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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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