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$$= t^{-1}(\text{Si}(t) + C) \quad \text{since } \text{Si}(t) = \int_0^t \frac{\sin s}{s} ds \text{ is a primitive for } \frac{\sin t}{t}$$

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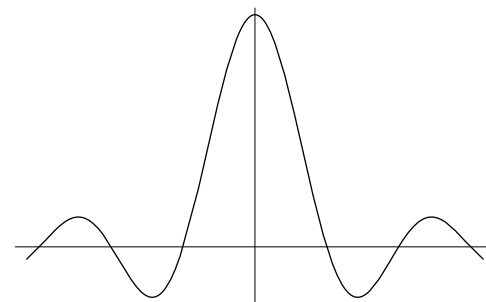
We can define  $\varphi(0)$  such that  $\varphi$  satisfies DE at  $t = 0$  also.

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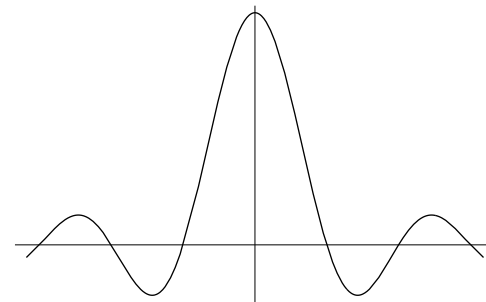
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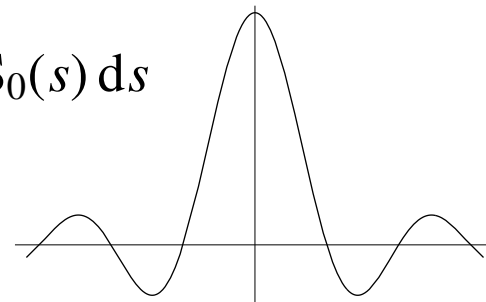
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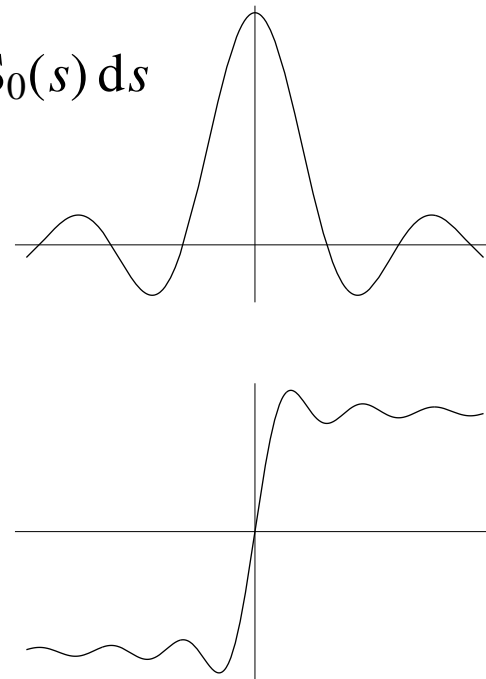
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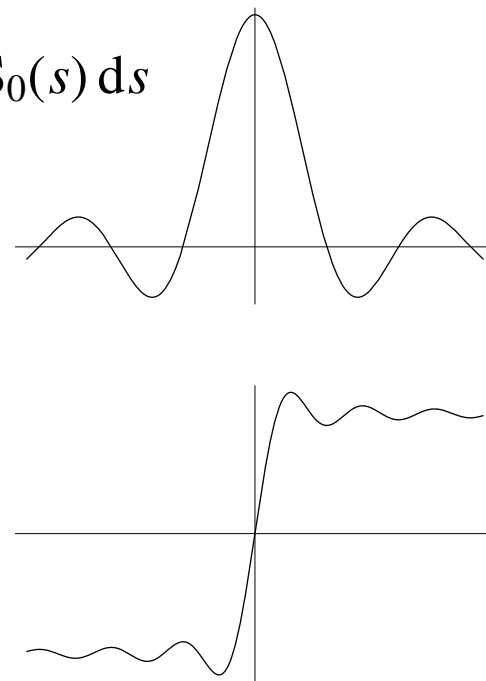
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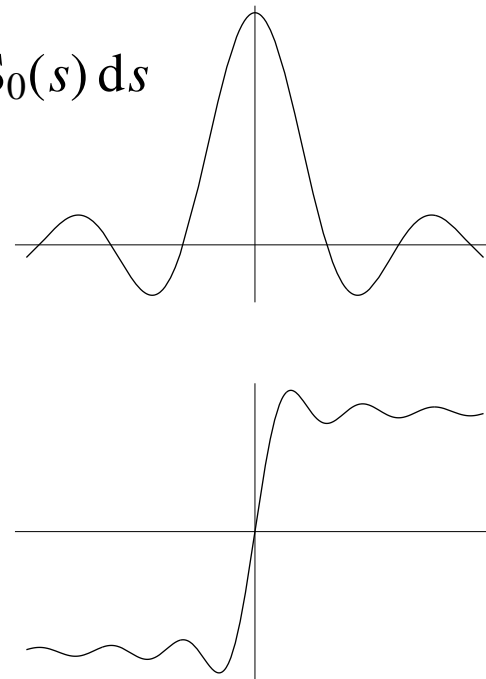


