

$$\mathbf{y} \in \mathbb{R}^m, \mathbf{y}(t), \mathbf{y}: \mathbb{R} \rightarrow \mathbb{R}^m, \mathbf{y}' = \mathbf{f}(\mathbf{y})$$

$$\mathbf{f}(\mathbf{y}) = \mathbf{f}(\mathbf{y}_0) + \frac{\partial \mathbf{f}}{\partial \mathbf{y}}(\mathbf{y}_0)(\mathbf{y} - \mathbf{y}_0) + \dots + \cong \mathbf{A} \mathbf{y}$$

$$\mathbf{y}' = \mathbf{A} \mathbf{y}, \mathbf{y}(0) = \mathbf{y}_{\text{init}} \Rightarrow \mathbf{y}(t) = \exp(\mathbf{A}t) \mathbf{y}_{\text{init}}$$

$$e^{\mathbf{A}t} = \mathbf{I} + \frac{1}{1!} \mathbf{A}t + \dots + \frac{1}{n!} \mathbf{A}^n t^n + \dots +$$

$$\mathbf{A} \mathbf{X} = \mathbf{X} \mathbf{\Lambda}, \exists \mathbf{X}^{-1} \Rightarrow \mathbf{A} = \mathbf{X} \mathbf{\Lambda} \mathbf{X}^{-1}, \mathbf{A}^n = \mathbf{X} \mathbf{\Lambda}^n \mathbf{X}^{-1}$$

$$e^{\mathbf{A}t} = \mathbf{X} e^{\mathbf{\Lambda}t} \mathbf{X}^{-1} = \mathbf{X} \text{diag}(e^{\lambda_1 t}, \dots, e^{\lambda_m t}) \mathbf{X}^{-1}$$