Solving systems of linear DEs *

Finally, we answer the question: How do we solve such systems of differential equations?

We lay out the steps for answering this question for a 2×2 system of the form $X' = \begin{pmatrix} a & b \\ c & d \end{pmatrix} X$. They are

- ullet Find eigenvalues for the matrix $egin{pmatrix} a & b \ c & d \end{pmatrix}$, which we denote λ_1,λ_2 ;
 - o Note: We will only look at the case involving two distinct real eigenvalues.
- Find eigenvectors for $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$, which we denote $\overrightarrow{v_1}, \overrightarrow{v_2}$;
- Then a fundamental set of solutions is given by $y_1=\overrightarrow{v_1}e^{\lambda_1t}$ and $y_2=\overrightarrow{v_2}e^{\lambda_2t}$, and the general solution is given by

$$y=c_1\overrightarrow{v_1}e^{\lambda_1t}+c_2\overrightarrow{v_2}e^{\lambda_2t}.$$

Unfortunately, this means we need to learn how to find eigenvalues and eigenvectors!! This is no easy task. However, in the video below we look at a detailed example of solving a system of linear differential equations. Any problems you will encounter will be similar to this example.

Discussion, comments, and examples:



Math45-Module-17-Video-06

WeBWorK module 17 exercises:

• Problem 10

Relevant Wikipedia articles:

• See Theorem 10.4.1 and Exercise 10.4.1 in the textbook (https://digitalcommons.trinity.edu/mono/8/)