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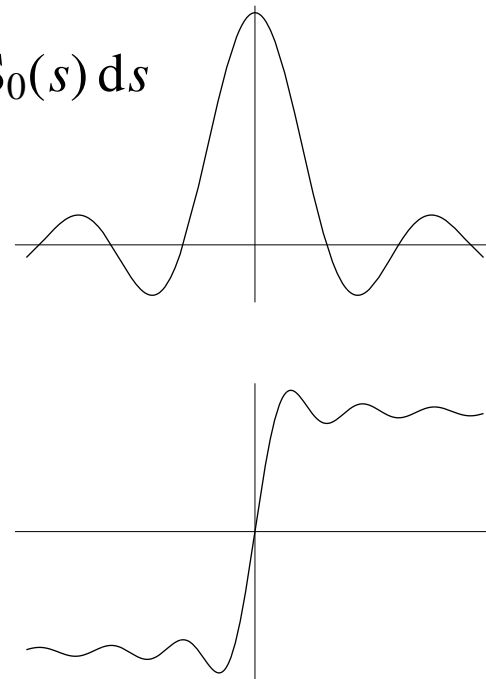
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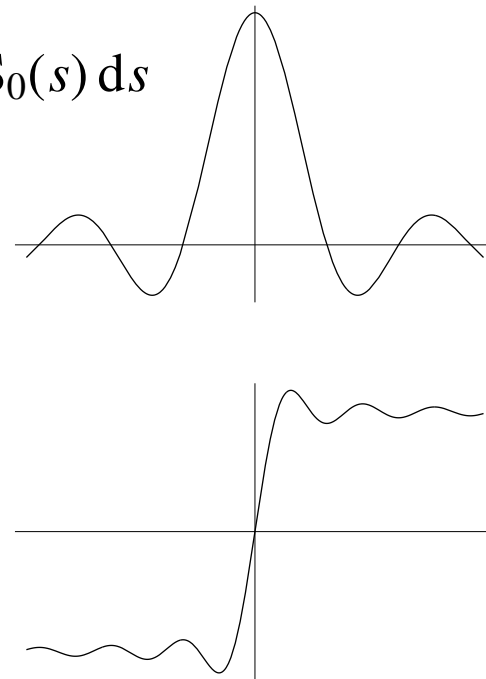
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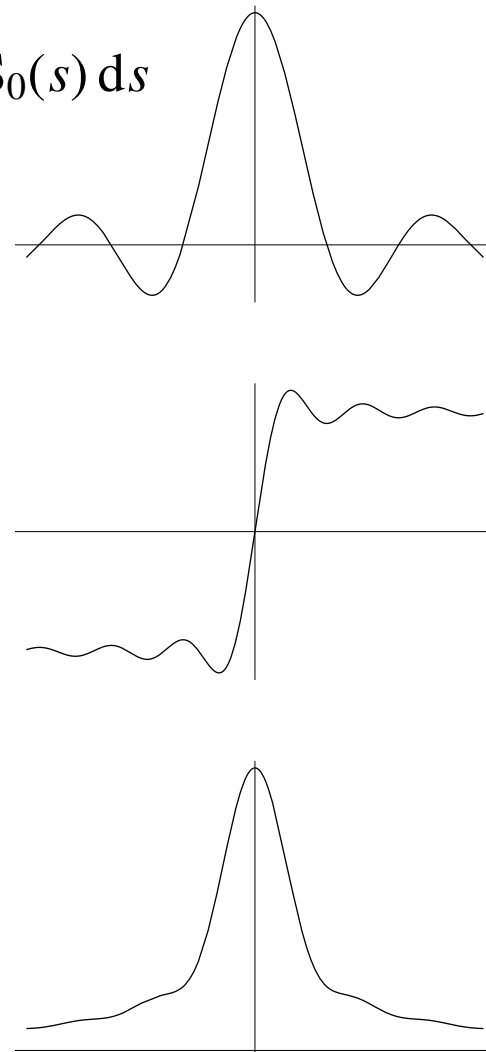
