



maximal interval of existence of ordinary
differential equations

Canonical name	MaximalIntervalOfExistenceOfOrdinaryDifferentialEquations
Date of creation	2013-03-22 13:37:06
Last modified on	2013-03-22 13:37:06
Owner	Daume (40)
Last modified by	Daume (40)
Numerical id	8
Author	Daume (40)
Entry type	Theorem
Classification	msc 34A12
Classification	msc 35-00
Classification	msc 34-00

Let $E \subset W$ where W is a normed vector space, $f \in C^1(E)$ is a continuous differentiable map $f : E \rightarrow W$. Furthermore consider the ordinary differential equation

$$\dot{x} = f(x)$$

with the initial condition

$$x(0) = x_0.$$

For all $x_0 \in E$ there exists a unique solution

$$x : I \rightarrow E$$

where $I = [-a, a]$, which also satisfy the initial condition of the initial value problem. Then there exists a maximal interval of existence $J = (\alpha, \beta)$ such that $I \subset J$ and there exists a unique solution

$$x : J \rightarrow E.$$