

Homework #7: The Elementary Theory of Initial-Value Problems

April 5, 2020

**Q1**

Show that the following function satisfies Lipschitz condition

$$f(t, y) = 1/t^2(\sin(2t) - 2ty), \quad 1 \leq t \leq 2$$

*Answer:* Since  $f$  is defined and continuous on the convex set  $D = \{(t, y) | 0 \leq t \leq 1, -\infty \leq y \leq \infty\}$ .  $f$  satisfies a Lipschitz condition if there exists a constant  $L$  such that:  $|\frac{\delta f}{\delta y}(t, y)| \leq L$ . We have:

$$|\frac{\delta f}{\delta y}(t, y)| = |1/t^2(0 - 2t)| = |-2/t| \leq 2 = L$$

Therefore,  $f$  satisfies the Lipschitz condition.

**Q2**

Let  $f(t, y) = 1 + ty^2$  and  $D = \{(t, y) | 0 \leq t \leq 2, -1 \leq y \leq 1\}$ . Does  $f$  satisfy a Lipschitz condition on  $D$ ? If so, find its Lipschitz constant.

*Answer:* Since  $f$  is defined and continuous on the convex set  $D = \{(t, y) | 0 \leq t \leq 1, -1 \leq y \leq 1\}$ .  $f$  satisfies a Lipschitz condition if there exists a constant  $L$  such that:  $|\frac{\delta f}{\delta y}(t, y)| \leq L$ . We have:

$$|\frac{\delta f}{\delta y}(t, y)| = |2ty| \leq 4 = L; \quad \text{since } t \leq 2, y \leq 1$$

Therefore,  $f$  satisfies the Lipschitz condition.