

2.4 (a) For equation (2), we can define  $x'$  explicitly by the following:

$$x' = \pm\sqrt{1+x^2}.$$

Therefore taking the absolute value of  $x'$  yields:

$$|x'| = \sqrt{1+x^2} \leq \sqrt{x^2+x^2} = \sqrt{2x^2} = \sqrt{2}|x|.$$

Since (2) has a lipschitz constant of  $\sqrt{2}$ , then by theorem 5 (2) has unique solutions for all  $x_0 \in (-1, 1)$ .

Turning our attention to (1), then we have the equation

$$x' = \pm\sqrt{1-x^2}$$

Taking the absolute value of the derivative of  $x'$  yields

$$x'' = \frac{|x|}{\sqrt{1-x^2}}.$$

Taking the limit as  $x$  approaches  $-1$  yields:

$$\lim_{x \rightarrow -1} |x''| = \frac{1}{\sqrt{1-1}} = \frac{1}{0} = \infty.$$

Since  $|x'|$  is continuous on  $(-1, 1)$  and is not lipschitz then (1) has infinite solutions.

(b) Since (1) does not have a unique solutions we must show an infinite number of solutions to  $(x')^2 + x^2 = 1, x(0) = x_0$ . Since  $x(t) = 1$  solves the equation as

$$(x'_0)^2 + x_0 = 0^2 + 1^2 = 1$$

but not the initial value of  $x_0 \in (-1, 1)$ , we must solve the differential equations by other means to give another solution to interpolate with.

Solving for non-steady state:

$$\begin{aligned} x' &= \pm\sqrt{1-x^2} \\ 1 &= \frac{\pm x'}{\sqrt{1-x^2}} \\ \int_{t_0}^t dt &= \pm \int_{x_0}^x \frac{dz}{\sqrt{1-z^2}} \\ t - t_0 &= \pm(\arcsin(x) - \arcsin(x_0)) \\ \pm(t - t_0 + \arcsin(x_0)) &= \arcsin(x) \\ x(t) &= \pm \sin(t - t_0 + \arcsin(x_0)) \end{aligned}$$

Since  $x(t) = 1, x(t) = \sin(t - t_0 + \arcsin(x_0))$  both solve the differential equation, then we may create a new solution

$$x(t) = \begin{cases} 1 & t > t_0 - \arcsin(x_0) + 2\pi a + \frac{\pi}{2} \\ \sin(t - t_0 + \arcsin(x_0)) & t \leq t_0 - \arcsin(x_0) + 2\pi a + \frac{\pi}{2} \end{cases}$$

where  $a \in \mathbb{N} \cup \{0\}$ . Note that at  $t = t_0 - \arcsin(x_0 + 2\pi a + \frac{\pi}{2})$ , that for  $\sin$  we have:

$$\sin(t - t_0 + \arcsin(x_0)) = \sin(2\pi a + \frac{\pi}{2}) = \sin(\frac{\pi}{2}) = 1$$

and for the derivative

$$\cos(\frac{\pi}{2}) = 0$$

Which exactly aligns with the value and derivative of the constant function  $x(t) = 1$ . Therefore since our solutions are continuous, and there exist one for each natural number, then we have found an infinite number of solutions.

- 2.9 (a) Note that different classes of solutions are had for  $\alpha = 1$  and  $\alpha \neq 1$ . Proceeding with the  $\alpha \neq 1$  case:

$$x' = x|\ln|x||^\alpha$$

Applying barrow's formula yields:

$$\int_{x_0}^x \frac{dx}{x|\ln|x||^\alpha} = t - t_0$$

Note that  $x$  is within the maximal interval  $(0, 1)$ , therefore  $|x| = x, |\ln(x)| = -\ln(x)$ . Thus the substitutions of  $u = |\ln|x||$  and  $du = \frac{-1}{x}dx$  may be made:

$$-\int_{x_0}^x u^{-\alpha} du = t - t_0.$$

Therefore after evaluation we have:

$$\frac{-1}{1-\alpha}(u(x)^{1-\alpha} - u(x_0)^{1-\alpha}) = t - t_0$$

Let  $k = 1 - \alpha$ , therefore by algebraic manipulation we have

$$\begin{aligned} \frac{-1}{k}(u(x)^k - u(x_0)^k) &= t - t_0 \\ u(x)^k - u(x_0)^k &= k(t_0 - t) \\ u(x)^k &= k(t_0 - t) + u(x_0)^k \\ u(x) &= (k(t_0 - t) + u(x_0)^k)^{\frac{1}{k}} \\ -\ln(x) &= (k(t_0 - t) + u(x_0)^k)^{\frac{1}{k}} \\ \ln(x) &= -(k(t_0 - t) + u(x_0)^k)^{\frac{1}{k}} \\ x &= e^{-(k(t_0 - t) + u(x_0)^k)^{\frac{1}{k}}}. \end{aligned}$$

