

Ex: Solve the system of differential equations

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$$\begin{aligned} i \frac{dx}{dt} &= y & \text{with initial condition} & & x(0) &= 1 \\ i \frac{dy}{dt} &= x & & & y(0) &= 0 \end{aligned}$$

In other words:

$$i \frac{d}{dt} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$$
$$i \frac{d}{dt} S^{-1} \begin{pmatrix} x \\ y \end{pmatrix} = S^{-1} \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} S S^{-1} \begin{pmatrix} x \\ y \end{pmatrix}$$
$$= \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} S^{-1} \begin{pmatrix} x \\ y \end{pmatrix}$$

let $\begin{pmatrix} z \\ w \end{pmatrix} = S^{-1} \begin{pmatrix} x \\ y \end{pmatrix}$. $\frac{d}{dt} \begin{pmatrix} z \\ w \end{pmatrix} = \frac{d}{dt} S^{-1} \begin{pmatrix} x \\ y \end{pmatrix}$.

so we have $i \frac{d}{dt} \begin{pmatrix} z \\ w \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \begin{pmatrix} z \\ w \end{pmatrix}$

$$\begin{aligned} i \frac{d}{dt} z &= z & \rightarrow \text{general solution:} & & z(t) &= c_1 e^{-it} \\ i \frac{d}{dt} w &= -w & & & w(t) &= c_2 e^{it} \end{aligned}$$

Now $\begin{pmatrix} x \\ y \end{pmatrix} = S \begin{pmatrix} z \\ w \end{pmatrix}$

$$= \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} z \\ w \end{pmatrix} = \begin{pmatrix} z+w \\ z-w \end{pmatrix}$$

so $x(t) = c_1 e^{-it} + c_2 e^{it}$
 $y(t) = c_1 e^{-it} - c_2 e^{it}$

initial conditions: $1 = x(0) = c_1 + c_2 \Rightarrow c_1 = c_2 = \frac{1}{2}$
 $0 = y(0) = c_1 - c_2$
(equal weight in both eigensp.)

i.e. $x(t) = \frac{1}{2}(e^{it} + e^{-it}) = \cos t$
 $y(t) = -\frac{1}{2}(e^{it} - e^{-it}) = -i \sin t$.

So the coordinates rotate in a circle.