



Systems of Ordinary Differential Equations > Linear Systems of Two Equations

12. $x''_{tt} = a(ty'_t - y), \quad y''_{tt} = b(tx'_t - x).$

The transformation

$$u = tx_t - x, \quad v = ty'_t - y \tag{1}$$

leads to the first-order system

$$u'_t = atv, \quad v'_t = btu.$$

The general solution of this system is given by

$$\begin{aligned} \text{with } ab > 0: & \begin{cases} u(t) = C_1 a \exp(\frac{1}{2}\sqrt{ab}t^2) + C_2 a \exp(-\frac{1}{2}\sqrt{ab}t^2), \\ v(t) = C_1 \sqrt{ab} \exp(\frac{1}{2}\sqrt{ab}t^2) - C_2 \sqrt{ab} \exp(-\frac{1}{2}\sqrt{ab}t^2), \end{cases} \\ \text{with } ab < 0: & \begin{cases} u(t) = C_1 a \cos(\frac{1}{2}\sqrt{|ab|}t^2) + C_2 a \sin(\frac{1}{2}\sqrt{|ab|}t^2), \\ v(t) = -C_1 \sqrt{|ab|} \sin(\frac{1}{2}\sqrt{|ab|}t^2) + C_2 \sqrt{|ab|} \cos(\frac{1}{2}\sqrt{|ab|}t^2), \end{cases} \end{aligned} \tag{2}$$

where C_1 and C_2 are arbitrary constants. On substituting (2) into (1) and integrating the resulting expressions, one arrives at the general solution of the original system:

$$x = C_3 t + t \int \frac{u(t)}{t^2} dt, \quad y = C_4 t + t \int \frac{v(t)}{t^2} dt,$$

where C_3 and C_4 are arbitrary constants.