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## Matrix Exponential

From calculus, the exponential function is sometimes defined from the power series

$$e^x = 1 + x + \frac{1}{2!}x^2 + \frac{1}{3!}x^3 + \dots$$

In analogy, the matrix exponential of an n-by-n matrix  ${f A}$  can be defined by

$$e^{
m A} = {
m I} + {
m A} + {1\over 2!} {
m A}^2 + {1\over 3!} {
m A}^3 + \dots$$

If  $\boldsymbol{A}$  is diagonalizable, show that

$$e^{\mathrm{A}} = \mathrm{S}e^{\Lambda}\mathrm{S}^{-1},$$

where

$$e^{\Lambda} = egin{pmatrix} e^{\lambda_1} & 0 & \dots & 0 \ 0 & e^{\lambda_2} & \dots & 0 \ dots & dots & \ddots & dots \ 0 & 0 & \dots & e^{\lambda_n} \end{pmatrix}.$$

## ✓ Completed

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