

$$\begin{aligned} x' &= ax + by \\ y' &= cx + dy \end{aligned} \quad \text{char} = A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

char poly: $r^2 - (a+d)r + ad - bc$

$$\left. \begin{aligned} b=c=0 \\ \Rightarrow x' &= ax \\ y' &= dy \\ \text{Gen soln} \\ x(t) &= e^{ax} c_1 \\ y(t) &= e^{dy} c_2 \end{aligned} \right\} \frac{1}{1}$$

1) Roots r_1, r_2 .

Case 1: $r_1 \neq r_2$ real, $b \neq 0$.

eigenpairs: $(r_i, \begin{pmatrix} 1 \\ \frac{r_i - a}{b} \end{pmatrix})$, $r = r_1, r_2$.

Gen soln: $\begin{pmatrix} x(t) \\ y(t) \end{pmatrix} = c_1 e^{r_1 t} \begin{pmatrix} 1 \\ \frac{r_1 - a}{b} \end{pmatrix} + c_2 e^{r_2 t} \begin{pmatrix} 1 \\ \frac{r_2 - a}{b} \end{pmatrix}$

2) Roots $r_1 = \alpha + i\beta$, $r_2 = \alpha - i\beta$, $\beta \neq 0$.

$x_c(t) = e^{(\alpha + i\beta)t} \begin{pmatrix} 1 \\ \frac{\alpha - i\beta - a}{b} \end{pmatrix}$

Gen soln: $x(t) = c_1 \operatorname{Re} x_c(t) + c_2 \operatorname{Im} x_c(t)$

3) $r_1 = r_2$ ~~more~~

Gen soln: $x(t) = c_1 e^{r_1 t} \begin{pmatrix} 1 \\ \frac{r_1 - a}{b} \end{pmatrix}$

$+ c_2 \left[t e^{r_1 t} \begin{pmatrix} 1 \\ \frac{r_1 - a}{b} \end{pmatrix} + e^{r_1 t} \begin{pmatrix} \xi_1 \\ \xi_2 \end{pmatrix} \right]$

where $(A - r_1 I) \xi = \begin{pmatrix} 0 \\ \frac{r_1 - a}{b} \end{pmatrix}$

Elimination Method:

$b \neq 0.$

$$\begin{aligned}
 x' &= ax + by, & x'' &= ax' + by' \\
 & & &= ax' + b(cx + dy) \\
 & & &= ax' + bcx + bd\left(\frac{x' - ax}{b}\right)
 \end{aligned}$$

or $x'' - (a+d)x' + ad - bc = 0.$

~~Case 1: $r^2 - tr(A)r + \det A$, r_1, r_2~~
Take roots $r_1, r_2.$

Case 1: $r_1 \neq r_2$, real.

$$x(t) = c_1 e^{r_1 t} + c_2 e^{r_2 t}$$

$$y(t) = \frac{x' - ax}{b} \text{ - plugin.}$$

Case 2: $r_1 = \alpha + i\beta, r_2 = \alpha - i\beta, \beta \neq 0.$

$$x(t) = e^{\alpha t} (c_1 \cos(\beta t) + c_2 \sin(\beta t))$$

$$y = \frac{x' - ax}{b}.$$

Case 3: $r_1 = r_2$ real.

$$x = c_1 e^{r_1 t} + c_2 t e^{r_1 t}.$$

$$y = \frac{x' - ax}{b}.$$

Similar if ~~$a \neq 0$~~ , $b = 0, c \neq 0$, ~~use~~ $y(t)$
 $x(t) = \frac{y' - dy}{c}$

Example: 1) $x' = 3x + 4y$
 $y' = x + 2y$

$$r^2 - 5r + 2, \quad r = \frac{5 \pm \sqrt{25-8}}{2}$$

$$= \frac{5 \pm \sqrt{17}}{2}$$

Matrix method:

Eigpair: $\left(\frac{5 + \sqrt{17}}{2}, \begin{pmatrix} 1 \\ \frac{\frac{1}{2} + \frac{\sqrt{17}}{2}}{4} \end{pmatrix} \right)$

$\left(\frac{5 - \sqrt{17}}{2}, \begin{pmatrix} 1 \\ \frac{\frac{1}{2} - \frac{\sqrt{17}}{2}}{4} \end{pmatrix} \right)$

Gen soln: $x(t) = c_1 e^{\left(\frac{5 + \sqrt{17}}{2}\right)t} \begin{pmatrix} 1 \\ \frac{1}{8} + \frac{\sqrt{17}}{8} \end{pmatrix}$
 $+ c_2 e^{\left(\frac{5 - \sqrt{17}}{2}\right)t} \begin{pmatrix} 1 \\ \frac{1}{8} - \frac{\sqrt{17}}{8} \end{pmatrix}$

Elim method: $x = c_1 e^{\left(\frac{5 + \sqrt{17}}{2}\right)t} + c_2 e^{\left(\frac{5 - \sqrt{17}}{2}\right)t}$

$$y = \frac{x' - 3x}{4}$$

$$r_1 = \frac{5 + \sqrt{17}}{2}$$

$$r_2 = \frac{5 - \sqrt{17}}{2}$$

$$= \frac{1}{4} \left[c_1 \left(\frac{5 + \sqrt{17}}{2}\right) e^{\left(\frac{5 + \sqrt{17}}{2}\right)t} + c_2 \left(\frac{5 - \sqrt{17}}{2}\right) e^{\left(\frac{5 - \sqrt{17}}{2}\right)t} \right]$$

$$- 3 \left[c_1 e^{r_1 t} + c_2 e^{r_2 t} \right]$$

$$x = c_1 e^{r_1 t} + c_2 e^{r_2 t}$$

$$y = \frac{1}{4} [c_1 r_1 e^{r_1 t} + c_2 r_2 e^{r_2 t} - 3c_1 e^{r_1 t} - 3c_2 e^{r_2 t}]$$

$$= \frac{x' - 3x}{4}$$

2) $x' = 3x + y$

$$r^2 - 6r + 9$$

$y' = 3y$

$$(r-3)^2$$

$$x = c_1 e^{3t} + c_2 t e^{3t}$$

$$y = \frac{x' - 3x}{4} = \frac{3c_1 e^{3t} + c_2 e^{3t} + 3c_2 t e^{3t} - 3c_1 e^{3t} - 3c_2 t e^{3t}}{4} = c_2 e^{3t}$$