

Proposition 15.13. *Given any complex $n \times n$ matrix A , if $\lambda_1, \dots, \lambda_n$ are the eigenvalues of A , then $e^{\lambda_1}, \dots, e^{\lambda_n}$ are the eigenvalues of e^A . Furthermore, if u is an eigenvector of A for λ_i , then u is an eigenvector of e^A for e^{λ_i} .*

Proof. By Theorem 15.5, there is an invertible matrix P and an upper triangular matrix T such that

$$A = PTP^{-1}.$$

By Proposition 15.12,

$$e^{PTP^{-1}} = Pe^TP^{-1}.$$

Note that $e^T = \sum_{p \geq 0} \frac{T^p}{p!}$ is upper triangular since T^p is upper triangular for all $p \geq 0$. If $\lambda_1, \lambda_2, \dots, \lambda_n$ are the diagonal entries of T , the properties of matrix multiplication, when combined with an induction on p , imply that the diagonal entries of T^p are $\lambda_1^p, \lambda_2^p, \dots, \lambda_n^p$. This in turn implies that the diagonal entries of e^T are $\sum_{p \geq 0} \frac{\lambda_i^p}{p!} = e^{\lambda_i}$ for $1 \leq i \leq n$. Since A and T are similar matrices, we know that they have the same eigenvalues, namely the diagonal entries $\lambda_1, \dots, \lambda_n$ of T . Since $e^A = e^{PTP^{-1}} = Pe^TP^{-1}$, and e^T is upper triangular, we use the same argument to conclude that both e^A and e^T have the same eigenvalues, which are the diagonal entries of e^T , where the diagonal entries of e^T are of the form $e^{\lambda_1}, \dots, e^{\lambda_n}$. Now, if u is an eigenvector of A for the eigenvalue λ , a simple induction shows that u is an eigenvector of A^n for the eigenvalue λ^n , from which it follows that

$$\begin{aligned} e^A u &= \left[I + \frac{A}{1!} + \frac{A^2}{2!} + \frac{A^3}{3!} + \dots \right] u = u + Au + \frac{A^2}{2!}u + \frac{A^3}{3!}u + \dots \\ &= u + \lambda u + \frac{\lambda^2}{2!}u + \frac{\lambda^3}{3!}u + \dots = \left[1 + \lambda + \frac{\lambda^2}{2!} + \frac{\lambda^3}{3!} + \dots \right] u = e^\lambda u, \end{aligned}$$

which shows that u is an eigenvector of e^A for e^λ . □

As a consequence, we obtain the following result.

Proposition 15.14. *For every complex (or real) square matrix A , we have*

$$\det(e^A) = e^{\text{tr}(A)},$$

where $\text{tr}(A)$ is the trace of A , i.e., the sum $a_{11} + \dots + a_{nn}$ of its diagonal entries.

Proof. The trace of a matrix A is equal to the sum of the eigenvalues of A . The determinant of a matrix is equal to the product of its eigenvalues, and if $\lambda_1, \dots, \lambda_n$ are the eigenvalues of A , then by Proposition 15.13, $e^{\lambda_1}, \dots, e^{\lambda_n}$ are the eigenvalues of e^A , and thus

$$\det(e^A) = e^{\lambda_1} \dots e^{\lambda_n} = e^{\lambda_1 + \dots + \lambda_n} = e^{\text{tr}(A)},$$

as desired. □