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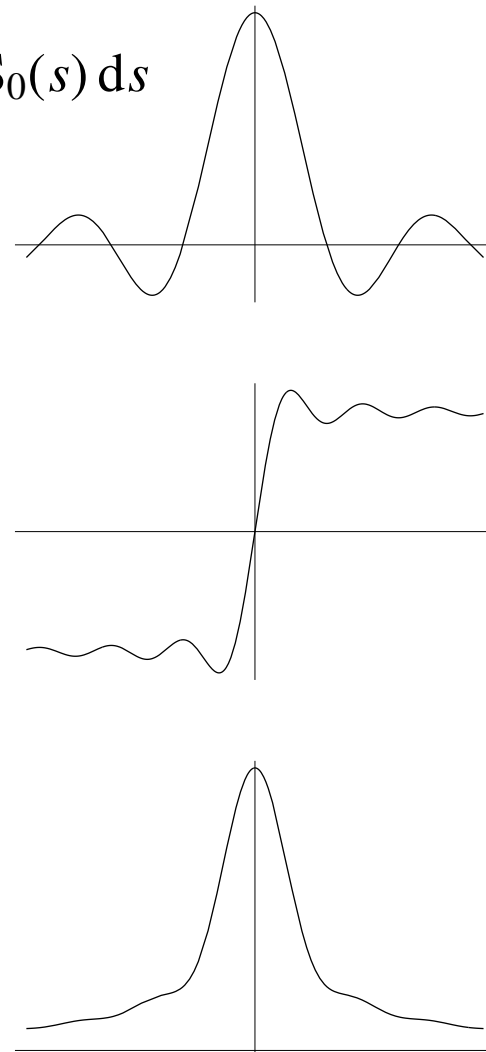
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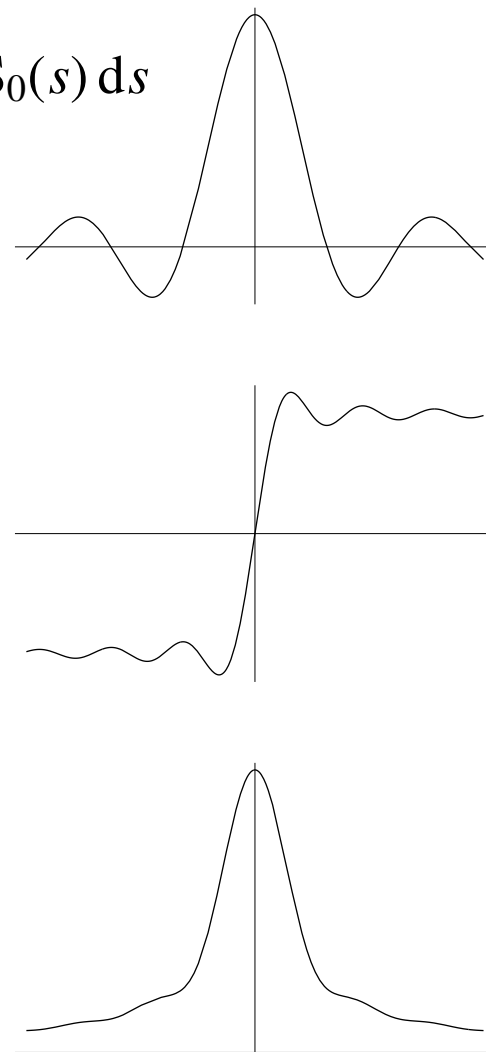
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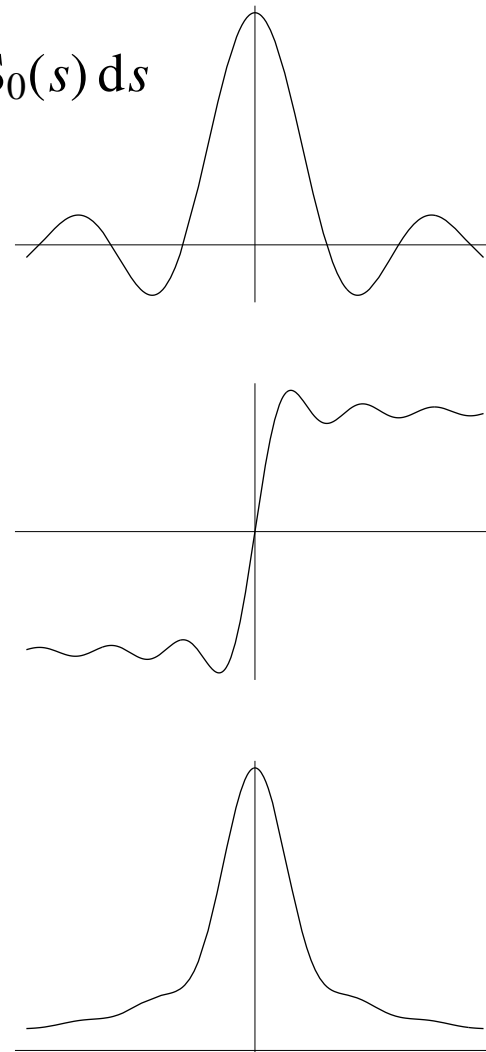
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DE is satisfied when  $t = 0$ .

