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CONTENT

| | |
|--|----|
| Moussa Fall, Pape Modou Sarr DETERMINATION OF ALGEBRAIC POINTS OF LOW DEGREE ON A FAMILY CURVES | 7 |
| Mohamadou Mor Diogou Diallo EXHIBITION OF PARAMETRIC FAMILY OF ALGEBRAIC POINTS OF GIVEN DEGREE ON AFINE EQUATION CURVE: $-y^2 = x^6 - 20x^3 - 8$ | 15 |
| Milan Mladenovski, Saso Gelev DIGITAL FORENSICS ON ANDROID DEVICE | 25 |
| Darko Cebov, Aleksandra Mileva MULTI-ACTION GRID AUTHENTICATION: A SECURE AND USABLE AUTHENTICATION SYSTEM FOR SMART TOUCH DEVICES | 39 |
| Aleksandra Nikolova, Aleksandar Velinov, Zoran Zdravev USE CASES FOR BPMN AND UML TOOLS | 51 |
| Aleksandra Nikolova, Aleksandar Velinov, Zoran Zdravev COMPARATIVE ANALYSIS OF BPMN TOOLS | 61 |
| Sara Aneva, Dragan Minovski POSSIBILITIES FOR INSTALLATION OF PHOTOVOLTAIC SYSTEMS IN CATERING FACILITIES IN MACEDONIA | 71 |
| Dejan Krstev, Aleksandar Krstev APPLICATION OF CENTER OF GRAVITY METHOD FOR LOCATIONS OF FACILITIES ... | 83 |
| Biljana Zlatanovska, Boro M. Piperevski ON THE INTERGRABILITY OF A SUBCLASS OF 2D MATRIX DIFFERENTIAL EQUATIONS | 91 |

ON THE INTERGRABILITY OF A SUBCLASS OF 2D MATRIX DIFFERENTIAL EQUATIONS

BILJANA ZLATANOVSKA AND BORO M. PIPEREVSKI

Abstract. In this paper, the 2D matrix differential equations are considered. Under certain conditions, using the Rodrigues' formula for these 2D matrix differential equations, a particular solution is obtained. Finally, this theory is supported by examples.

Dedicated to the Day of Differential Equations in Macedonia 2024

1. Introduction

The subclass a 2D matrix differential equation of the form

$$P \cdot X' + M \cdot X = O \quad (1.1)$$

is considered, where

$$P = \begin{bmatrix} t-a & 0 \\ 0 & t-b \end{bmatrix}, M = \begin{bmatrix} A & B \\ C & D \end{bmatrix}, X = \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix}, O = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, X' = \begin{bmatrix} x_1'(t) \\ x_2'(t) \end{bmatrix}$$

$X(t)$ is matrix function, $A, B, C, D, a, b \in \mathbb{R}$ and $x_1(t), x_2(t)$ are real functions of one real variable t by first derivate $x_1'(t), x_2'(t)$.

In [1,2,3], the following theorem is proved:

Theorem 1.1. The 2D matrix differential equation (1.1) with the condition $A \cdot B \cdot C \cdot D \cdot (A \cdot D - B \cdot C) \neq 0$ has the polynomial solution of a degree n and no other polynomial solution of degree less than n if and only if there exists a natural number n such that

$$r(M + nE) = 1, r(M + mE) = 2, E = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, m < n, m - \text{natural number},$$

i.e., n is the root of the quadratic equation

$$(A + k)(D + k) - BC = 0 \quad (1.2)$$

In the case where two natural numbers are the roots of the equation (1.2), then the number n is the smaller one. The solution is given by the formula

Keywords. 2D matrix differential equations, Rodrigues' formula, integrability .

$$X = \left[\begin{array}{c} (t-a)^{-A} (t-b)^{1-D} [(t-a)^{A+n} (t-b)^{D+n-1}]^{(n)} \\ -\frac{A+n}{B} (t-a)^{1-A} (t-b)^{-D} [(t-a)^{A+n-1} (t-b)^{D+n}]^{(n)} \end{array} \right]$$

