3) \\ &= -(\lambda^3 - \lambda^2(\lambda_1 + \lambda_2 + \lambda_3) + \lambda(\lambda_1\lambda_2 + \lambda_2\lambda_3 + \lambda_3\lambda_1) + \lambda_1\lambda_2\lambda_3)\end{aligned}$$

so  $\text{tr}(A) = \lambda_1 + \lambda_2 + \lambda_3$  and  $\det(A) = \lambda_1\lambda_2\lambda_3$ .

### Characteristic polynomial: Trace and Determinant as coefficients

**Theorem 3.** Let  $A \in \text{Mat}_n(\mathbb{F})$ . Define the characteristic polynomial

$$\chi_A(\lambda) := \det(A - \lambda I_n) \in \mathbb{F}[\lambda].$$

Then  $\chi_A(\lambda)$  is a polynomial of degree  $n$  and can be written uniquely as

$$\chi_A(\lambda) = \sum_{i=0}^n c_i \lambda^i = c_n \lambda^n + c_{n-1} \lambda^{n-1} + \cdots + c_1 \lambda + c_0.$$

The coefficients satisfy:

1.  $c_n = (-1)^n$ .
2.  $c_{n-1} = (-1)^{n-1} \text{tr}(A)$ .
3.  $c_0 = \det(A)$ .

Equivalently,

$$\chi_A(\lambda) = (-1)^n \lambda^n + (-1)^{n-1} (\text{tr } A) \lambda^{n-1} + \cdots + \det(A).$$

*Proof.* We use the mathematical induction on  $n$ .

**(Base case  $n = 1$ )** If  $A = [a]$ , then

$$\chi_A(\lambda) = \det[a - \lambda] = a - \lambda = (-1)^1 \lambda^1 + (-1)^0 a.$$

Thus  $c_1 = -1 = (-1)^1$ ,  $c_0 = a = \det(A)$ , and  $c_0 = (-1)^0 \text{tr}(A)$  is consistent since  $\text{tr}(A) = a$ .

**(Induction step)** Assume the theorem holds for all  $(n-1) \times (n-1)$  matrices over  $\mathbb{F}$ . Let  $A = (a_{ij}) \in \text{Mat}_n(\mathbb{F})$  and set

$$M(\lambda) := A - \lambda I_n.$$

Expand  $\det(M(\lambda))$  by Laplace expansion along the first row:

$$\chi_A(\lambda) = \det(M(\lambda)) = \sum_{j=1}^n (-1)^{1+j} (a_{1j} - \lambda \delta_{1j}) \det(M(\lambda)_{1j}), \quad (1)$$

where  $M(\lambda)_{1j}$  denotes the  $(n-1) \times (n-1)$  matrix obtained by deleting row 1 and column  $j$ .

**Claim 1:**  $c_n = (-1)^n$  and  $\deg \chi_A = n$ . Observe that  $\det(M(\lambda)_{1j})$  is a polynomial in  $\lambda$  of degree at most  $n-1$ . Moreover:

- If  $j \neq 1$ , then  $(a_{11} - \lambda)$  does not appear, and the prefactor is  $a_{1j}$  (independent of  $\lambda$ ). Hence the corresponding summand in (1) has degree  $\leq n-1$ .
- If  $j = 1$ , then the prefactor is  $(a_{11} - \lambda)$ , so the degree of that summand is  $1 + \deg \det(M(\lambda)_{11})$ .

Therefore the coefficient of  $\lambda^n$  can only come from the  $j = 1$  summand:

$$(a_{11} - \lambda) \det(M(\lambda)_{11}).$$

Now identify  $M(\lambda)_{11}$  explicitly. Deleting row 1 and column 1 removes the first diagonal position, so

$$M(\lambda)_{11} = A_{11} - \lambda I_{n-1},$$

where  $A_{11}$  is the  $(n-1) \times (n-1)$  minor of  $A$  (delete row 1, column 1). By the induction hypothesis applied to  $A_{11}$ ,

$$\det(A_{11} - \lambda I_{n-1}) = (-1)^{n-1} \lambda^{n-1} + (\text{lower degree terms}).$$

Multiplying by  $(a_{11} - \lambda)$ , the  $\lambda^n$  term is

$$(a_{11} - \lambda) \left( (-1)^{n-1} \lambda^{n-1} + \dots \right) = (-\lambda) \cdot (-1)^{n-1} \lambda^{n-1} + \dots = (-1)^n \lambda^n + \dots.$$

Hence  $c_n = (-1)^n$ , and in particular  $\deg \chi_A = n$ .

