



Systems of Ordinary Differential Equations > Linear Systems of Two Equations

$$16. \quad t^2 x''_{tt} + a_1 t x'_t + b_1 t y'_t + c_1 x + d_1 y = 0, \quad t^2 y''_{tt} + a_2 t x'_t + b_2 t y'_t + c_2 x + d_2 y = 0.$$

*Linear system homogeneous in the independent variable (Euler type).*

1°. The general solution is determined by a linear combination of linearly independent particular solutions sought in the form of power-law functions,

$$x = A|t|^k, \quad y = B|t|^k,$$

by the method of undetermined coefficients. On substituting these expressions into the original system and collecting coefficients of  $A$  and  $B$ , one obtains a system for  $A$  and  $B$ :

$$\begin{aligned} [k^2 + (a_1 - 1)k + c_1]A + (b_1 k + d_1)B &= 0, \\ (a_2 k + c_2)A + [k^2 + (b_2 - 1)k + d_2]B &= 0. \end{aligned}$$

The determinant of this system must vanish for nontrivial solutions to exist. Hence follows the characteristic equation for the exponent  $k$ :

$$[k^2 + (a_1 - 1)k + c_1][k^2 + (b_2 - 1)k + d_2] - (b_1 k + d_1)(a_2 k + c_2) = 0.$$

If the roots of this equation,  $k_1, \dots, k_4$ , are all distinct, then the general solution of the original system of differential equations is expressed as

$$\begin{aligned} x &= -C_1(b_1 k_1 + d_1)|t|^{k_1} - C_2(b_1 k_2 + d_1)|t|^{k_2} - C_3(b_1 k_3 + d_1)|t|^{k_3} - C_4(b_1 k_4 + d_1)|t|^{k_4}, \\ y &= C_1[k_1^2 + (a_1 - 1)k_1 + c_1]|t|^{k_1} + C_2[k_2^2 + (a_1 - 1)k_2 + c_1]|t|^{k_2} \\ &\quad + C_3[k_3^2 + (a_1 - 1)k_3 + c_1]|t|^{k_3} + C_4[k_4^2 + (a_1 - 1)k_4 + c_1]|t|^{k_4}, \end{aligned}$$

where  $C_1, \dots, C_4$  are arbitrary constants.

2°. The substitution  $t = \sigma e^\tau$  ( $\sigma \neq 0$ ) leads to the system of constant-coefficient linear differential equations

$$\begin{aligned} x''_{\tau\tau} + (a_1 - 1)x'_\tau + b_1 t y'_\tau + c_1 x + d_1 y &= 0, \\ y''_{\tau\tau} + a_2 x'_\tau + (b_2 - 1)y'_\tau + c_2 x + d_2 y &= 0. \end{aligned}$$