

$$\begin{aligned}
&= c_1 \begin{bmatrix} v_1 + iw_1 \\ v_2 + iw_2 \end{bmatrix} e^{\lambda t} [\cos(\mu t) + i \sin(\mu t)] + c_2 \begin{bmatrix} v_1 - iw_1 \\ v_2 - iw_2 \end{bmatrix} e^{\lambda t} [\cos(-\mu t) + i \sin(-\mu t)] \\
&= c_1 \begin{bmatrix} v_1 + iw_1 \\ v_2 + iw_2 \end{bmatrix} e^{\lambda t} [\cos(\mu t) + i \sin(\mu t)] + c_2 \begin{bmatrix} v_1 - iw_1 \\ v_2 - iw_2 \end{bmatrix} e^{\lambda t} [\cos(\mu t) - i \sin(\mu t)] \\
&= c_1 \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} e^{\lambda t} [\cos(\mu t) + i \sin(\mu t)] + c_1 \begin{bmatrix} iw_1 \\ iw_2 \end{bmatrix} e^{\lambda t} [\cos(\mu t) + i \sin(\mu t)] \\
&\quad + c_2 \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} e^{\lambda t} [\cos(\mu t) - i \sin(\mu t)] - c_2 \begin{bmatrix} iw_1 \\ iw_2 \end{bmatrix} e^{\lambda t} [\cos(\mu t) - i \sin(\mu t)] \\
&= c_1 \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} e^{\lambda t} [\cos(\mu t) + i \sin(\mu t)] + c_1 \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} e^{\lambda t} [i \cos(\mu t) + i^2 \sin(\mu t)] \\
&\quad + c_2 \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} e^{\lambda t} [\cos(\mu t) - i \sin(\mu t)] - c_2 \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} e^{\lambda t} [i \cos(\mu t) - i^2 \sin(\mu t)] \\
&= (c_1 + c_2) \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} e^{\lambda t} \cos(\mu t) + i(c_1 - c_2) \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} e^{\lambda t} \sin(\mu t) \\
&\quad + i(c_1 - c_2) \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} e^{\lambda t} \cos(\mu t) - (c_1 + c_2) \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} e^{\lambda t} \sin(\mu t) \\
&= (c_1 + c_2) \left(\begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \cos(\mu t) - \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} \sin(\mu t) \right) e^{\lambda t} \\
&\quad + i(c_1 - c_2) \left(\begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \sin(\mu t) + \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} \cos(\mu t) \right) e^{\lambda t}
\end{aligned}$$

Then general solution is

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = c_1 \left(\begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \cos(\mu t) - \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} \sin(\mu t) \right) e^{\lambda t} + c_2 \left(\begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \sin(\mu t) + \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} \cos(\mu t) \right) e^{\lambda t}$$

e. value : $\lambda + i\mu$
e. vector : $(\vec{v} + i\vec{w})$
 $\vec{v} - \theta \vec{w}$

7.6 Special case: $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}' = \begin{bmatrix} a & b \\ -b & a \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$

$$A - \lambda I = \begin{bmatrix} a - \lambda & b \\ -b & a - \lambda \end{bmatrix} = (a - \lambda)^2 + b^2 = \lambda^2 - 2a\lambda + a^2 + b^2$$

$$\text{Thus } \lambda = \frac{2a \pm \sqrt{4a^2 - 4(a^2 + b^2)}}{2} = \frac{2a \pm \sqrt{-4b^2}}{2} = a \pm bi$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}' = \begin{bmatrix} a & b \\ -b & a \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \text{ implies } \begin{matrix} x_1' = ax_1 + bx_2 \\ x_2' = -bx_1 + ax_2 \end{matrix}$$

Change to polar coordinates: $r^2 = x_1^2 + x_2^2$ and $\tan \theta = \frac{x_2}{x_1}$

Take derivative with respect to t of both equations:

$$2rr' = 2x_1x_1' + 2x_2x_2' \text{ implies}$$

$$rr' = x_1(ax_1 + bx_2) + x_2(-bx_1 + ax_2)$$

$$= ax_1^2 + bx_1x_2 - bx_1x_2 + ax_2^2 = a(x_1^2 + x_2^2) = ar^2$$

Thus $rr' = ar^2$ implies $\frac{dr}{dt} = ar$ and thus $r = Ce^{at}$.

$$(\sec^2 \theta) \theta' = \frac{x_1x_2' - x_1'x_2}{x_1^2} = \frac{x_1(-bx_1 + ax_2) - (ax_1 + bx_2)x_2}{x_1^2}$$

$$= \frac{-bx_1^2 + ax_1x_2 - ax_1x_2 - bx_2^2}{x_1^2} = \frac{-b(x_1^2 + x_2^2)}{x_1^2} = -b \sec^2 \theta$$

$$(\sec^2 \theta) \theta' = -b \sec^2 \theta \text{ implies } \theta' = -b \text{ and thus } \theta = -bt + \theta_0$$

Change of basis: Let $\mathbf{x} = P\mathbf{y}$. If $\mathbf{x}' = A\mathbf{x}$, then

$$[P\mathbf{y}]' = AP\mathbf{y} \text{ implies } P\mathbf{y}' = AP\mathbf{y}. \text{ Thus } \mathbf{y}' = P^{-1}A\mathbf{y}.$$