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elements of  $A$  are constants, the system is said to have constant coefficients. We note that a linear  $n$ th order differential equation  $y^{(n)} + p_{n-1}(t)y^{(n-1)} + \dots + p_1(t)y' + p_0(t)y = g(t)$  can be rewritten as a first order system in normal form using the substitution  $x_1(t) = y(t)$ ,  $x_2(t) = y'(t)$ , ...,  $x_n(t) = y^{(n-1)}(t)$ .

**Matrix Methods for Linear Systems of Differential Equations**

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