Let the differential equation of the form

$$(a_2 t^2 + a_1 t + a_0) x'' + (b_1 t + b_0) x' + c_0 x = 0,$$

be given and let a and b be different real roots of the quadratic equation $a_2 t^2 + a_1 t + a_0 = 0$, $a_2 \neq 0$. Let this differential equation be written in the form

$$(t-a)(t-b) x'' + [(p+q)t - (aq+bp)] x' + r x = 0$$

i.e.,

$$x'' + \left(\frac{p}{t-a} + \frac{q}{t-b} \right) x' + \frac{r}{(t-a)(t-b)} x = 0, \quad (1.3)$$

where

$$p = \frac{b_1 a + b_0}{a-b}, q = \frac{b_1 b + b_0}{b-a}, r = c_0.$$

Using the substitutions

$$\begin{aligned} x &= (t-a)^{1-p} z_1, \\ x &= (t-b)^{1-q} z_2, \\ x &= (t-a)^{1-p} (t-b)^{1-q} z_3, \end{aligned} \quad (1.4)$$

the equation (1.3) transforms into at most three other equations of the same type [4, 5, 6], which are given with the differential equations

$$\begin{aligned} (t-a)(t-b) z_1'' + [(2-p+q)t - (aq+b(2-p))] z_1' + (r-pq+q) z_1 &= 0, \\ (t-a)(t-b) z_2'' + [(2+p-q)t - (a(2-q)+b(2-p))] z_2' + (r-pq+p) z_2 &= 0, \\ (t-a)(t-b) z_3'' + [(4-p-q)t - (a(2-q)+b(2-p))] z_3' + (r-p-q+2) z_3 &= 0, \end{aligned}$$

i.e., with the differential equations

$$\begin{aligned} z_1'' + \left(\frac{2-p}{t-a} + \frac{q}{t-b} \right) z_1' + \frac{r-pq+q}{(t-a)(t-b)} z_1 &= 0, \\ z_2'' + \left(\frac{p}{t-a} + \frac{2-q}{t-b} \right) z_2' + \frac{r-pq+p}{(t-a)(t-b)} z_2 &= 0, \\ z_3'' + \left(\frac{2-p}{t-a} + \frac{2-q}{t-b} \right) z_3' + \frac{r-p-q+2}{(t-a)(t-b)} z_3 &= 0. \end{aligned} \quad (1.5)$$

The condition for the characteristic equation

$$k^2 + (p+q-1)k + r = 0, \quad (1.6)$$

of the differential equation (1.3) to have a natural root n , where n is the smaller if there are two natural number roots, is a necessary and sufficient condition for the differential equation (1.3) to have a particular polynomial solution of degree n .

This condition for a polynomial solution applied to the differential equation (1.3) and the differential equations (1.5) will be given accordingly by the relations

$$\begin{aligned} n^2 + (p + q - 1)n + r &= 0, \\ n^2 + (q - p + 1)n + r - pq + q &= 0, \\ n^2 + (p - q + 1)n + r - pq + p &= 0, \\ n^2 + (3 - p - q)n + r - p - q + 2 &= 0, \end{aligned} \tag{1.7}$$

where in each of the relations, n is a natural number (the smaller one if the relation is satisfied for two natural numbers). From these relations, the conditions of the following theorem, proved in [6] are obtained.

Theorem 1.2. Let the differential equation (1.3) be given and let $(p + q - 1)^2 - 4r \geq 0$. Let k be the root of the characteristic equation (1.6). If the root k satisfies one of the following conditions

- 1^o $k \in \mathbb{N}$, the smaller if there are two natural numbers,
 - 2^o $k + p - 1 \in \mathbb{N}$ or $-(k + q) \in \mathbb{N}$, the smaller if there are two natural numbers,
 - 3^o $k + q - 1 \in \mathbb{N}$ or $-(k + p) \in \mathbb{N}$, the smaller if there are two natural numbers,
 - 4^o $k + p + q - 2 \in \mathbb{N}$ or $-(k + 1) \in \mathbb{N}$, the smaller if there are two natural numbers,
- then the differential equation (1.3) is integrable into closed form.

