

$$\text{Proof of } e^{tA} B e^{-tA} = \sum_{n=0}^{\infty} \frac{t^n}{n!} \Omega_n(A, B)$$

Define $\Omega_n(A, B)$ recursively by

$$\Omega_0(A, B) = B, \quad \Omega_n(A, B) = [A, \Omega_{n-1}(A, B)].$$

Let $f(t) = e^{tA} B e^{-tA}$ and $g(t) = \sum_{n=0}^{\infty} \frac{t^n}{n!} \Omega_n(A, B)$. Note that at $t = 0$, $f(0) = B = g(0)$.

Taking derivatives,

$$\frac{df}{dt} = e^{tA} A B e^{-tA} + e^{tA} B (-A) e^{-tA} = [A, e^{tA} B e^{-tA}] = [A, f(t)],$$

while

$$\begin{aligned} \frac{dg}{dt} &= \sum_{n=1}^{\infty} \frac{t^{n-1}}{(n-1)!} \Omega_n(A, B) = \sum_{m=0}^{\infty} \frac{t^m}{m!} \Omega_{m+1}(A, B) = \sum_{m=0}^{\infty} \frac{t^m}{m!} [A, \Omega_m(A, B)] \\ &= [A, g(t)]. \end{aligned}$$

Thus $f(t)$ and $g(t)$ satisfy the same first order ordinary differential equation and agree at $t = 0$, so they are equal for all t , at least for which neither side blows up. If A and B are finite-dimensional matrices both sides converge for all t .