

Given the second-order IVP:

$$y'' = p(t)y' + q(t)y + r(t), \quad a \leq t \leq b,$$

$$y(a) = \alpha_1, \quad y'(a) = \alpha_2$$

Let $p(t), q(t), r(t)$ be continuous functions on $[a, b]$.

Convert to a system of first-order equations and then use a theorem from class to prove a unique solution exists.

$$y_1 \doteq y, \quad y_2 \doteq y'$$

$$\Rightarrow y_1' = y' = y_2$$

$$\Rightarrow y_2' = y'' = p(t)y' + q(t)y + r(t)$$

\Rightarrow In 1st order equation

$$\begin{pmatrix} y_1' \\ y_2' \end{pmatrix} = \begin{pmatrix} y_2 \\ p(t)y_2 + q(t)y_1 + r(t) \end{pmatrix} \Rightarrow \begin{pmatrix} y_1(a) \\ y_2(a) \end{pmatrix} = \begin{pmatrix} \alpha_1 \\ \alpha_2 \end{pmatrix}$$

$$\Rightarrow y' = p(t)y' + q(t)y + r(t)$$

$$y' = \frac{q(t)y + r(t)}{1 - p(t)} \quad \text{where } a \leq t \leq b$$

By Fundamental thm of Calc.

There is $y_3 < y_3 + \epsilon < y_4$ when $y_3 < y_4$,

$$\text{w/ } \frac{f(t, y_4) - f(t, y_3)}{y_4 - y_3} = \frac{\partial}{\partial y} f(t, \epsilon) = p(t)\alpha_2 + q(t)\alpha_1 + r(t)$$

$$\text{So, } |f(t, y_4) - f(t, y_3)| = |y_4 - y_3| |p(t)\alpha_2 + q(t)\alpha_1 + r(t)|$$

Since $p(t), q(t), r(t)$ are continuous fn on $[a, b]$

There is some y_1, y_2, y_3 exists s.t.

$$p(t_1) \geq p(t), \quad q(t_2) \geq q(t), \quad r(t_3) \geq r(t), \quad a \leq t \leq b$$

$$\text{Let } k = \max (P(t_1), Q(t_2), r(t_3))$$

$$\text{So } |P(t)\alpha_2 + Q(t)\alpha_1 + r(t)| |y_4 - y_3| \leq k |y_4 - y_3|$$

By Thm 5.4, there is *unique solution*