



Systems of Ordinary Differential Equations > Linear Systems of Two Equations

8. $x''_{tt} = ax + by, \quad y''_{tt} = cx + dy.$

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

The characteristic equation has the form

$$\lambda^4 - (a + d)\lambda^2 + ad - bc = 0.$$

1°. *Case $ad - bc \neq 0$.*

1.1. *Let $(a - d)^2 + 4bc \neq 0$. The characteristic equation has four distinct roots, $\lambda_1, \dots, \lambda_4$. The general solution of the system in question is expressed as*

$$\begin{aligned} x &= C_1be^{\lambda_1t} + C_2be^{\lambda_2t} + C_3be^{\lambda_3t} + C_4be^{\lambda_4t}, \\ y &= C_1(\lambda_1^2 - a)e^{\lambda_1t} + C_2(\lambda_2^2 - a)e^{\lambda_2t} + C_3(\lambda_3^2 - a)e^{\lambda_3t} + C_4(\lambda_4^2 - a)e^{\lambda_4t}, \end{aligned}$$

where C_1, \dots, C_4 are arbitrary constants.

1.2. *Solution with $(a - d)^2 + 4bc = 0$ and $a \neq d$:*

$$\begin{aligned} x &= 2C_1\left(bt + \frac{2bk}{a-d}\right)e^{kt/2} + 2C_2\left(bt - \frac{2bk}{a-d}\right)e^{-kt/2} + 2bC_3te^{kt/2} + 2bC_4te^{-kt/2}, \\ y &= C_1(d-a)te^{kt/2} + C_2(d-a)te^{-kt/2} + C_3[(d-a)t + 2k]e^{kt/2} + C_4[(d-a)t - 2k]e^{-kt/2}, \end{aligned}$$

where C_1, \dots, C_4 are arbitrary constants, and $k = \sqrt{2(a + d)}$.

1.3. *Solution with $a = d \neq 0$ and $b = 0$:*

$$\begin{aligned} x &= 2\sqrt{a}C_1e^{\sqrt{a}t} + 2\sqrt{a}C_2e^{-\sqrt{a}t}, \\ y &= cC_1te^{\sqrt{a}t} - cC_2te^{-\sqrt{a}t} + C_3e^{\sqrt{a}t} + C_4e^{-\sqrt{a}t}. \end{aligned}$$

1.4. *Solution with $a = d \neq 0$ and $c = 0$:*

$$\begin{aligned} x &= bC_1te^{\sqrt{a}t} - bC_2te^{-\sqrt{a}t} + C_3e^{\sqrt{a}t} + C_4e^{-\sqrt{a}t}, \\ y &= 2\sqrt{a}C_1e^{\sqrt{a}t} + 2\sqrt{a}C_2e^{-\sqrt{a}t}. \end{aligned}$$

2°. *Case $ad - bc = 0$ and $a^2 + b^2 > 0$. The original system can be rewritten in the form*

$$x''_{tt} = ax + by, \quad y''_{tt} = k(ax + by).$$

2.1. *Solution with $a + bk \neq 0$:*

$$\begin{aligned} x &= C_1 \exp(t\sqrt{a + bk}) + C_2 \exp(-t\sqrt{a + bk}) + C_3bt + C_4b, \\ y &= C_1k \exp(t\sqrt{a + bk}) + C_2k \exp(-t\sqrt{a + bk}) - C_3at - C_4a. \end{aligned}$$

2.2. *Solution with $a + bk = 0$:*

$$\begin{aligned} x &= C_1bt^3 + C_2bt^2 + C_3t + C_4, \\ y &= kx + 6C_1t + 2C_2. \end{aligned}$$

Reference

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