Remark 1.1. The polynomial solution of the differential equation (1.3) is given by the Rodrigues' formula

$$x = (t - a)^{1-p} (t - b)^{1-q} [(t - a)^{n+p-1} (t - b)^{n+q-1}]^{(n)}$$

2. Main results

Let the 2D matrix differential equation (1.1) be given. Let the conditions $A \cdot B \cdot C \cdot D \cdot (A \cdot D - B \cdot C) \neq 0, C = 1$ be satisfied. The corresponding differential equations are

$$(t - a)(t - b)x_1'' + [(A + D + 1)t - (A + 1)b - Da]x_1' + (AD - B)x_1 = 0, \tag{2.1}$$

$$(t - a)(t - b)x_2'' + [(A + D + 1)t - (D + 1)a - Ab]x_2' + (AD - B)x_2 = 0. \tag{2.2}$$

The differential equation (2.1) is equivalent to a differential equation of the form

$$x_1'' + \left(\frac{p}{t - a} + \frac{q}{t - b}\right)x_1' + \frac{r}{(t - a)(t - b)}x_1 = 0,$$

if the following relations

$$\begin{aligned} D &= q, A = p - 1, B = (p - 1)q - r, \\ p &= A + 1, q = D, r = AD - B \end{aligned}$$

are satisfied. Therefore,

$$x_1'' + \left(\frac{A+1}{t-a} + \frac{D}{t-b}\right)x_1' + \frac{AD-B}{(t-a)(t-b)}x_1 = 0. \quad (2.1^*)$$

The differential equation (2.2) is equivalent to a differential equation of the form

$$x_2'' + \left(\frac{p^*}{t-a} + \frac{q^*}{t-b}\right)x_2' + \frac{r^*}{(t-a)(t-b)}x_2 = 0,$$

if the following relations

$$p^* = A, q^* = D + 1, r^* = AD - B$$

are satisfied. Therefore,

$$x_2'' + \left(\frac{A}{t-a} + \frac{D+1}{t-b}\right)x_2' + \frac{AD-B}{(t-a)(t-b)}x_2 = 0. \quad (2.2^*)$$

Theorem 2.1. Let the 2D matrix differential equation (1.1) be given and let $A \cdot B \cdot C \cdot D \cdot (A \cdot D - B \cdot C) \neq 0, C = 1, (A - D)^2 + 4B \geq 0$. Let $k \in \mathbb{R}$ be a root of the characteristic equation (1.2). If the root k satisfies one of the following conditions

- 1⁰ $k \in \mathbb{N}$, the smaller if there are two natural numbers,
- 2⁰ $k + A \in \mathbb{N}$ or $-(k + D) \in \mathbb{N}$, the smaller if there are two natural numbers,
- 3⁰ $k + D - 1 \in \mathbb{N}$ or $-(k + A + 1) \in \mathbb{N}$, the smaller if there are two natural numbers,
- 4⁰ $k + A + D - 1 \in \mathbb{N}$ or $-(k + 1) \in \mathbb{N}$, the smaller if there are two natural numbers,

then the 2D matrix differential equation (1.1) is integrable into closed form.

Proof. The conditions for integrability of the 2D matrix differential equation (1.1) are derived from the conditions for integrability of the differential equation (1.3) given by Theorem 1.2 from the introduction, through the differential equation (2.1). ■

Theorem 2.2. Let the 2D matrix differential equation (1.1) be given. Let the conditions of Theorem 2.1 be satisfied.

- Let n_0 denote the natural number if condition 1⁰ is satisfied;
- Let n_1 denote the natural number if condition 2⁰ is satisfied;
- Let n_2 denote the natural number if condition 3⁰ is satisfied;
- Let n_3 denote the natural number if condition 4⁰ is satisfied.