Some observations: if  $\alpha > 1$  then  $1 - \alpha = k < 1$ . Since  $k$  is negative, then  $u(0)^k = (-\ln(0))^k = \infty^k = 0, u(1)^k = (-\ln(1))^k = 0^k = \infty$ . On the other hand if  $\alpha < 1$  then  $1 - \alpha = k > 1$ . Since  $k$  is positive, then  $u(1)^k = (-\ln(1))^k = 0^k = 0, u(0)^k = (-\ln(0))^k = \infty^k = \infty$ . Therefore evaluating  $T_0, T_1$  for the cases of  $\alpha > 1, \alpha < 1$  yields:

i.  $T_0, \alpha > 1$ :

$$t_0 + - \int_{x_0}^0 u^{-\alpha} = t_0 + \frac{-1}{k}(u(0)^k - u(x_0)^k) = t_0 + \frac{u(x_0)^k}{k} < \infty$$

ii.  $T_1, \alpha > 1$ :

$$t_0 + - \int_{x_0}^1 u^{-\alpha} = t_0 + \frac{-1}{k}(u(1)^k - u(x_0)^k) = -\infty$$

iii.  $T_0, \alpha < 1$ :

$$t_0 + - \int_{x_0}^0 u^{-\alpha} = t_0 + \frac{-1}{k}(u(0)^k - u(x_0)^k) = \infty$$

iv.  $T_1, \alpha < 1$ :

$$t_0 + - \int_{x_0}^1 u^{-\alpha} = t_0 + \frac{-1}{k}(u(1)^k - u(x_0)^k) = t_0 + \frac{u(x_0)^k}{k} < \infty$$

Since  $T_0$  is finite for  $\alpha > 1$ , then the solution does not hold for all  $t$ , however since  $T_1$  is infinite, then we have found the solutions which are valid for  $t > t_0$ . Similarly for  $\alpha < 1$ ,  $T_1$  is finite, and  $T_0$  is infinite, giving us another partial solution for  $t < t_0$ . Let us evaluate the  $\alpha = 1$  case. The integral in terms of  $u$  from barrow's formula is still valid, but it's evaluation is different:

$$\begin{aligned} - \int_{x_0}^x u^{-1} du &= t - t_0 \\ \ln|u(x)| - \ln|u(x_0)| &= t_0 - t \\ \ln|u(x)| &= t_0 - t + \ln|u(x_0)| \\ u(x) &= e^{t_0 - t + \ln|u(x_0)|} \\ -\ln(x) &= e^{t_0 - t + \ln|u(x_0)|} \\ x &= e^{-e^{t_0 - t + \ln|u(x_0)|}} \end{aligned}$$

Evaluating on the endpoints:

i.

$$T_0 = t_0 + - \int_{x_0}^0 u^{-1} du = t_0 - \ln|u(0)| + \ln|u(x_0)| = t_0 - \ln(\infty) + \ln|u(x_0)| = -\infty$$

ii.

$$T_1 = t_0 + - \int_{x_0}^1 u^{-1} du = t_0 - \ln|u(1)| + \ln|u(x_0)| = t_0 - \ln(0) + \ln|u(x_0)| = \infty$$

Since the endpoints take an infinite amount of time to achieve, we have found the unique solution for all  $t$ .

(b) We claim that for  $x(0) = 0$  unique steady state solution occurs when  $\alpha \leq 1$ . This gives us two cases to test:

- i. Suppose  $\alpha < 1$ . Since we know from 2.9 that  $k > 0$ , and that  $|T_0| = \infty$ , which is equivalent to evaluating barrow's formula on the neighborhood  $(-\delta, 0)$ , where  $x_0 = -\delta$ , and that  $u(x) = |ln|x||$ , thus we only need to evaluate the following:

$$\lim_{\delta \rightarrow 0} \int_0^\delta |u^{-\alpha}| du = \lim_{\delta \rightarrow 0} \frac{-1}{k} (u(\delta)^k - u(0)^k) = \infty$$

Thus we have found the unique solution to be the steady state for  $x(0) = 0$ .