## Existence and Uniqueness Theorem

Consider the following IVP

$$\begin{cases} y'(t) = f(t, y) \\ y(t_0) = y_0 \end{cases}$$

Suppose  $f$  and  $f_y$  are continuous on a neighborhood of  $(t_0, y_0)$ .

Then in some neighborhood of  $t_0$ , the IVP has a unique solution.

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**Example** Let  $S = \{(x, y) \in \mathbb{R}^2 : x, y \geq 0\}$ . Then

- ◇  $S$  is a neighborhood of  $(2, 1)$ ;
- ◇  $S$  is not a neighborhood of  $(2, 0)$ .

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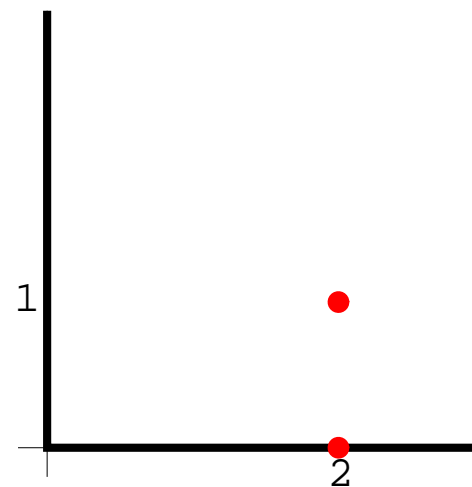
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- A subset  $S$  of  $\mathbb{R}^2$  is said to be a neighborhood of a point  $(x_0, y_0) \in \mathbb{R}^2$  if there exists  $r > 0$  such that  $B((x_0, y_0); r) \subset S$

**Example** Let  $S = \{(x, y) \in \mathbb{R}^2 : x, y \geq 0\}$ . Then

- ◇  $S$  is a neighborhood of  $(2, 1)$ ;
- ◇  $S$  is not a neighborhood of  $(2, 0)$ .

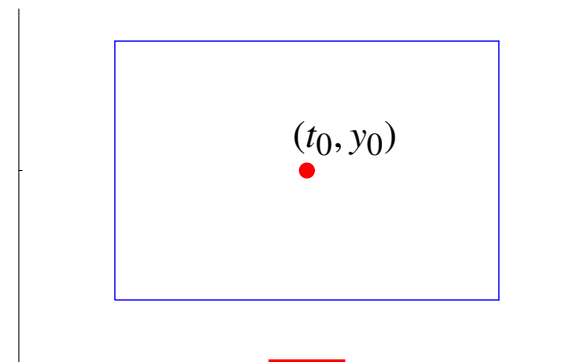




**Existence and Uniqueness Theorem** Consider the following IVP

$$\begin{cases} y'(t) = f(t, y) \\ y(t_0) = y_0 \end{cases} \quad (1)$$

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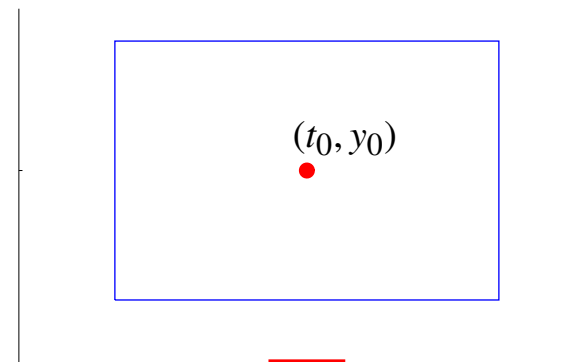


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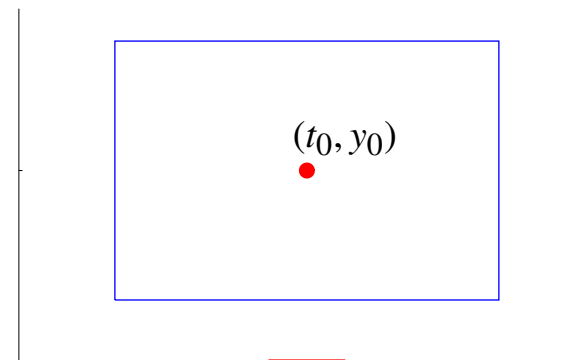
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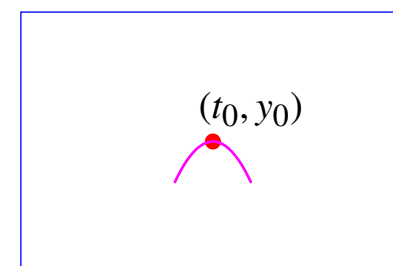
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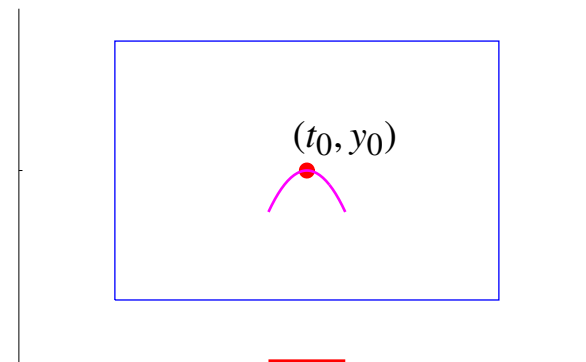
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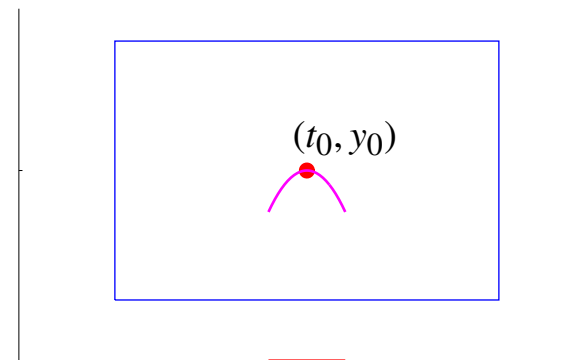
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- In larger interval, IVP may have more than one solutions.