Then the particular solution of the differential equation (2.1), as well as the first component function $x_1(t)$ of the 2D matrix differential equation (1.1) is given by the formulas

$$\begin{aligned}
 x_1 &= (t-b)^{1-D} [(t-a)^{n_1-A} (t-b)^{n_1+D-1}]^{(n_1)}, \\
 x_1 &= (t-a)^{-A} [(t-a)^{n_2+A} (t-b)^{n_2+1-D}]^{(n_2)}, \\
 x_1 &= [(t-a)^{n_3-A} (t-b)^{n_3+1-D}]^{(n_3)}.
 \end{aligned} \tag{2.3}$$

In the first condition 1^0 , the differential equation (2.1) has a polynomial solution, which is given by Rodrigues' formula

$$x_1 = (t-a)^{-A} (t-b)^{1-D} [(t-a)^{n_0+A} (t-b)^{n_0+D-1}]^{(n_0)}.$$

This polynomial solution of the 2D matrix differential equation (1.1) is given in Theorem 1.1 from the introduction.

Proof. Using the substitutions

$$\begin{aligned}
 x_1 &= (t-a)^{-A} z_1, \\
 x_1 &= (t-b)^{1-D} z_2, \\
 x_1 &= (t-a)^{-A} (t-b)^{1-D} z_3
 \end{aligned} \tag{2.4}$$

the differential equation (2.1) transforms into the differential equations

$$(t-a)(t-b) z_1'' + [(-A+D+1)t - (-A+1)b - Da] z_1' - B z_1 = 0,$$

$$(t-a)(t-b) z_2'' + [(A-D+3)t - (A+1)b + Da - 2a] z_2' + (A-D-B+1) z_2 = 0,$$

$$(t-a)(t-b) z_3'' + [(-A-D+3)t + (A-1)b + Da - 2a] z_3' + (AD-A-B-D+1) z_3 = 0,$$

i.e., into the differential equations

$$z_1'' + \left(\frac{1-A}{t-a} + \frac{D}{t-b}\right) z_1' - \frac{B}{(t-a)(t-b)} z_1 = 0,$$

$$z_2'' + \left(\frac{1+A}{t-a} + \frac{2-D}{t-b}\right) z_2' + \frac{A-B-D+1}{(t-a)(t-b)} z_2 = 0,$$

$$z_3'' + \left(\frac{1-A}{t-a} + \frac{2-D}{t-b}\right) z_3' + \frac{AD-A-B-D+1}{(t-a)(t-b)} z_3 = 0$$

where

$$p_1 = 1-A, q_1 = D, p_2 = 1+A, q_2 = 2-D, p_3 = 1-A, q_3 = 2-D,$$

$$r_1 = -B, r_2 = A-B-D+1, r_3 = AD-A-B-D+1.$$

Using Rodrigues' formula for each of the differential equations, the corresponding formulas

$$z_1 = (t-a)^A (t-b)^{1-D} [(t-a)^{n_1-A} (t-b)^{n_1+D-1}]^{(n_1)},$$

$$z_2 = (t-a)^{-A} (t-b)^{D-1} [(t-a)^{n_2+A} (t-b)^{n_2+1-D}]^{(n_2)},$$

$$z_3 = (t-a)^A (t-b)^{D-1} [(t-a)^{n_3-A} (t-b)^{n_3+1-D}]^{(n_3)}$$

are obtained.

Using the substitutions (2.4), we get the formulas

$$x_1 = (t-a)^{-A} z_1, \quad x_1 = (t-b)^{1-D} z_2, \quad x_1 = (t-a)^{-A} (t-b)^{1-D} z_3$$

which correspond to the formulas (2.3).

In the first condition 1^0 , the differential equation (2.1) has a polynomial solution

$$x_1 = (t-a)^{-A} (t-b)^{1-D} [(t-a)^{n_0+A} (t-b)^{n_0+D-1}]^{(n_0)}.$$

which is given by using Rodrigues' formula. This polynomial solution of the 2D matrix differential equation is given by the formula in Theorem 1.1 from the introduction. ■

The formula for the second component function of the 2D matrix differential equation (1.1) can be obtained from the differential equation

$$(t-a)x_1' + Ax_1 + Bx_2 = 0, \quad x_2 = -\frac{1}{B}[(t-a)x_1' + Ax_1].$$

using the differential equation (2.2) and the same procedure, the following theorem is obtained:

Theorem 2.3. Let the 2D matrix differential equation (1.1) be given and let $A \cdot B \cdot C \cdot D \cdot (A \cdot D - B \cdot C) \neq 0, C = 1, (A - D)^2 + 4B \geq 0$. Let $k \in \mathbb{R}$ be the root of the characteristic equation (1.2). If the root k satisfies one of the following conditions

