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197), it is said that $$F_A(t) = \lim_{h \to 0^+} \left(\frac{e^{ -tA} - I}{h}\right)$$ The solution on that page is strange. There are many ways to solve this problem, but I have a doubt about the sequence. I know that $e^{ -tA}$ is a matrix exponential of A, so I can write the general form of the matrix exponential as $$e^{ -tA} = \sum_{i=0}^\infty \frac{(-tA)^n}{n!}$$ Therefore, $$F_A(t) = \lim_{h \to 0^+} \sum_{i=0}^\infty \frac{(-tA)^n}{n!} = \lim_{h \to 0^+} e^{ -tA} - I$$ However, I don't know why the author choose that. A: You have to think in terms of what you get when you take the limit of the right hand side. Do you know what the limit of a term like $\frac{(-tA)^n}{n!}$ is? You get the identity matrix (not just I, the identity matrix). And if

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