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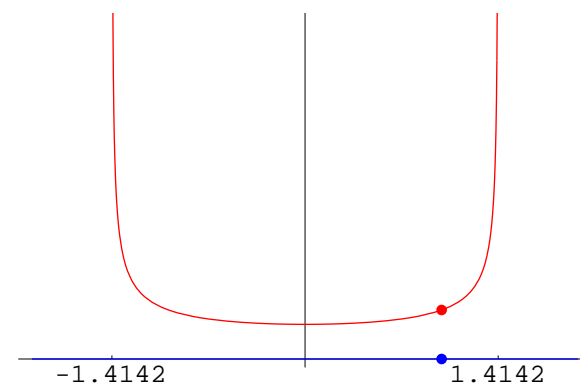
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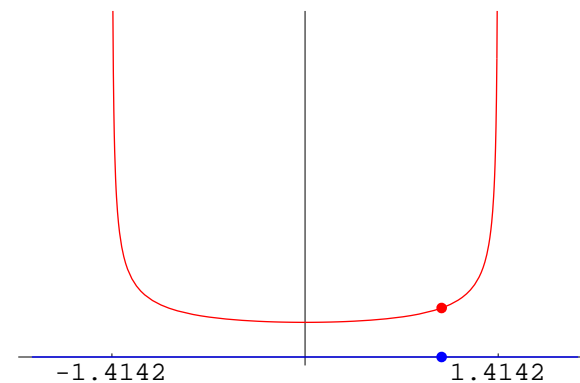
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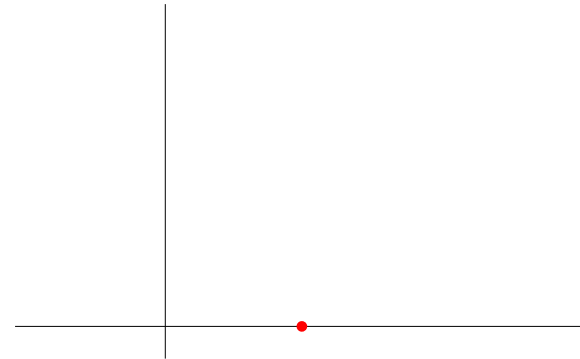
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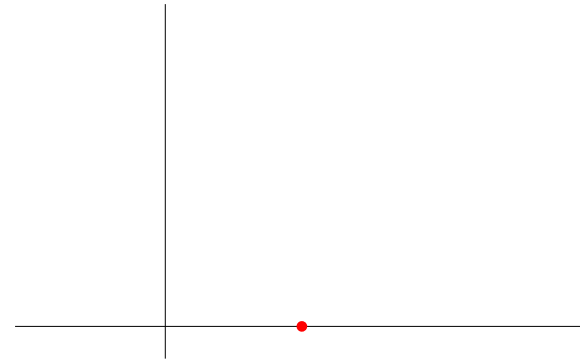
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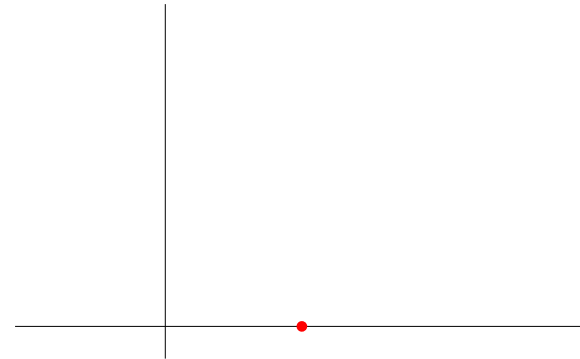