- 1^0 $k \in \mathbb{N}$, the smaller if there are two natural numbers,
- 2^0 $k + A - 1 \in \mathbb{N}$ or $-(k + D + 1) \in \mathbb{N}$, the smaller if there are two natural numbers,
- 3^0 $k + D \in \mathbb{N}$ or $-(k + A) \in \mathbb{N}$, the smaller if there are two natural numbers,
- 4^0 $k + A + D - 1 \in \mathbb{N}$ or $-(k + 1) \in \mathbb{N}$, the smaller if there are two natural numbers,

then the 2D matrix differential equation (1.1) is integrable into closed form.

Proof. The conditions for the integrability of the 2D matrix differential equation (1.1) are transferred from the conditions for integrability of the differential equation (1.3) given by Theorem 1.2 of the introduction, through the differential equation (2.2). ■

Theorem 2.4. Let the 2D matrix differential equation (1.1) be given. Let the conditions of Theorem 2.3 be satisfied.

- Let n_0^* denote the natural number if condition 1^0 is satisfied.
- Let n_1^* denote the natural number if condition 2^0 is satisfied.
- Let n_2^* denote the natural number if condition 3^0 is satisfied.
- Let n_3^* denote the natural number if condition 4^0 is satisfied.

Then the particular solution of the differential equation (2.2), as well as the second component function $x_2(t)$ of the 2D matrix differential equation (1.1) is given by the formulas

$$\begin{aligned}
 x_2 &= (t-b)^{-D} [(t-a)^{n_1^*+1-A} (t-b)^{n_1^*+D}]^{(n_1^*)}, \\
 x_2 &= (t-a)^{1-A} [(t-a)^{n_2^*+A-1} (t-b)^{n_2^*-D}]^{(n_2^*)}, \\
 x_2 &= [(t-a)^{n_3^*+1-A} (t-b)^{n_3^*-D}]^{(n_3^*)}.
 \end{aligned} \tag{2.5}$$

In the first condition 1^0 , the differential equation (2.2) has a polynomial solution, which is given by Rodrigues' formula

$$x_2 = (t-a)^{1-A} (t-b)^{-D} [(t-a)^{A+n_0^*-1} (t-b)^{D+n_0^*}]^{(n_0^*)}.$$

This polynomial solution of the 2D matrix differential equation (1.1) is given by the formula in Theorem 1.1 from the introduction.

Proof. Using the substitutions

$$\begin{aligned}
 x_2 &= (t-a)^{1-A} z_1^*, \\
 x_2 &= (t-b)^{-D} z_2^*, \\
 x_2 &= (t-a)^{1-A} (t-b)^{-D} z_3^*
 \end{aligned} \tag{2.6}$$

the differential equation (2.2) transforms into the differential equations

$$(t-a)(t-b) z_1^{*''} + [(-A+D+3)t - (-A+2)b - Da - a] z_1^{*'} + (D-A-B+1) z_1^* = 0,$$

$$(t-a)(t-b) z_2^{*''} + [(A-D+1)t - Ab + Da - a] z_2^{*'} - B z_2^* = 0,$$

$$(t-a)(t-b) z_3^{*''} + [(-A-D+3)t + Ab + Da - a - 2b] z_3^{*'} + (AD - A - B - D + 1) z_3^* = 0,$$

i.e., into the differential equations

$$z_1^{*''} + \left(\frac{2-A}{t-a} + \frac{D+1}{t-b}\right) z_1^{*'} + \frac{D-A-B+1}{(t-a)(t-b)} z_1^* = 0,$$

$$z_2^{*''} + \left(\frac{A}{t-a} + \frac{1-D}{t-b}\right) z_2^{*'} - \frac{B}{(t-a)(t-b)} z_2^* = 0,$$

$$z_3^{*''} + \left(\frac{2-A}{t-a} + \frac{1-D}{t-b}\right) z_3^{*'} + \frac{AD - A - B - D + 1}{(t-a)(t-b)} z_3^* = 0$$

