

$$= (-1)^n t^{-n} \left\{ 1 - \frac{P'(A)t}{2} + \left( \frac{P'(A)^2 + P''(A)}{12} \right) t^2 - \frac{P'(A)P''(A)}{24} t^3 + \dots \right\}$$

where the summations occur over increasing indices.

$$\text{If } BAB^{-1} = \begin{pmatrix} \lambda_1 & * & * & \dots & * \\ 0 & \lambda_2 & * & & * \\ \vdots & \vdots & \lambda_3 & & * \\ & & & \ddots & \\ 0 & 0 & \dots & & \lambda_n \end{pmatrix}$$

$$\Rightarrow \det A = \prod \lambda_i \quad e^{tBAB^{-1}} = \begin{pmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \end{pmatrix} + t \begin{pmatrix} \lambda_1 & * \\ 0 & \lambda_n \end{pmatrix}$$

$$+ \frac{1}{2!} t^2 \begin{pmatrix} \lambda_1 & * \\ 0 & \lambda_n \end{pmatrix}^2 + \dots + \frac{1}{n!} t^n \begin{pmatrix} \lambda_1 & * \\ 0 & \lambda_n \end{pmatrix}^n + \dots$$

$$\Rightarrow e^{tBAB^{-1}} = \begin{pmatrix} e^{t\lambda_1} & * & * \\ 0 & e^{t\lambda_2} & \\ \vdots & & \ddots \\ 0 & 0 & & e^{t\lambda_n} \end{pmatrix} \quad \text{since } \begin{pmatrix} a_1 & * \\ & \ddots \\ 0 & a_n \end{pmatrix} \begin{pmatrix} b_1 & * \\ & \ddots \\ 0 & b_n \end{pmatrix}$$

$$= \begin{pmatrix} a_1 b_1 & * & \dots & * \\ 0 & a_2 b_2 & & * \\ & & \ddots & \\ 0 & & & a_n b_n \end{pmatrix}.$$

For simplicity,  $n=2$ .

$$\prod_{i=1}^2 \frac{\lambda_i}{1 - e^{t\lambda_i}} = ? = (-1)^2 t^2 \prod_{i=1}^2 \frac{\lambda_i t}{1 - e^{t\lambda_i}}$$

$$f(t) = \frac{-t}{1 - e^{t\lambda}} = f(0) + f'(0)t + \frac{f''(0)}{2!} t^2 + \frac{f'''(0)}{3!} t^3 + \dots$$

as Taylor series.