**Claim 2:**  $c_{n-1} = (-1)^{n-1} \operatorname{tr}(A)$ . We extract the coefficient of  $\lambda^{n-1}$  from (1). Split the sum into the  $j = 1$  term and the  $j \neq 1$  terms.

(i) *Contribution from  $j = 1$ .* Write the expansion (by induction hypothesis) for the  $(n-1) \times (n-1)$  matrix  $A_{11}$ :

$$\det(A_{11} - \lambda I_{n-1}) = (-1)^{n-1} \lambda^{n-1} + (-1)^{n-2} \operatorname{tr}(A_{11}) \lambda^{n-2} + \dots.$$

Then

$$\begin{aligned} (a_{11} - \lambda) \det(A_{11} - \lambda I_{n-1}) &= a_{11} \left( (-1)^{n-1} \lambda^{n-1} + \dots \right) - \lambda \left( (-1)^{n-1} \lambda^{n-1} + (-1)^{n-2} \operatorname{tr}(A_{11}) \lambda^{n-2} + \dots \right) \\ &= a_{11} (-1)^{n-1} \lambda^{n-1} + \underbrace{(-1)^{n-1} (-\lambda) \lambda^{n-1}}_{\text{degree } n} + \left[ -(-1)^{n-2} \operatorname{tr}(A_{11}) \lambda^{n-1} \right] + \dots. \end{aligned}$$

Thus the coefficient of  $\lambda^{n-1}$  coming from  $j = 1$  equals

$$(-1)^{n-1}a_{11} - (-1)^{n-2} \operatorname{tr}(A_{11}) = (-1)^{n-1}(a_{11} + \operatorname{tr}(A_{11})).$$

(ii) *Contribution from  $j \neq 1$ .* For  $j \neq 1$ , the prefactor in (1) is  $a_{1j}$  (degree 0 in  $\lambda$ ), so only the  $\lambda^{n-1}$  term of  $\det(M(\lambda)_{1j})$  could contribute. But  $\det(M(\lambda)_{1j})$  is a determinant of size  $(n-1) \times (n-1)$  in which the diagonal contains only  $(n-2)$  entries of the form  $(\cdot - \lambda)$ : indeed, deleting column  $j \neq 1$  removes the diagonal position corresponding to index  $j$  while deleting row 1 removes index 1, so among indices  $\{2, \dots, n\}$  we are missing one diagonal index. Consequently,

$$\deg \det(M(\lambda)_{1j}) \leq n-2 \quad (j \neq 1),$$

and therefore the  $j \neq 1$  summands contribute nothing to the  $\lambda^{n-1}$  coefficient.

Combining (i) and (ii),

$$c_{n-1} = (-1)^{n-1}(a_{11} + \operatorname{tr}(A_{11})).$$

Finally, since  $\operatorname{tr}(A) = a_{11} + \operatorname{tr}(A_{11})$  (the trace is the sum of diagonal entries, and  $A_{11}$  contains exactly the remaining diagonal entries  $a_{22}, \dots, a_{nn}$ ), we get

$$c_{n-1} = (-1)^{n-1} \operatorname{tr}(A).$$

**Claim 3:**  $c_0 = \det(A)$ . Evaluating at  $\lambda = 0$  gives

$$c_0 = \chi_A(0) = \det(A - 0 \cdot I_n) = \det(A).$$

(This step is compatible with induction, but does not require it.)

This completes the induction and proves all three coefficient identities.

Write  $A$  in block form by separating the first row and column:

$$A = \begin{pmatrix} a_{11} & r \\ c & B \end{pmatrix},$$

where  $r \in \text{Mat}_{1 \times (n-1)}(\mathbb{F})$  is the first row with the first entry removed,  $c \in \text{Mat}_{(n-1) \times 1}(\mathbb{F})$  is the first column with the first entry removed, and  $B \in \text{Mat}_{n-1}(\mathbb{F})$  is the  $(n-1) \times (n-1)$  lower-right block.

