

Here are some formulas for computing the exponential of a matrix.

If $A = \begin{bmatrix} a & -b \\ b & a \end{bmatrix}$ the $e^{tA} = e^{at} \begin{bmatrix} \cos(bt) & -\sin(bt) \\ \sin(bt) & \cos(bt) \end{bmatrix}$

If A is a (2×2) -matrix with two distinct real eigenvalues $\{\lambda_1, \lambda_2\}$ then

$$e^{tA} = (\lambda_1 - \lambda_2)^{-1} e^{\lambda_1 t} (A - \lambda_2 I) + (\lambda_2 - \lambda_1)^{-1} e^{\lambda_2 t} (A - \lambda_1 I)$$

If A is a (2×2) -matrix with one real eigenvalue λ (λ is a repeated root of the characteristic equation $p(\lambda) = 0$) then

$$e^{tA} = e^{\lambda t} (I + t(A - \lambda I))$$

If A is a (3×3) -matrix with three real distinct eigenvalues $\{\lambda_1, \lambda_2, \lambda_3\}$

$$\begin{aligned} e^{tA} = & \frac{e^{\lambda_1 t}}{(\lambda_1 - \lambda_2)(\lambda_1 - \lambda_3)} (A^2 - (\lambda_2 + \lambda_3)A + \lambda_2 \lambda_3 I) \\ & + \frac{e^{\lambda_2 t}}{(\lambda_2 - \lambda_1)(\lambda_2 - \lambda_3)} (A^2 - (\lambda_1 + \lambda_3)A + \lambda_1 \lambda_3 I) \\ & + \frac{e^{\lambda_3 t}}{(\lambda_3 - \lambda_2)(\lambda_3 - \lambda_1)} (A^2 - (\lambda_1 + \lambda_2)A + \lambda_1 \lambda_2 I) \end{aligned}$$

The above formula works for complex eigenvalues but is complicated.

If A is a (3×3) -matrix with a real eigenvalue λ_1 and a second repeated eigenvalue λ_2 (i.e. $p(\lambda) = -(\lambda - \lambda_1)(\lambda - \lambda_2)^2$) then

$$\begin{aligned} e^{tA} = & e^{\lambda_2 t} I + t e^{\lambda_2 t} (A - \lambda_2 I) \\ & + (\lambda_2 - \lambda_1)^{-2} (e^{\lambda_1 t} - e^{\lambda_2 t} + (\lambda_2 - \lambda_1) t e^{\lambda_2 t}) (A - \lambda_2 I)^2 \end{aligned}$$

If A is a (3×3) -matrix with only one eigenvalue λ (so λ is a triple root of the characteristic equation $p(\lambda) = 0$) then

$$e^{tA} = e^{\lambda t} (I + t(A - \lambda I) + \frac{1}{2} t^2 (A - \lambda I)^2)$$

If

$$A = \begin{bmatrix} \lambda & 1 & 0 & 0 & \dots & 0 \\ 0 & \lambda & 1 & 0 & \dots & 0 \\ 0 & 0 & \lambda & 1 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & 0 & 0 & \dots & \lambda \end{bmatrix}$$

$$e^{tA} = e^{\lambda t} \begin{bmatrix} 1 & t & t^2/2! & t^3/3! & \dots & 0 \\ 0 & 1 & t & t^2/2! & \dots & 0 \\ 0 & 0 & 1 & t & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & 0 & 0 & \dots & 1 \end{bmatrix}$$

$$\text{If } A = \begin{bmatrix} B & 0 & 0 \\ 0 & C & 0 \\ 0 & 0 & D \end{bmatrix}$$

where B is an $(n_1 \times n_1)$ -matrix, C is an $(n_2 \times n_2)$ -matrix and
D is an $(n_3 \times n_3)$ -matrix then

$$e^{tA} = \begin{bmatrix} e^{tB} & 0 & 0 \\ 0 & e^{tC} & 0 \\ 0 & 0 & e^{tD} \end{bmatrix}$$