

- Justification: recall the solution of $y' = ay$ is $y = Ce^{ax}$.
 - Implies that the solution of $\vec{x}' = A\vec{x}$ is $\vec{x} = e^{At}\vec{c}$.
 - Furthermore, recall that the $y(0) = C$ in the solution of $y = Ce^{ax}$ to $y' = ay$.
 - In the solution of $\vec{x} = e^{At}\vec{c}$ to $\vec{x}' = A\vec{x}$, $\vec{c} = \vec{x}(0)$
- Powers of matrices:
 - $A^0 = I$ I denotes the identity matrix of the same dimensions
 - $A^1 = A$
 - $A^n = A^{n-1}A$ (recursive formula)
- **Matrix Exponential** (power series definition):
 - Let A be a square matrix (either real or complex)
 - $e^A = \sum_{k=0}^{\infty} \frac{A^k}{k!} = I + A + \frac{A^2}{2} + \frac{A^3}{6} \dots$
 - Note that $A^0 = I$ I denotes the identity matrix of the same dimensions
 - Compare to power series of $e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!} = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} \dots$
 - $e^{At} = \sum_{k=0}^{\infty} \frac{A^k t^k}{k!} = I + At + \frac{A^2 t^2}{2} + \frac{A^3 t^3}{6} \dots$
 - Caution: $e^{A+B} \neq e^A e^B$
- $e^{At} = \Psi \cdot \Psi(0)^{-1}$
 - Ψ is any fundamental matrix of the system $\vec{x}' = A\vec{x}$