where

$$p_1^* = 2 - A, q_1^* = D + 1, p_2^* = A, q_2^* = 1 - D, p_3^* = 2 - A, q_3^* = 1 - D,$$

$$r_1^* = D - A - B + 1, r_2^* = -B, r_3^* = AD - A - B - D + 1.$$

Using Rodrigues' formula for each of the differential equations, the corresponding formulas

$$\begin{aligned} z_1^* &= (t-a)^{A-1}(t-b)^{-D}[(t-a)^{n_1^*+1-A}(t-b)^{n_1^*+D}]^{(n_1^*)}, \\ z_2^* &= (t-a)^{1-A}(t-b)^D[(t-a)^{n_2^*+A-1}(t-b)^{n_2^*-D}]^{(n_2^*)}, \\ z_3^* &= (t-a)^{A-1}(t-b)^D[(t-a)^{n_3^*+1-A}(t-b)^{n_3^*-D}]^{(n_3^*)} \end{aligned}$$

are obtained.

Using the substitutions (2.6), we get the formulas

$$x_2 = (t-a)^{1-A} z_1^*, \quad x_2 = (t-b)^{-D} z_2^*, \quad x_2 = (t-a)^{1-A}(t-b)^{-D} z_3^*,$$

which correspond to the formulas (2.5).

In the first condition 1^0 , the differential equation (2.2) has a polynomial solution

$$x_2 = (t-a)^{1-A}(t-b)^{-D}[(t-a)^{A+n_0^*-1}(t-b)^{D+n_0^*}]^{(n_0^*)}$$

which is given by using Rodrigues' formula. This polynomial solution of the 2D matrix differential equation (1.1) is given by the formula of Theorem 1.1 from the introduction. ■

Remark 2.1. In accordance with Theorem 2.2 and Theorem 2.4, it can be concluded that there are connections

$$n_0^* = n_0, \quad n_1^* = n_1 - 1, \quad n_2^* = n_2 + 1, \quad n_3^* = n_3.$$

Remark 2.2. The results for the integrability of the 2D matrix differential equation (1.1) can also be transformed to the system of first-order differential equations of the form

$$\begin{aligned} (t-a)x_1' + Ax_1 + Bx_2 &= 0, \\ (t-b)x_2' + Cx_1 + Dx_2 &= 0. \end{aligned}$$

3. Examples

The results obtained will be shown via examples.

Example 3.1. Let the 2D matrix differential equation

$$\begin{bmatrix} t+1 & 0 \\ 0 & t-3 \end{bmatrix} \begin{bmatrix} x_1'(t) \\ x_2'(t) \end{bmatrix} + \begin{bmatrix} 1 & -2 \\ 1 & 4 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

be given, where $A = 1, B = -2, C = 1, D = 4, a = -1, b = 3$.

The corresponding differential equations for the component functions are

$$x_1'' + \left(\frac{2}{t+1} + \frac{4}{t-3}\right)x_1' + \frac{6}{(t+1)(t-3)}x_1 = 0 \quad (3.1)$$

$$x_2'' + \left(\frac{1}{t+1} + \frac{5}{t-3}\right)x_2' + \frac{6}{(t+1)(t-3)}x_2 = 0. \quad (3.2)$$

The conditions of Theorem 2.1 and Theorem 2.3

$$A \cdot B \cdot C \cdot D \cdot (A \cdot D - B \cdot C) = 1 \cdot (-2) \cdot 1 \cdot 4 \cdot (1 \cdot 4 - (-2) \cdot 1) = -48 \neq 0,$$

$$C = 1,$$

$$(A - D)^2 + 4B = (1 - 4)^2 + 4 \cdot (-2) = 1 \geq 0$$

are satisfied. The roots of the characteristic equation (1.2) are real numbers $k_1 = -2$ and $k_2 = -3$.

