

Figure 0.1: The trace-determinant plane. Warning: each point in the plane represents infinitely many systems X' = AX. Angles may change, directions of rotation may change, and so forth!

If A is an $n \times n$ diagonalizable matrix then the general solution of $\vec{X}' = A \vec{X}$ is $\vec{X}(t) = \sum_{k=1}^{n} c_k e^{\lambda_k t} \vec{v}_k$ where (λ_k, \vec{v}_k) are n eigenvalue-eigenvector pairs of A, chosen so that $\{\vec{v}_1, \vec{v}_k, \dots, \vec{v}_n\}$ is a linearly independent set.

Equation solving techniques

- To solve an equation of the form $\frac{dx}{dt} = f(t)\varphi(x)$, rewrite as $\frac{dx}{\varphi(x)} = f(t)dt$. Then take the integral. Don't forget the integration constant. In addition, do not forget to check the case when $\varphi(x) = 0$.
- To solve a first-order linear equation of the form x' + p(t)x = q(t), first multiply the equation by $\mu(t)$. Then choose a $\mu(t)$ so that $\mu'(t) = \mu(t)p(t)$. With this choice of $\mu(t)$, the ODE becomes $(\mu(t)x(t))' = \mu(t)q(t)$. Integrate the equation with respect to t and, if possible, solve for x(t).

| name | eigenvalues |
|------------------------|---|
| saddle | $\lambda_1 < 0 < \lambda_2$ |
| sink | $\lambda_1 < \lambda_2 < 0$ |
| source | $0 < \lambda_1 < \lambda_2$ |
| center | $\lambda_j = \pm i\beta, \ \beta \neq 0$ |
| spiral sink | $\lambda_j = \alpha \pm i\beta, \ \alpha < 0, \ \beta \neq 0$ |
| spiral source | $\lambda_j = \alpha \pm i\beta, \ \alpha > 0, \ \beta \neq 0$ |
| stable proper node | $\lambda_1 = \lambda_2 < 0$ and A is diagonalizable |
| unstable proper node | $0 < \lambda_1 = \lambda_2$ and A is diagonalizable |
| stable improper node | $\lambda_1 = \lambda_2 < 0$ and A is not diagonalizable |
| unstable improper node | $0 < \lambda_1 = \lambda_2$ and A is not diagonalizable |

Zoology of planar linear systems X' = AX when $det(A) \neq 0$.