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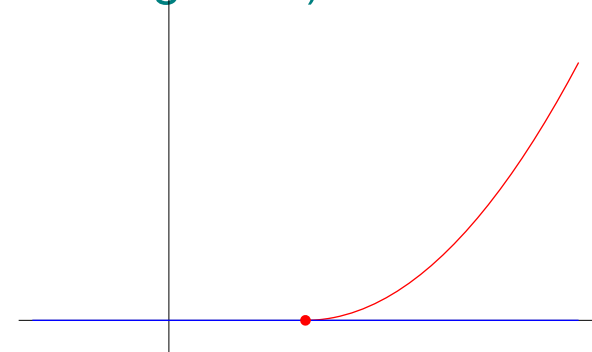
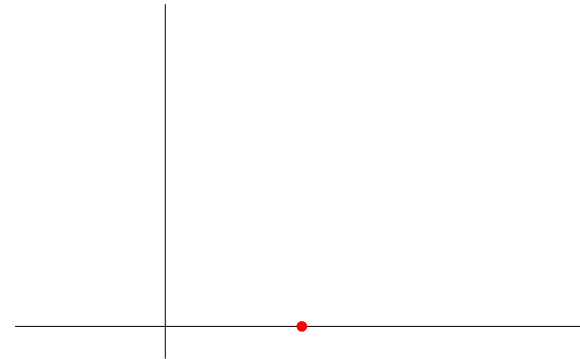
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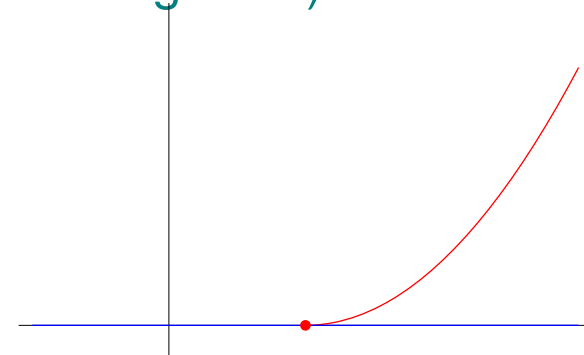
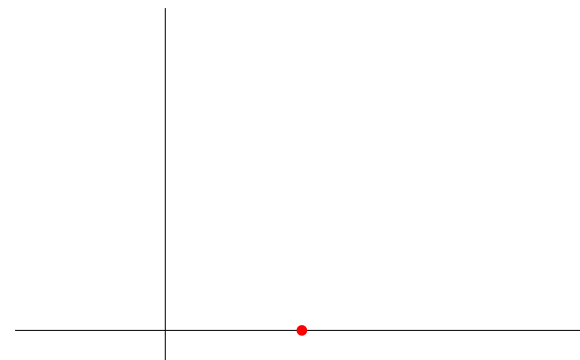
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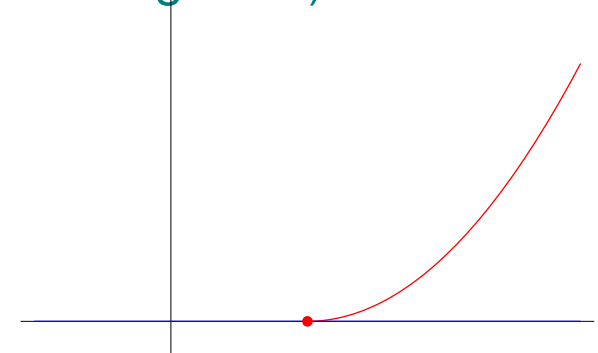
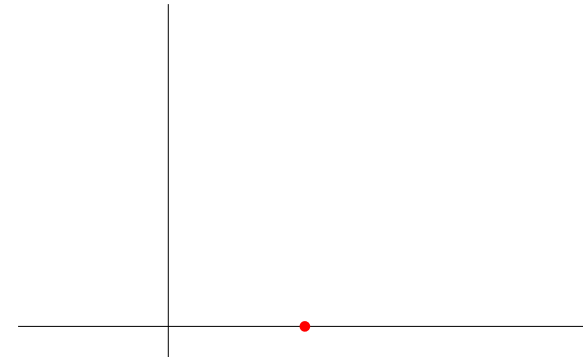
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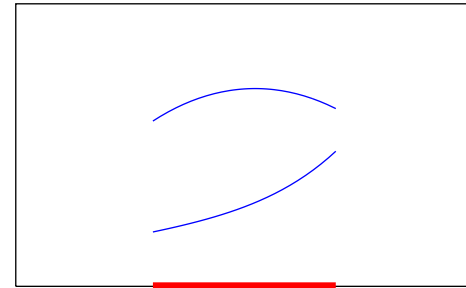
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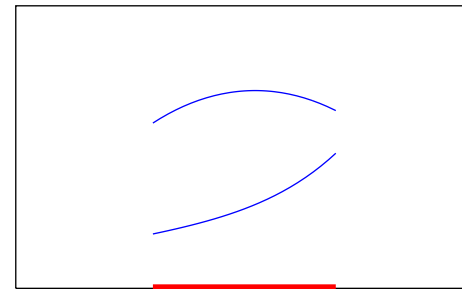
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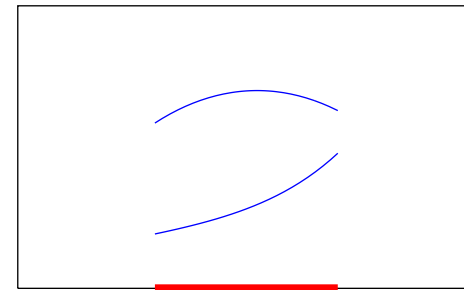
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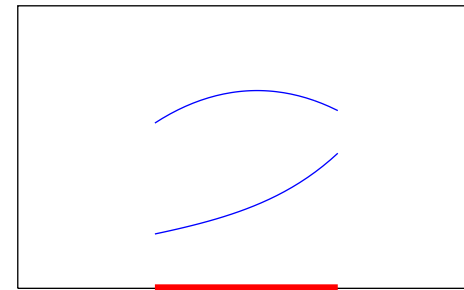
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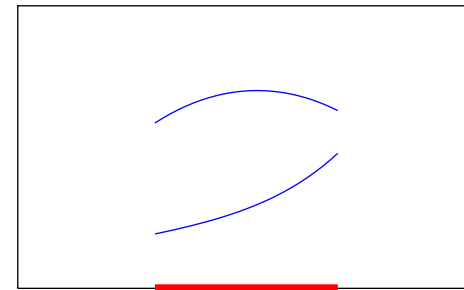
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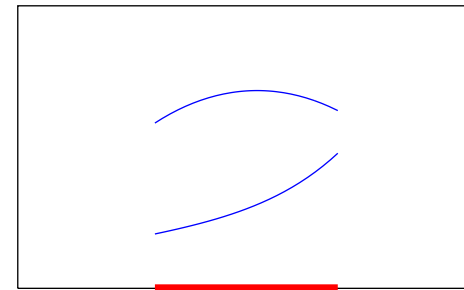
**Disjoint Graphs Theorem** Consider the DE