Then

$$A - \lambda I_n = \begin{pmatrix} a_{11} - \lambda & r \\ c & B - \lambda I_{n-1} \end{pmatrix}.$$

**(1) Degree and leading coefficient.** Expand  $\det(A - \lambda I_n)$  along the first row:

$$\det(A - \lambda I_n) = (a_{11} - \lambda) \det(B - \lambda I_{n-1}) + \sum_{j=2}^n (-1)^{1+j} a_{1j} \det(M_{1j}(\lambda)),$$

where  $M_{1j}(\lambda)$  is the  $(n-1) \times (n-1)$  minor obtained by deleting row 1 and column  $j$ .

Key observation (degree-counting in matrix form):

- $\det(B - \lambda I_{n-1})$  has degree  $n-1$  with leading term  $(-1)^{n-1} \lambda^{n-1}$ .
- For  $j \geq 2$ , the matrix  $M_{1j}(\lambda)$  is obtained from  $B - \lambda I_{n-1}$  by deleting one of its columns (corresponding to the deleted column  $j$ ). Hence  $M_{1j}(\lambda)$  contains at most  $n-2$  diagonal entries of the form  $(\cdot - \lambda)$ , so *every* term in  $\det(M_{1j}(\lambda))$  has degree at most  $n-2$ . Thus  $\deg \det(M_{1j}(\lambda)) \leq n-2$ .

Therefore the only source of a  $\lambda^n$  term is

$$(a_{11} - \lambda) \det(B - \lambda I_{n-1}),$$

and its  $\lambda^n$  coefficient is

$$(-\lambda) \cdot ((-1)^{n-1} \lambda^{n-1}) = (-1)^n \lambda^n.$$

Hence  $c_n = (-1)^n$  and  $\deg \chi_A = n$ .

**(2) The  $\lambda^{n-1}$  coefficient and the trace.** From the same expansion, the summation terms with  $j \geq 2$  cannot contribute to  $\lambda^{n-1}$  because they have degree  $\leq n-2$ . Hence  $c_{n-1}$  comes solely from

$$(a_{11} - \lambda) \det(B - \lambda I_{n-1}).$$

Write the first two top-degree terms of  $\det(B - \lambda I_{n-1})$  in the same convention:

$$\det(B - \lambda I_{n-1}) = (-1)^{n-1} \lambda^{n-1} + (-1)^{n-2} \text{tr}(B) \lambda^{n-2} + (\text{lower powers}).$$

(Here we are using the  $(n - 1) \times (n - 1)$  case, i.e. induction on size.)

Multiply:

$$\begin{aligned}(a_{11} - \lambda) \det(B - \lambda I_{n-1}) &= a_{11} \left( (-1)^{n-1} \lambda^{n-1} + \dots \right) - \lambda \left( (-1)^{n-1} \lambda^{n-1} + (-1)^{n-2} \text{tr}(B) \lambda^{n-2} + \dots \right) \\ &= \left[ (-1)^{n-1} a_{11} - (-1)^{n-2} \text{tr}(B) \right] \lambda^{n-1} + (\text{terms of degree } \neq n-1).\end{aligned}$$

Thus

$$c_{n-1} = (-1)^{n-1} a_{11} - (-1)^{n-2} \text{tr}(B) = (-1)^{n-1} (a_{11} + \text{tr}(B)).$$

But  $\text{tr}(A) = a_{11} + \text{tr}(B)$  (trace is the sum of diagonal entries;  $B$  contains  $a_{22}, \dots, a_{nn}$ ), so

$$c_{n-1} = (-1)^{n-1} \text{tr}(A).$$

**(3) Constant term.** Evaluating at  $\lambda = 0$  gives

$$c_0 = \chi_A(0) = \det(A - 0 \cdot I_n) = \det(A).$$

□

## References

- [1] 수학의 즐거움, Enjoying Math. “수학 공부, 기초부터 대학원 수학까지, 31. 선형대수학 (h) 고유 벡터와 행렬의 대각화 -1” YouTube Video, 29:46. Published November 06, 2019. URL: [https://www.youtube.com/watch?v=RS0xa1rI\\_Kk](https://www.youtube.com/watch?v=RS0xa1rI_Kk).