$$x_1 = Ax_0 + Bu_0 + b$$

$$x_2 = Ax_1 + Bu_1 + b$$

$$= A(Ax_0 + Bu_0 + b) + Bu_1 + b$$

$$= A^2x_0 + ABu_0 + Bu_1 + Ab + b$$

$$= A^2x_0 + A^2Bu_0 + ABu_1 + A^2b + Ab + Bu_2 + b$$

$$= A^2x_0 + A^2Bu_0 + ABu_1 + A^2b + Ab + Bu_2 + b$$

$$= A^2x_0 + A^2Bu_0 + ABu_1 + Bu_2 + A^2b + Ab + b$$

$$= A^3x_0 + A^2Bu_0 + ABu_1 + Bu_2 + A^2b + Ab + b$$

$$= A^3x_0 + A^2Bu_0 + ABu_1 + Bu_2 + A^2b + Ab + b$$

$$= A^3x_0 + A^2bu_0 + Abu_1 + Abu_1 + A^2b + Ab + b$$

$$= A^3x_0 + A^2bu_0 + Abu_1 + Abu_1 + Abu_1 + Abu_1 + Abu_2 + Abu_1$$

$$= A^3x_0 + A^2bu_0 + Abu_1 + Abu_1 + Abu_1 + Abu_1 + Abu_2$$

$$= A^3x_0 + A^2bu_0 + Abu_1 + Abu_1 + Abu_1 + Abu_2$$

$$= A^3x_0 + A^2bu_0 + Abu_1 + Abu_1 + Abu_2$$

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$$= A^3x_0 + A^3bu_0 + Abu_1 + Abu_2$$

$$= A^3x_0 + Abu_1 + Abu_2$$

$$= A^3x_0$$