

Let A be an $n \times n$ Hermitian matrix, with eigenvalues $\lambda_1(A), \lambda_2(A), \dots, \lambda_n(A)$. Let v_i be a unit eigenvector corresponding to the eigenvalue $\lambda_i(A)$, and let $v_{i,j}$ be the j -th component of v_i . Then

$$|v_{i,j}|^2 \prod_{k=1; k \neq i}^n (\lambda_k(A) - \lambda_i(A)) = \prod_{k=1}^{n-1} (\lambda_k(M_j) - \lambda_i(A))$$

where M_j is the $(n-1) \times (n-1)$ Hermitian matrix formed by deleting the j -th row and column from A .

Proof. We start by making a few simplifying assumptions. Set $j = 1$ and fix i . Note that if $\lambda_i(A) \neq 0$, we can instead consider the Hermitian matrix $A - \lambda_i(A)I$, so we may suppose $\lambda_i(A) = 0$. Therefore, the identity becomes

$$|v_{i,1}|^2 \prod_{k=1; k \neq i}^n \lambda_k(A) = \det(M_1).$$

Suppose $A = (a_{mn})$. Consider now the matrix

$$A_t = \begin{pmatrix} a_{11} + t & a_{12} & \dots \\ a_{21} & a_{22} & \dots \\ \vdots & \vdots & \ddots \end{pmatrix}.$$

Observe that $\det(A_t) = t \det(M_1)$. Thus, to prove the theorem, it suffices to show

$$\frac{\det(A_t)}{t|v_{i,1}|^2 \prod_{k=1; k \neq i}^n \lambda_k(A)} \rightarrow 1$$

as $t \rightarrow 0$. (Note we assume A has all nonzero eigenvalues except $\lambda_i(A)$, or else the identity is trivial.) To do so, note that

$$\begin{pmatrix} \overline{v_{1,1}} & \overline{v_{1,2}} & \dots \\ \overline{v_{2,1}} & \overline{v_{2,2}} & \dots \\ \vdots & \vdots & \ddots \end{pmatrix} A \begin{pmatrix} v_{1,1} & v_{2,1} & \dots \\ v_{1,2} & v_{2,2} & \dots \\ \vdots & \vdots & \ddots \end{pmatrix} = \begin{pmatrix} \lambda_1(A) & & \\ & \lambda_2(A) & \\ & & \ddots \end{pmatrix}.$$

Hence

$$\begin{pmatrix} \overline{v_{1,1}} & \overline{v_{1,2}} & \dots \\ \overline{v_{2,1}} & \overline{v_{2,2}} & \dots \\ \vdots & \vdots & \ddots \end{pmatrix} A_t \begin{pmatrix} v_{1,1} & v_{2,1} & \dots \\ v_{1,2} & v_{2,2} & \dots \\ \vdots & \vdots & \ddots \end{pmatrix} = \begin{pmatrix} t|v_{1,1}|^2 + \lambda_1(A) & t\overline{v_{1,1}}v_{2,j} & \dots \\ t\overline{v_{2,1}}v_{1,1} & t|v_{2,j}|^2 + \lambda_2(A) & \dots \\ \vdots & \vdots & \ddots \end{pmatrix}.$$

Keeping in mind that $\lambda_i(A) = 0$, we get

$$\det(A_t) = t|v_{1,i}|^2 \prod_{k=1; k \neq i}^n \lambda_k(A) + t^2(\dots).$$