According to Theorem 2.1, the conditions for integrability are determined from the table

$$1^0 \quad -2, -3 \notin \mathbb{N};$$

$$2^0 \quad -2 + 1 = -1 \notin \mathbb{N}, -3 + 1 = -2 \notin \mathbb{N} \text{ or } -(-2 + 4) = -2 \notin \mathbb{N}, -(-3 + 4) = -1 \notin \mathbb{N};$$

$$3^0 \quad -2 + 4 - 1 = 1 \in \mathbb{N}, -3 + 4 - 1 = 0 \in \mathbb{N} \text{ or } -(-2 + 1 + 1) = 0 \in \mathbb{N}, -(-3 + 1 + 1) = 1 \in \mathbb{N};$$

$$4^0 \quad -2 + 1 + 4 - 1 = 2 \in \mathbb{N}, -3 + 1 + 4 - 1 = 1 \in \mathbb{N} \text{ or } -(-2 + 1) = 1 \in \mathbb{N}, -(-3 + 1) = 2 \in \mathbb{N}.$$

According to the conditions of Theorem 2.1 for the existence of the required natural number (the smallest if there are two), we get $n_2 = 0$ and $n_3 = 1$. For $n_3 = 1$, using the substitution

$$x_1 = (t+1)^{-1}(t-3)^{-3} z_3 \quad (3.3)$$

in the equation (3.1), we obtain the equation

$$z_3'' + \left(\frac{0}{t+1} + \frac{-2}{t-3}\right) z_3' + \frac{2}{(t+1)(t-3)} z_3 = 0.$$

According to the formula from Theorem 2.2, the particular solution is

$$z_3 = -2(t+1).$$

By substitution (3.3), the particular solution of the equation (3.1) is

$$x_1 = -2(t-3)^{-3}.$$

According to Theorem 2.3, the conditions for integrability are determined from the table

$$1^0 \quad -2, -3 \notin \mathbb{N};$$

$$2^0 \quad -2 + 1 - 1 = -2 \notin \mathbb{N}, -3 + 1 - 1 = -3 \notin \mathbb{N} \text{ or } -(-2 + 5) = -3 \notin \mathbb{N}, -(-3 + 5) = -2 \notin \mathbb{N};$$

$$3^0 \quad -2 + 4 = 2 \in \mathbb{N}, -3 + 4 = 1 \in \mathbb{N} \text{ or } -(-2 + 1) = 1 \in \mathbb{N}, -(-3 + 1) = 2 \in \mathbb{N};$$

$$4^0 \quad -2 + 4 = 2 \in \mathbb{N}, -3 + 4 = 1 \in \mathbb{N} \text{ or } -(-2 + 1) = 1 \in \mathbb{N}, -(-3 + 1) = 2 \in \mathbb{N}.$$

According to the conditions of Theorem 2.3 for the existence of the required natural number (the smallest if there are two), we get $n_2^* = 1$ and $n_3^* = 1$. For $n_3^* = 1$, using the substitution

$$x_2 = (t-3)^{-4} z_3^* \quad (3.4)$$

in the equation (3.2), we obtain the equation

$$z_3^{*''} + \left(\frac{1}{t+1} + \frac{-3}{t-3}\right) z_3^{*'} + \frac{2}{(t+1)(t-3)} z_3^* = 0.$$

According to the formula from Theorem 2.4, the particular solution is

$$z_3^* = -2t - 6.$$

By substitution (3.4), the particular solution of the equation (3.2) is

$$x_2 = -2(t-3)^{-4}(t+3).$$

Finally, the particular solution of the 2D matrix differential equation is

$$X_p = \begin{bmatrix} -2(t-3)^{-3} \\ -2(t-3)^{-4}(t+3) \end{bmatrix}.$$

Example 3.2. Let the 2D matrix differential equation

$$\begin{bmatrix} t-1 & 0 \\ 0 & t-2 \end{bmatrix} \begin{bmatrix} x_1'(t) \\ x_2'(t) \end{bmatrix} + \begin{bmatrix} \frac{5}{2} & -3 \\ 1 & -\frac{3}{2} \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

be given, where $A = \frac{5}{2}$, $B = -3$, $C = 1$, $D = -\frac{3}{2}$, $a = 1$, $b = 2$.

