



Systems of Ordinary Differential Equations > Linear Systems of Two Equations

1. $x'_t = ax + by, \quad y'_t = cx + dy.$

System of two linear homogeneous first-order constant-coefficient ordinary differential equations.

The characteristic equation is written as

$$\lambda^2 - (a + d)\lambda + ad - bc = 0 \tag{1}$$

and its discriminant is

$$D = (a - d)^2 + 4bc. \tag{2}$$

Consider several cases.

1°. Case $ad - bc \neq 0$. The origin of coordinates, $x = y = 0$, is the only stationary point; it is:

- a node if $D > 0$;
- a node if $D > 0, \quad ad - bc > 0$;
- a saddle if $D > 0, \quad ad - bc < 0$;
- a focus if $D < 0, \quad a + d \neq 0$;
- a center if $D < 0, \quad a + d = 0$.

1.1. Let $D > 0$. The characteristic equation (1) has two distinct real roots, λ_1 and λ_2 . The general solution of the system in question is expressed as

$$x = C_1 b e^{\lambda_1 t} + C_2 b e^{\lambda_2 t},$$

$$y = C_1 (\lambda_1 - a) e^{\lambda_1 t} + C_2 (\lambda_2 - a) e^{\lambda_2 t},$$

where C_1 and C_2 are arbitrary constants.

1.2. Let $D < 0$. The characteristic equation (1) has two complex conjugate roots, $\lambda_{1,2} = \sigma \pm i\beta$. The general solution of the system in question is given by

$$x = b e^{\sigma t} [C_1 \sin(\beta t) + C_2 \cos(\beta t)],$$

$$y = e^{\sigma t} \{ [(\sigma - a)C_1 - \beta C_2] \sin(\beta t) + [\beta C_1 + (\sigma - a)C_2 \cos(\beta t)] \},$$

where C_1 and C_2 are arbitrary constants.

1.3. Let $D = 0$ and $a \neq d$. The characteristic equation (1) has two equal real roots, $\lambda_1 = \lambda_2$. The general solution of the system in question is written as

$$x = 2b \left(C_1 + \frac{C_2}{a - d} + C_2 t \right) \exp\left(\frac{a + d}{2} t\right),$$

$$y = [(d - a)C_1 + C_2 + (d - a)C_2 t] \exp\left(\frac{a + d}{2} t\right),$$

where C_1 and C_2 are arbitrary constants.

1.4. Let $a = d \neq 0$ and $b = 0$. Solution:

$$x = C_1 e^{at}, \quad y = (cC_1 t + C_2) e^{at}.$$

1.5. Let $a = d \neq 0$ and $c = 0$. Solution:

$$x = (bC_1 t + C_2) e^{at}, \quad y = C_1 e^{at}.$$

2°. Case $ad - bc = 0$ and $a^2 + b^2 > 0$. The whole straight line $ax + by = 0$ consists of singular points. The original system of differential equations can be rewritten as

$$x'_t = ax + by, \quad y'_t = k(ax + by).$$

2.1. Let $a + bk \neq 0$. Solution:

$$x = bC_1 + C_2e^{(a+bk)t}, \quad y = -aC_1 + kC_2e^{(a+bk)t}.$$

2.2. Let $a + bk = 0$. Solution:

$$x = C_1(bkt - 1) + bC_2t, \quad y = k^2bC_1t + (bk^2t + 1)C_2.$$

Reference

Kamke, E., *Differentialgleichungen: Lösungsmethoden und Lösungen, I, Gewöhnliche Differentialgleichungen*, B. G. Teubner, Leipzig, 1977.