

$$\frac{d}{dz} \begin{bmatrix} \hat{u}_{\alpha,\beta} \\ \hat{v}_{\alpha,\beta} \\ \hat{w}_{\alpha,\beta} \\ \hat{du}_{\alpha,\beta}/dz \\ \hat{dv}_{\alpha,\beta}/dz \\ \hat{dw}_{\alpha,\beta}/dz \end{bmatrix} = \frac{d\hat{\mathbf{u}}_{\alpha,\beta}}{dz} = A_{\alpha,\beta} \hat{\mathbf{u}}_{\alpha,\beta}, \quad (6)$$

whose matrix is given by

$$A_{\alpha,\beta} = \begin{bmatrix} 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ \frac{2\alpha^2(1-\sigma)+\beta^2(1-2\sigma)}{1-2\sigma} & \frac{\alpha\beta}{1-2\sigma} & 0 & 0 & 0 & \frac{-i\alpha}{1-2\sigma} \\ \frac{\alpha\beta}{1-2\sigma} & \frac{2\beta^2(1-\sigma)+\alpha^2(1-2\sigma)}{1-2\sigma} & 0 & 0 & 0 & \frac{-i\beta}{1-2\sigma} \\ 0 & 0 & \frac{(\alpha^2+\beta^2)(1-2\sigma)}{2(1-\sigma)} & \frac{-i\alpha}{2(1-\sigma)} & \frac{-i\beta}{2(1-\sigma)} & 0 \end{bmatrix}.$$

This matrix has two eigenvalues,  $\lambda = \pm k^2 = \pm(\alpha^2 + \beta^2)$ , with algebraic multiplicity equal to 3 and geometric multiplicity equal to 2. The matrix of eigenvectors is

$$M_{\alpha,\beta} = \begin{bmatrix} \alpha^2 & i\alpha & -\beta/k & i & i\alpha & \alpha\beta \\ \alpha\beta & i\beta & \alpha/k & 0 & i\beta & \beta^2 \\ -i\alpha k & 4k(1-\sigma) & 0 & -\alpha/k & -4k(1-\sigma) & i\beta k \\ \alpha^2 k & 0 & -\beta & -ik & 0 & -\alpha\beta k \\ \alpha\beta k & 0 & \alpha & 0 & 0 & -k\beta^2 \\ -i\alpha k^2 & k^2(3-4\sigma) & 0 & \alpha & k^2(3-4\sigma) & -i\beta k^2 \end{bmatrix}$$

and its associated Jordan form is

$$J_{\alpha,\beta} = M_{\alpha,\beta}^{-1} A_{\alpha,\beta} M_{\alpha,\beta} = \begin{bmatrix} k & -ik/\alpha & 0 & 0 & 0 & 0 \\ 0 & k & 0 & 0 & 0 & 0 \\ 0 & 0 & k & 0 & 0 & 0 \\ 0 & 0 & 0 & -k & 0 & 0 \\ 0 & 0 & 0 & 0 & -k & 0 \\ 0 & 0 & 0 & 0 & -ik/\beta & k \end{bmatrix}.$$

The solution of the differential equation (6) is

$$\hat{\mathbf{u}}_{\alpha,\beta}(z) = M_{\alpha,\beta} \exp(J_{\alpha,\beta} z) M_{\alpha,\beta}^{-1} \hat{\mathbf{u}}_{\alpha,\beta}^0, \quad (7)$$

where  $\hat{\mathbf{u}}_{\alpha,\beta}^0$  is the boundary value of  $\hat{\mathbf{u}}_{\alpha,\beta}$  at  $z = 0$ , which can be written as