

# A MULTILINEAR PROOF OF JACOBI'S FORMULA

Jules Jacobs

August 24, 2022

Jacobi's formula gives the determinant of a matrix exponential in terms of the trace:

$$\det(e^{tA}) = e^{t \operatorname{tr}(A)}$$

The usual proof of this uses the Laplace expansion of the determinant. Here I'll give a proof that relies on multilinearity of the determinant.

Consider the function  $f(t) = \det(e^{tA})$ . To show that  $f(t) = e^{t \operatorname{tr}(A)}$  it suffices to show that  $f$  satisfies the differential equation that defines  $e^{t \operatorname{tr}(A)}$ :

$$f(0) = 1$$

$$f'(t) = \operatorname{tr}(A)f(t)$$

The condition  $f(0) = 1$  follows immediately, so it remains to calculate the derivative of  $f$ .

To calculate the derivative of a determinant, first consider the derivative of a product:

$$(a_1 \cdot a_2 \cdots a_n)' = (a_1' \cdot a_2 \cdots a_n) + (a_1 \cdot a_2' \cdots a_n) + \cdots + (a_1 \cdot a_2 \cdots a_n')$$

The analogous formula works for any multilinear function, in particular the determinant:

$$\det(a_1 | a_2 | \cdots | a_n)' = \det(a_1' | a_2 | \cdots | a_n) + \det(a_1 | a_2' | \cdots | a_n) + \cdots + \det(a_1 | a_2 | \cdots | a_n')$$

where  $\det(a_1 | a_2 | \cdots | a_n)$  is the determinant of the matrix with columns  $a_1, a_2, \dots, a_n$ .

Applying this to  $f$ , we get:

$$\begin{aligned} \det(e^{tA})' &= \det((e^{tA})'_1 | (e^{tA})_2 | \cdots | (e^{tA})_n) + \\ &\quad \det((e^{tA})_1 | (e^{tA})'_2 | \cdots | (e^{tA})_n) + \\ &\quad + \cdots + \\ &\quad \det((e^{tA})_1 | (e^{tA})_2 | \cdots | (e^{tA})'_n) \\ &= \det((Ae^{tA})_1 | (e^{tA})_2 | \cdots | (e^{tA})_n) + \\ &\quad \det((e^{tA})_1 | (Ae^{tA})_2 | \cdots | (e^{tA})_n) + \\ &\quad + \cdots + \\ &\quad \det((e^{tA})_1 | (e^{tA})_2 | \cdots | (Ae^{tA})_n) \\ &= (\det(A_1 | b_2 | \cdots | b_n) + \\ &\quad \det(b_1 | A_2 | \cdots | b_n) + \\ &\quad + \cdots + \\ &\quad \det(b_1 | b_2 | \cdots | A_n)) \cdot \det(e^{tA}) \\ &= \operatorname{tr}(A) \det(e^{tA}) \\ &= \operatorname{tr}(A)f(t) \end{aligned}$$

where  $b_1, \dots, b_n$  are the basis vectors. This completes the proof.

A similar argument where we use  $1 = \det(A^{-1}) \cdot \det(A)$  shows that

$$\det(A)' = \operatorname{tr}(A^{-1}A') \det(A)$$