

While we have to separate R into parts where

$$S(r) = \frac{\partial R}{\partial r}(r) \implies \frac{\partial S}{\partial r}(r) = \frac{\partial^2 R}{\partial r^2}(r)$$

$$\frac{\partial S}{\partial r}(r) = \frac{-1}{r}S(r) + \frac{\alpha}{r^2}R(r) \qquad \frac{\partial R}{\partial r}(r) = S(r)$$

$$\boxed{\begin{bmatrix} (\partial S/\partial r) \\ (\partial R/\partial r) \end{bmatrix}(r) = \frac{1}{r^2} \begin{bmatrix} -r & \alpha \\ r^2 & 0 \end{bmatrix} \begin{bmatrix} S(r) \\ R(r) \end{bmatrix}}$$

We can find the eigenvalues λ with the characteristic polynomial

$$|A - \lambda I| = \begin{vmatrix} -r - \lambda & \alpha \\ r^2 & -\lambda \end{vmatrix} = 0$$

$$\lambda(r + \lambda) - \alpha r^2 = 0$$

$$\lambda^2 + \lambda r - \alpha r^2 = 0$$

$$\lambda = \frac{1}{2} \left(-r \pm \sqrt{r^2 + 4\alpha r^2} \right)$$

$$\lambda = \boxed{\frac{-r}{2} (1 \mp \sqrt{1 + 4\alpha})}$$

Then substituting this back into our original equation we find

$$\begin{aligned} \begin{bmatrix} -r + \frac{r}{2} (1 \mp \sqrt{1 + 4\alpha}) & \frac{\alpha}{r^2} (1 \mp \sqrt{1 + 4\alpha}) \\ \frac{-r}{2} (1 \pm \sqrt{1 + 4\alpha}) & \frac{\alpha}{r^2} (1 \mp \sqrt{1 + 4\alpha}) \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} &= \begin{bmatrix} 0 \\ 0 \end{bmatrix} \\ \begin{bmatrix} \frac{-r}{2} (1 \pm \sqrt{1 + 4\alpha}) & \frac{\alpha}{r^2} (1 \mp \sqrt{1 + 4\alpha}) \\ 0 & \frac{r}{2} (1 \mp \sqrt{1 + 4\alpha}) - \frac{2\alpha r}{(1 \pm \sqrt{1 + 4\alpha})} \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} &= \begin{bmatrix} 0 \\ 0 \end{bmatrix} \\ \begin{bmatrix} \frac{-r}{2} (1 \pm \sqrt{1 + 4\alpha}) & \frac{\alpha}{r^2} (1 \mp \sqrt{1 + 4\alpha}) \\ 0 & \frac{r}{2} (1 \mp \sqrt{1 + 4\alpha}) + \frac{2\alpha r (1 \mp \sqrt{1 + 4\alpha})}{(1 - (1 + 4\alpha))} \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} &= \begin{bmatrix} 0 \\ 0 \end{bmatrix} \\ \begin{bmatrix} \frac{-r}{2} (1 \pm \sqrt{1 + 4\alpha}) & \frac{\alpha}{r^2} (1 \mp \sqrt{1 + 4\alpha}) \\ 0 & \frac{r}{2} (1 \mp \sqrt{1 + 4\alpha}) - \frac{r}{2} (1 \mp \sqrt{1 + 4\alpha}) \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} &= \begin{bmatrix} 0 \\ 0 \end{bmatrix} \\ \begin{bmatrix} \frac{-r}{2} (1 \pm \sqrt{1 + 4\alpha}) & \alpha \\ 0 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} &= \begin{bmatrix} 0 \\ 0 \end{bmatrix} \end{aligned}$$

Showing the system is singular as expected, and we can trust our eigenvalue computations a little more.

We then use one of the equations to find our eigenvector lines. Using the second one with a little algebra gives

$$-2rv_1 = (1 \mp \sqrt{1+4\alpha}) v_2$$

where if we pick an arbitrary values of v_2 to simplify the math, $v_2 = -2r$ will make $v_1 = (1 \mp \sqrt{1+4\alpha})$ the matrix of eigenvectors:

$$P = \begin{bmatrix} (1 - \sqrt{1+4\alpha}) & (1 + \sqrt{1+4\alpha}) \\ -2r & -2r \end{bmatrix}$$