The corresponding differential equations for the component functions are

$$x_1'' + \left(\frac{7}{t+1} + \frac{-3}{t-3}\right)x_1' + \frac{-\frac{3}{4}}{(t+1)(t-3)}x_1 = 0 \quad (3.5)$$

$$x_2'' + \left(\frac{5}{t+1} + \frac{-1}{t-3}\right)x_2' + \frac{-\frac{3}{4}}{(t+1)(t-3)}x_2 = 0. \quad (3.6)$$

The conditions of Theorem 2.1 and Theorem 2.3

$$A \cdot B \cdot C \cdot D \cdot (A \cdot D - B \cdot C) = \frac{5}{2} \cdot (-3) \cdot 1 \cdot \left(-\frac{3}{2}\right) \cdot \left(\frac{5}{2} \cdot \left(-\frac{3}{2}\right) - (-3) \cdot 1\right) = -48 \neq 0,$$

$$C = 1,$$

$$(A - D)^2 + 4B = \left(\frac{5}{2} + \frac{3}{2}\right)^2 + 4 \cdot (-3) = 4 \geq 0$$

are satisfied. The roots of the characteristic equation (1.2) are real numbers $k_1 = \frac{1}{2}$ and

$$k_2 = -\frac{3}{2}.$$

According to Theorem 2.1, the conditions for integrability are determined from the table

$$1^0 \quad \frac{1}{2}, -\frac{3}{2} \notin \mathbb{N};$$

$$2^0 \quad 3, 1 \in \mathbb{N} \text{ or } 1, 3 \in \mathbb{N};$$

$$3^0 \quad -2, -4 \notin \mathbb{N} \text{ or } -4, -2 \notin \mathbb{N};$$

$$4^0 \quad \frac{1}{2}, -\frac{3}{2} \notin \mathbb{N} \text{ or } -\frac{3}{2}, \frac{1}{2} \notin \mathbb{N}.$$

According to the conditions of Theorem 2.1 for the existence of the required natural number (the smallest if there are two), we get $n_1 = 1$. For $n_1 = 1$, using the substitution

$$x_1 = (t-1)^{\frac{5}{2}} z_1 \quad (3.7)$$

in the equation (3.5), we obtain the equation

$$z_1'' + \left(\frac{-\frac{3}{2}}{t-1} + \frac{-\frac{3}{2}}{t-2} \right) z_1' + \frac{3}{(t-1)(t-2)} z_1 = 0.$$

According to the formula from Theorem 2.2, the particular solution is

$$z_1 = -\frac{3}{2}(2t-3).$$

By substitution (3.7), the particular solution of the equation (3.5) is

$$x_1 = -\frac{3}{2}(t-1)^{\frac{5}{2}}(2t-3).$$

According to Theorem 2.3, the conditions for integrability are determined from the table

$$1^0 \quad \frac{1}{2}, -\frac{3}{2} \notin \mathbb{N};$$

$$2^0 \quad 2, 0 \in \mathbb{N} \text{ or } 0, 2 \in \mathbb{N};$$

$$3^0 \quad -1, -3 \notin \mathbb{N} \text{ or } -3, -1 \notin \mathbb{N};$$

$$4^0 \quad \frac{1}{2}, -\frac{3}{2} \notin \mathbb{N} \text{ or } -\frac{3}{2}, \frac{1}{2} \notin \mathbb{N}.$$

According to the conditions of Theorem 2.3 for the existence of the required natural number (the smallest if there are two), we get $n_1^* = 0$. For $n_1^* = 0$, using the substitution

$$x_2 = (t-1)^{\frac{3}{2}} z_1^* \quad (3.8)$$

in the equation (3.6), we obtain the equation

$$z_1^{*''} + \left(\frac{-\frac{1}{2}}{t-1} + \frac{-\frac{1}{2}}{t-2} \right) z_1^{*'} + \frac{0}{(t-1)(t-2)} z_1^* = 0.$$

According to the formula from Theorem 2.4, the particular solution is

$$z_1^* = 1.$$

By substitution (3.8), the particular solution of the equation (3.6) is

$$x_2 = (t-1)^{\frac{3}{2}}.$$

Finally, the particular solution of the 2D matrix differential equation is

$$X_p = \begin{bmatrix} -\frac{3}{2}(t-1) & \frac{5}{2}(2t-3) \\ & (t-1)\frac{3}{2} \end{bmatrix}.$$

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