

Handout for Sec. 3.2 Finding the general solution of the system $\frac{dY}{dt} = AY$, where $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ (1)

Step 1. Compute the characteristic polynomial:

$$p(\lambda) = \det \begin{pmatrix} a-\lambda & b \\ c & d-\lambda \end{pmatrix} = (a-\lambda)(d-\lambda) - bc$$

$$p(\lambda) = \lambda^2 - (a+d)\lambda + ad - bc$$

Step 2. Find the roots of the characteristic polynomial (use the quadratic formula, if necessary).

Let λ_1 and λ_2 be two roots, then λ_1 and λ_2 are eigenvalues of A .

Step 3 For each eigenvalue λ_i , find corresponding eigenvector by solving the system

$$\begin{cases} (a-\lambda_i)u + bv = 0 \\ cu + (d-\lambda_i)v = 0 \end{cases}, \quad i = 1 \text{ or } 2.$$

This system will have a whole line of solutions, pick any nonzero solution as your eigenvector.

Step 4. If V_1 and V_2 are the eigenvectors you found in step 3 and $\lambda_1 \neq \lambda_2$, then V_1 and V_2 be linearly independent

The general solution will be

$$Y(t) = K_1 e^{\lambda_1 t} V_1 + K_2 e^{\lambda_2 t} V_2,$$

where K_1 and K_2 are arbitrary constants.