Then

$$\begin{aligned} P^{-1} &= \begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{|P|} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \\ P^{-1} &= \frac{1}{|P|} \begin{bmatrix} -2r & -(1 + \sqrt{1+4\alpha}) \\ 2r & (1 - \sqrt{1+4\alpha}) \end{bmatrix} \\ P^{-1} &= \frac{1}{|-2r(1 - \sqrt{1+4\alpha}) + 2r(1 + \sqrt{1+4\alpha})|} \begin{bmatrix} -2r & -(1 + \sqrt{1+4\alpha}) \\ 2r & (1 - \sqrt{1+4\alpha}) \end{bmatrix} \\ P^{-1} &= \frac{1}{|4r\sqrt{1+4\alpha}|} \begin{bmatrix} -2r & -(1 + \sqrt{1+4\alpha}) \\ 2r & (1 - \sqrt{1+4\alpha}) \end{bmatrix} \end{aligned}$$

and since r is always positive, and we always take the positive root unless specified otherwise, we can just write

$$P^{-1} = \frac{1}{4r\sqrt{1+4\alpha}} \begin{bmatrix} -2r & -(1 + \sqrt{1+4\alpha}) \\ 2r & (1 - \sqrt{1+4\alpha}) \end{bmatrix}$$

So double check

$$\begin{aligned}
P^{-1}AP &= \frac{1}{4r\sqrt{1+4\alpha}} \begin{bmatrix} -2r & -(1+\sqrt{1+4\alpha}) \\ 2r & (1-\sqrt{1+4\alpha}) \end{bmatrix} \begin{bmatrix} -r & \alpha \\ r^2 & 0 \end{bmatrix} \begin{bmatrix} (1-\sqrt{1+4\alpha}) & (1+\sqrt{1+4\alpha}) \\ -2r & -2r \end{bmatrix} \\
&= \frac{1}{4r\sqrt{1+4\alpha}} \begin{bmatrix} 2r^2 - r^2(1+\sqrt{1+4\alpha}) & -2\alpha r \\ -2r^2 + r^2(1-\sqrt{1+4\alpha}) & 2\alpha r \end{bmatrix} \begin{bmatrix} (1-\sqrt{1+4\alpha}) & (1+\sqrt{1+4\alpha}) \\ -2r & -2r \end{bmatrix} \\
&= \frac{1}{4r\sqrt{1+4\alpha}} \begin{bmatrix} r^2(1-\sqrt{1+4\alpha}) & -2\alpha r \\ -r^2(1+\sqrt{1+4\alpha}) & 2\alpha r \end{bmatrix} \begin{bmatrix} (1-\sqrt{1+4\alpha}) & (1+\sqrt{1+4\alpha}) \\ -2r & -2r \end{bmatrix} \\
&= \frac{1}{4r\sqrt{1+4\alpha}} \begin{bmatrix} r^2(1-\sqrt{1+4\alpha})^2 + 4\alpha r^2 & -4\alpha r + 4\alpha r \\ 4\alpha r^2 - 4\alpha r^2 & -r^2(1+\sqrt{1+4\alpha})^2 - 4\alpha r^2 \end{bmatrix} \\
&= \frac{r}{4\sqrt{1+4\alpha}} \begin{bmatrix} 1 - 2\sqrt{1+4\alpha} + (1+4\alpha) + 4\alpha & 0 \\ 0 & -(1 + 2\sqrt{1+4\alpha} + (1+4\alpha)) - 4\alpha \end{bmatrix} \\
&= \frac{r}{4\sqrt{1+4\alpha}} \begin{bmatrix} 2 + 8\alpha - 2\sqrt{1+4\alpha} & 0 \\ 0 & -(2 + 8\alpha + 2\sqrt{1+4\alpha}) \end{bmatrix} \\
&= \frac{r}{2\sqrt{1+4\alpha}} \begin{bmatrix} (1+4\alpha) - \sqrt{1+4\alpha} & 0 \\ 0 & -((1+4\alpha) + \sqrt{1+4\alpha}) \end{bmatrix} \\
&= \frac{r}{2} \begin{bmatrix} \sqrt{1+4\alpha} - 1 & 0 \\ 0 & -(\sqrt{1+4\alpha} + 1) \end{bmatrix} \\
P^{-1}AP &= \begin{bmatrix} \frac{r}{2}(-1 + \sqrt{1+4\alpha}) & 0 \\ 0 & \frac{r}{2}(-1 - \sqrt{1+4\alpha}) \end{bmatrix} = \text{diag}(\lambda_1, \lambda_2)
\end{aligned}$$

So our P matrices can be used as expected to uncouple the system, and we can trust more in our eigenvector computations.

