



Systems of Ordinary Differential Equations > Linear Systems of Two Equations

7.  $x'_t = f(t)x + g(t)y, \quad y'_t = h(t)x + p(t)y.$

1°. Let us solve the first equation for  $y$  and substitute the resulting expression into the second equation to obtain the second-order linear equation

$$gx''_{tt} - (fg + gp + g'_t)x'_t + (fgp - g^2h + fg'_t - f'_t g)x = 0. \tag{1}$$

This equation is readily integrable if, for example, the following conditions are satisfied:

- 1)  $fgp - g^2h + fg'_t - f'_t g = 0;$
- 2)  $fgp - g^2h + fg'_t - f'_t g = ag, \quad fg + gp + g'_t = bg.$

In the former case, equation (1) has a particular solution  $u = C = \text{const}$ . In the latter case, equation (1) is linear with constant coefficients.

A large number of other solvable cases for equation (1) can be found in the handbooks by E. Kamke (1977) and A. D. Polyanin & V. F. Zaitsev (2003).

2°. Suppose a particular solution,

$$x = x_0(t), \quad y = y_0(t).$$

of the original system is known. Then the general solution is expressed as

$$x(t) = C_1 x_0(t) + C_2 x_0(t) \int \frac{g(t)F(t)P(t)}{x_0^2(t)} dt,$$

$$y(t) = C_1 y_0(t) + C_2 \left[ \frac{F(t)P(t)}{x_0(t)} + y_0(t) \int \frac{g(t)F(t)P(t)}{x_0^2(t)} dt \right],$$

where  $C_1$  and  $C_2$  are arbitrary constants, and

$$F(t) = \exp \left[ \int f(t) dt \right], \quad P(t) = \exp \left[ \int p(t) dt \right],$$

⊙ *Reference:* A. D. Polyanin, *EqWorld*, 2004 (Private communication, received 23 April 2004).