

Q4a: We claim that  $U$  is a contraction with constant  $\frac{L}{M}$ . We first observe the following:

$$\frac{d}{dt} e^{-Mt} \int_0^t |\gamma_1(s) - \gamma_2(s)| ds = -M e^{-Mt} \int_0^t |\gamma_1(s) - \gamma_2(s)| ds + e^{-Mt} |\gamma_1(t) - \gamma_2(t)|$$

Hence at some  $t_0$ , we have a maximum and so

$$\frac{1}{M} |\gamma_1(t_0) - \gamma_2(t_0)| = \int_0^{t_0} |\gamma_1(s) - \gamma_2(s)| ds$$

We now will show that  $U$  is indeed a contraction. Observe:

$$\begin{aligned} \|U(\gamma_1) - U(\gamma_2)\|_M &= \left\| \int_0^t f(\gamma_1(s)) - f(\gamma_2(s)) ds \right\|_M \\ &= \sup_{t \geq 0} e^{-Mt} \left| \int_0^t f(\gamma_1(s)) - f(\gamma_2(s)) ds \right| \\ &\leq \sup_{t \geq 0} e^{-Mt} \int_0^t |f(\gamma_1(s)) - f(\gamma_2(s))| ds \\ &\leq \sup_{t \geq 0} L e^{-Mt} \int_0^t |\gamma_1(s) - \gamma_2(s)| ds && \text{(by Lipschitz)} \\ &\leq \frac{L}{M} e^{-Mt_0} |\gamma_1(t_0) - \gamma_2(t_0)| \\ &\leq \frac{L}{M} \sup_{t \geq 0} e^{-Mt} |\gamma_1(t) - \gamma_2(t)| \\ &= \frac{L}{M} \|\gamma_1 - \gamma_2\|_M \end{aligned}$$

If it is the case that  $M > L$ , then this map will be a contraction

Q4b: Since  $U$  is a contraction if the condition from 4a is met, we have that there exists a unique fixed point  $y$  where  $y(t) = U(y(t))$  or equivalently  $y' = f(y)$ , with  $y(0) = v$

Q4c: By 4b,  $y(t)$  exists on all  $t \geq 0$ . Since  $y \in C_M$  we have that

$$\sup_{t \geq 0} e^{-Mt} |y(t)| \leq K \implies \exists t_0 : |y(t_0)| \leq K e^{Mt} \implies |y(t)| \leq L e^{-Mt}$$