Then if we start with the system $\dot{\mathbf{x}} = cA\mathbf{x}$ and use the change of variables $\mathbf{y} = P\mathbf{x}$ such that $\mathbf{x} = P^{-1}\mathbf{y}$

$$\dot{\mathbf{y}} = P\dot{\mathbf{x}} = PcA\mathbf{x} = cPAP^{-1}\mathbf{y} = c \text{diag}\{\lambda_1, \lambda_2\}\mathbf{y}$$

which gives a diagonal matrix with the solution

$$\mathbf{y}(r) = e^{cPAP^{-1}(r)}\mathbf{y}(0) = \text{diag}\{e^{c\lambda_1(r)}, e^{c\lambda_2(r)}\}\mathbf{y}(0)$$

and then since $\mathbf{y} = P\mathbf{x}$ and

$$P = \begin{bmatrix} (1-\sqrt{1+4\alpha}) & (1+\sqrt{1+4\alpha}) \\ -2r & -2r \end{bmatrix}, P^{-1} = \frac{1}{4r\sqrt{1+4\alpha}} \begin{bmatrix} -2r & -(1+\sqrt{1+4\alpha}) \\ 2r & (1-\sqrt{1+4\alpha}) \end{bmatrix}$$

$$\begin{aligned}
P\mathbf{x}(r) &= \text{diag}\{e^{c\lambda_1(r)}, e^{c\lambda_2(r)}\}P\mathbf{x}(0) \\
\mathbf{x}(r) &= e^c P^{-1} \text{diag}\{e^{\lambda_1(r)}, e^{\lambda_2(r)}\}P\mathbf{x}(0)
\end{aligned}$$

$$\begin{aligned} \begin{bmatrix} S(r) \\ R(r) \end{bmatrix} &= \frac{e^{1/r^2}}{4r\sqrt{1+4\alpha}} \\ \begin{bmatrix} -2r & -(1+\sqrt{1+4\alpha}) \\ 2r & (1-\sqrt{1+4\alpha}) \end{bmatrix} \begin{bmatrix} e^{r^2(-1+\sqrt{1+4\alpha})/2} & 0 \\ 0 & e^{-r^2(1+\sqrt{1+4\alpha})/2} \end{bmatrix} \begin{bmatrix} (1-\sqrt{1+4\alpha}) & (1+\sqrt{1+4\alpha}) \\ -2r & -2r \end{bmatrix} \begin{bmatrix} S(0) \\ R(0) \end{bmatrix} \end{aligned}$$

$$\begin{aligned} \begin{bmatrix} S(r) \\ R(r) \end{bmatrix} &= \frac{e^{1/r^2}}{4r\sqrt{1+4\alpha}} \\ \begin{bmatrix} -2r & -(1+\sqrt{1+4\alpha}) \\ 2r & (1-\sqrt{1+4\alpha}) \end{bmatrix} \begin{bmatrix} e^{-r^2/2}e^{r^2\sqrt{1+4\alpha}/2} & 0 \\ 0 & e^{-r^2/2}e^{-r^2\sqrt{1+4\alpha}/2} \end{bmatrix} \begin{bmatrix} (1-\sqrt{1+4\alpha}) & (1+\sqrt{1+4\alpha}) \\ -2r & -2r \end{bmatrix} \begin{bmatrix} S(0) \\ R(0) \end{bmatrix} \end{aligned}$$

$$\begin{aligned} \begin{bmatrix} S(r) \\ R(r) \end{bmatrix} &= \frac{e^{1/r^2}e^{-r^2/2}}{4r\sqrt{1+4\alpha}} \\ \begin{bmatrix} -2r & -(1+\sqrt{1+4\alpha}) \\ 2r & (1-\sqrt{1+4\alpha}) \end{bmatrix} \begin{bmatrix} e^{r^2\sqrt{1+4\alpha}/2} & 0 \\ 0 & e^{-r^2\sqrt{1+4\alpha}/2} \end{bmatrix} \begin{bmatrix} (1-\sqrt{1+4\alpha}) & (1+\sqrt{1+4\alpha}) \\ -2r & -2r \end{bmatrix} \begin{bmatrix} S(0) \\ R(0) \end{bmatrix} \end{aligned}$$