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where  $f$  and  $f_y$  are continuous on a rectangular region  $(a, b) \times (c, d)$ .

Suppose  $\varphi_1$  and  $\varphi_2$  are solutions to the DE in  $(\alpha, \beta)$  where  $(\alpha, \beta) \subset (a, b)$  and  $\varphi_i(t) \in (c, d)$  for all  $t \in (\alpha, \beta)$  and for  $i = 1, 2$ . Then

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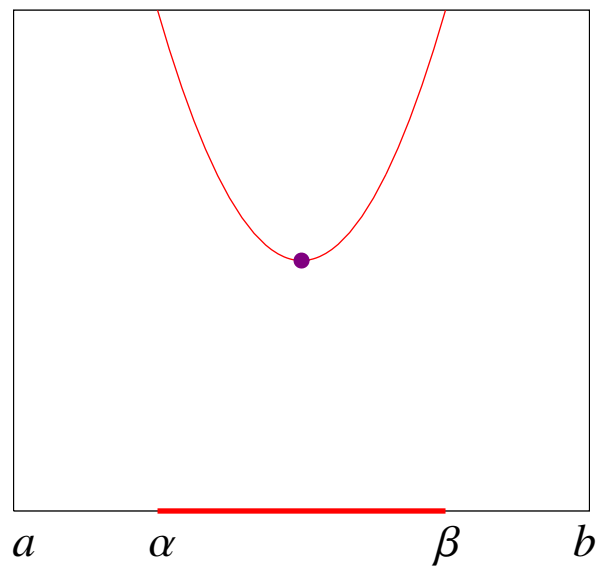
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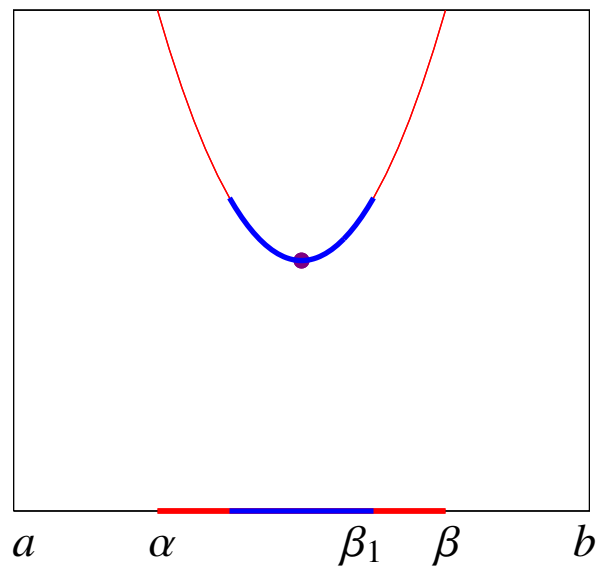
- If  $\alpha_1 = \alpha$  and  $\beta_1 = \beta$ , done.