- ii. Suppose  $\alpha = 1$ . Since we know that  $|T_0| = \infty$ , and that provides our cases for  $(-\delta, x_0)$  as we simply can let  $x_0 = -\delta$  and due to the absolute values we don't have to worry about sign. Thus we need to only evaluate the following:

$$\lim_{\delta \rightarrow 0} - \int_0^\delta |u^{-1}| du = \lim_{\delta \rightarrow 0} | -ln|u(0)| + ln|u(\delta)|| = \infty.$$

Thus the steady state solution is unique for  $\alpha = 1, x(0) = 0$ .

We claim that for  $x(0) = 1$  unique steady state solution occurs when  $\alpha \geq 1$ . Thus gives us two cases to test:

- i. Suppose  $\alpha > 1$  Since we know that for  $\alpha > 1, T_1 = \infty$ , then we have evaluated on  $(1 - \delta, 1)$ . Thus we only need to evaluate the following:

$$\lim_{\delta \rightarrow 0} \int_1^{1+\delta} |u^{-\alpha}| du = | \frac{-1}{k} (u(1 + \delta)^k - u(1)^k) | = \infty$$

- ii. Suppose  $\alpha = 1$ . Since we know that for  $\alpha = 1, T_1 = \infty$  then we have already evaluated on  $(1 - \delta, 1)$ . Thus we only need to evaluate the following:

$$\lim_{\delta \rightarrow 0} \int_1^{1+\delta} |u^{-1}| du = \lim_{\delta \rightarrow 0} | -ln|u(1)| + ln|u(\delta)|| = \infty.$$

(c) For which values of  $\alpha$  is  $v$  Lipschitz? Note that since there does not exists solutions for all values of  $\alpha \neq 1$ , then  $x|ln|x||^\alpha$  is not Lipschitz for those values. We must test for  $\alpha = 1$ . Note that since  $x \in (0, 1)$  then  $v(x) = x|ln|x|| = -xln(x)$ . Now testing the boundedness of  $|v'|$  at 0:

$$\lim_{x \rightarrow 0} |v'| = \lim_{x \rightarrow 0} | -1 - ln(x) | = | -1 - ln(0) | = \infty.$$

Since  $v'$  is unbounded then the  $\alpha = 1$  case is not Lipschitz.

2.10 (a) To show that  $H(x', x) = H(v_0, x_0)$ , we simply have to show that  $\frac{d}{dt}H(x', x) = 0$ :

$$\begin{aligned} \frac{d}{dt}H(x', x) &= \frac{d}{dt}(\frac{1}{2}(x')^2 + V(x)) \\ &= x'x'' + \frac{d}{dx}V(x)x' \\ &= x'x'' + -F(x)x' \\ &= x'x'' + -x''x' \\ &= 0. \end{aligned}$$

Therefore  $H(x', x)$  is an arbitrary constant, which can be set to  $H(v_0, x_0)$ .

Therefore to solve  $x' = \pm \sqrt{2(H(v_0, x_0) - V(x))}$  we simply apply barrows formula:

$$t(x) = t_0 + \int_{x_0}^x \frac{\pm dz}{\sqrt{2(H(v_0, x_0) - V(z))}}.$$

(b) Let  $V(x) = \frac{1}{2}x^2$ , and  $x_0 = 1, v_0 = 0$ . Then by the formula above we have:

$$t = t_0 + \int_1^x \frac{\pm dz}{\sqrt{2(\frac{1}{2} - \frac{1}{2}z^2)}} = t_0 + \int_1^x \frac{\pm dz}{\sqrt{1 - z^2}}.$$

This is solved by  $x(t) = \pm \sin(t - t_0 + \frac{\pi}{2})$ . Note that this is exactly the equation we found infinite solutions for in 2.4! Therefore the piecewise solution

$$x(t) = \begin{cases} 1 & t > t_0 + 2\pi a \\ \sin(t - t_0 + \frac{\pi}{2}) & t \leq t_0 + 2\pi a \end{cases}$$

provides solutions for all  $a \in \mathbb{N}$  which have infinite rest periods at the equilibrium point  $x = 1$ .