

into the equation and collect the powers of e^n , $n = 0, 1, \dots$ to give

$$\begin{aligned}\frac{dx_0}{dt} + \lambda x_0 &= 0, \\ \frac{dx_1}{dt} + \lambda x_1 &= x_0(t-a)^3, \\ \frac{dx_2}{dt} + \lambda x_2 &= 3x_0(t-a)^2 x_1(t-a).\end{aligned}$$

The first equation gives $x_0(t) = Ae^{-\lambda t}$.

The second equation then gives

$$e^{-\lambda t} \frac{d}{dt} (e^{\lambda t} x_1) = A^3 e^{-3\lambda(t-a)}$$

so integration gives

$$\begin{aligned}x_1(t) &= A^3 e^{-\lambda t} e^{3\lambda a} \int_0^t ds e^{-2\lambda s} \\ &= \frac{(Ae^{\lambda a})^3}{2\lambda} e^{-\lambda t} (1 - e^{-2\lambda t}).\end{aligned}$$

For the second term we have

$$e^{-\lambda t} \frac{d}{dt} (e^{\lambda t} x_2) = 3x_1(t-a)x_0(t-a)^2$$

which gives

$$e^{\lambda t} x_2(t) = \frac{3}{2\lambda} A^5 e^{3\lambda a} \int_0^t ds (e^{-2\lambda s} e^{3\lambda a} - e^{-4\lambda s} e^{5\lambda a}).$$

Hence

$$x_2(t) = \frac{3}{8\lambda^2} (Ae^{\lambda a})^5 e^{-\lambda(t-a)} [2(1 - e^{-2\lambda t}) - e^{2a\lambda} (1 - e^{-4\lambda t})].$$