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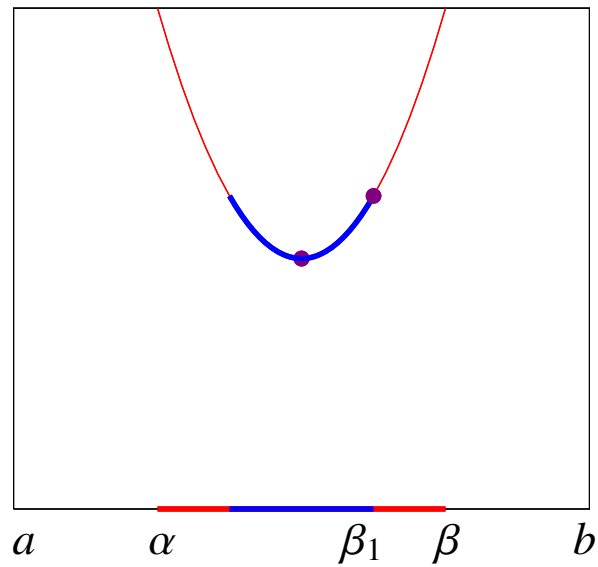
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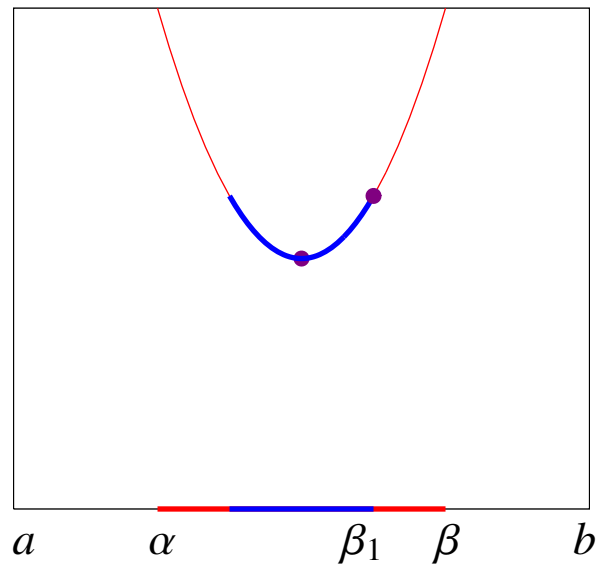
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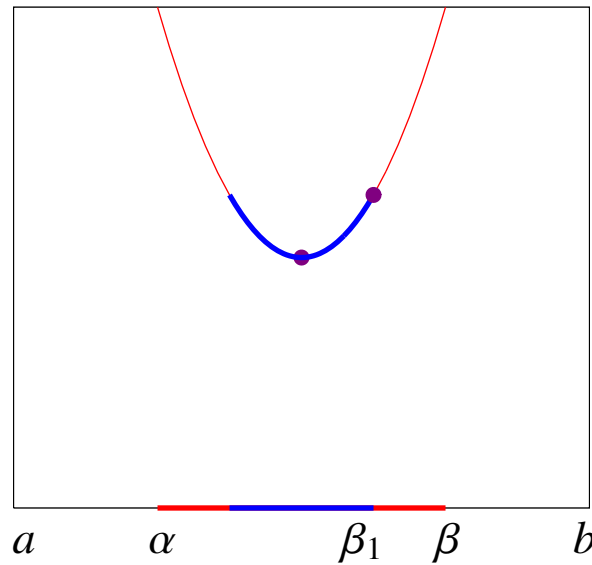


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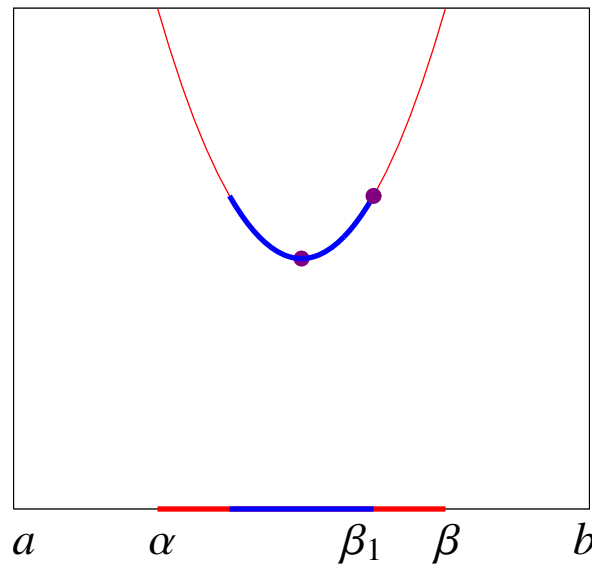
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Get larger interval in which  $\varphi_1$  and  $\varphi_2$  are equal.



- **Principle of Continuum Induction**

Consider statements  $P(t)$  where  $t \in [a, b)$ . Suppose

- (1)  $P(a)$  is true.
- (2)  $P(s_0)$  is true  $\implies \exists \delta > 0$  such that  $P(t)$  is true for all  $t \in [s_0, s_0 + \delta)$
- (3)  $s_n \uparrow s^*$  and  $P(s_n)$  is true for all  $n \implies P(s^*)$  is true.

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By Principle of Continuum Induction, required result follows.

**Corollary** Consider the IVP

$$\begin{cases} y' = f(t, y) \\ y(t_0) = y_0 \end{cases}$$

where  $f$  and  $f_y$  are continuous on a rectangular region  $(a, b) \times \mathbb{R}$  and  $t_0 \in (a, b)$ .

Suppose  $\varphi$  is a solution to the IVP in  $(\alpha, \beta)$  where  $(\alpha, \beta) \subset (a, b)$ .

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Remarks to Examples 1 and 2 follow from above corollary.