

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 $t_0 - \epsilon < t < t_0 + \epsilon$ such that

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

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

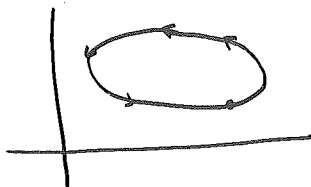
Example: $\frac{dx}{dt} = x^2 + 1$ $(x(0), y(0)) = (0, 0)$

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

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: $\frac{dy}{dt} = v$

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