$$\begin{aligned} \begin{bmatrix} S(r) \\ R(r) \end{bmatrix} &= \frac{e^{r^{-2}-r^2/2}}{4r\sqrt{1+4\alpha}} \\ \begin{bmatrix} -2re^{r^2\sqrt{1+4\alpha}/2} & -(1+\sqrt{1+4\alpha})e^{-r^2\sqrt{1+4\alpha}/2} \\ 2re^{r^2\sqrt{1+4\alpha}/2} & (1-\sqrt{1+4\alpha})e^{-r^2\sqrt{1+4\alpha}/2} \end{bmatrix} \begin{bmatrix} (1-\sqrt{1+4\alpha}) & (1+\sqrt{1+4\alpha}) \\ -2r & -2r \end{bmatrix} \begin{bmatrix} S(0) \\ R(0) \end{bmatrix} \end{aligned}$$

$$\begin{aligned} \begin{bmatrix} S(r) \\ R(r) \end{bmatrix} &= \frac{e^{r^{-2}-r^2/2}}{4r\sqrt{1+4\alpha}} \\ &\begin{bmatrix} -2r(1-\sqrt{1+4\alpha})e^{r^2\sqrt{1+4\alpha}/2} + 2r(1+\sqrt{1+4\alpha})e^{-r^2\sqrt{1+4\alpha}/2} \\ 2r(1-\sqrt{1+4\alpha})e^{r^2\sqrt{1+4\alpha}/2} - 2r(1+\sqrt{1+4\alpha})e^{-r^2\sqrt{1+4\alpha}/2} \\ -2r(1+\sqrt{1+4\alpha})e^{r^2\sqrt{1+4\alpha}/2} + 2r(1-\sqrt{1+4\alpha})e^{-r^2\sqrt{1+4\alpha}/2} \\ 2r(1+\sqrt{1+4\alpha})e^{r^2\sqrt{1+4\alpha}/2} - 2r(1-\sqrt{1+4\alpha})e^{-r^2\sqrt{1+4\alpha}/2} \end{bmatrix} \begin{bmatrix} S(0) \\ R(0) \end{bmatrix} \end{aligned}$$

$$\begin{aligned} \begin{bmatrix} S(r) \\ R(r) \end{bmatrix} &= \frac{e^{r^{-2}-r^2/2}}{2\sqrt{1+4\alpha}} \\ &\begin{bmatrix} -(1-\sqrt{1+4\alpha})e^{r^2\sqrt{1+4\alpha}/2} + (1+\sqrt{1+4\alpha})e^{-r^2\sqrt{1+4\alpha}/2} \\ (1-\sqrt{1+4\alpha})e^{r^2\sqrt{1+4\alpha}/2} - (1+\sqrt{1+4\alpha})e^{-r^2\sqrt{1+4\alpha}/2} \\ -(1+\sqrt{1+4\alpha})e^{r^2\sqrt{1+4\alpha}/2} + (1-\sqrt{1+4\alpha})e^{-r^2\sqrt{1+4\alpha}/2} \\ (1+\sqrt{1+4\alpha})e^{r^2\sqrt{1+4\alpha}/2} - (1-\sqrt{1+4\alpha})e^{-r^2\sqrt{1+4\alpha}/2} \end{bmatrix} \begin{bmatrix} S(0) \\ R(0) \end{bmatrix} \end{aligned}$$

Now we attempt to solve this system of equations using Gaussian elimination. Take the first pivot coefficient to be

$$\frac{(1 - \sqrt{1 + 4\alpha}) e^{r^2 \sqrt{1 + 4\alpha}/2} - (1 - \sqrt{1 + 4\alpha}) e^{-r^2 \sqrt{1 + 4\alpha}/2}}{- (1 - \sqrt{1 + 4\alpha}) e^{r^2 \sqrt{1 + 4\alpha}/2} + (1 + \sqrt{1 + 4\alpha}) e^{-r^2 \sqrt{1 + 4\alpha}/2}}$$

such that the second column of the first row is scaled to

$$\frac{4\alpha e^{r^2 \sqrt{1 + 4\alpha}} - 8\alpha + 4\alpha e^{-r^2 \sqrt{1 + 4\alpha}}}{- (1 - \sqrt{1 + 4\alpha}) e^{r^2 \sqrt{1 + 4\alpha}/2} + (1 + \sqrt{1 + 4\alpha}) e^{-r^2 \sqrt{1 + 4\alpha}/2}}$$