

Existence and Uniqueness Theorem

Let $\frac{d\bar{y}}{dt} = \bar{F}(t, \bar{y})$

be a system of differential equations.

Suppose that t_0 is an initial time and $\bar{y}_0$ is an initial value. Suppose

that the function $\bar{F}$ is continuously differentiable. Then there exists an ε and $\bar{y}(t)$ defined for $t_0 - \varepsilon < t < t_0 + \varepsilon$

such that

$$\frac{d\bar{y}}{dt} = \bar{F}(t, \bar{y}) \quad \text{and} \quad \bar{y}(t_0) = \bar{y}_0$$

Moreover, for t in this interval, this solution is unique.

Example:

$$\frac{dx}{dt} = x^2 + 1$$

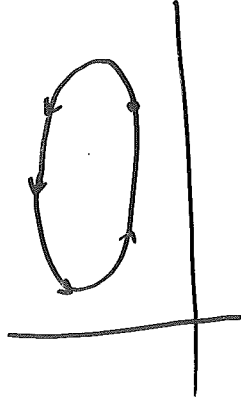
$$\frac{dy}{dt} = 1$$

$$(x(0), y(0)) = (0, 0)$$

Consequences of Uniqueness for Autonomous

Systems

- 1.) The solution curve for a single solution cannot loop back and intersect itself unless the solution is periodic and the solution curve is a simple closed curve.



- 2.) Solution curves for two different solutions cannot intersect unless they sweep out the same curve.

Example: $\frac{dy}{dt} = y$

$$\frac{dy}{dt} = -y$$