



planetmath.org

Math for the people, by the people.

existence and uniqueness of solution of
ordinary differential equations

Canonical name	ExistenceAndUniquenessOfSolutionOfOrdinaryDifferentialEquations
Date of creation	2013-03-22 13:36:50
Last modified on	2013-03-22 13:36:50
Owner	Daume (40)
Last modified by	Daume (40)
Numerical id	13
Author	Daume (40)
Entry type	Theorem
Classification	msc 35-00
Classification	msc 34-00
Classification	msc 34A12
Related topic	PicardsTheorem2
Related topic	CauchyKowalewskiTheorem

Let $E \subset W$ where E is an open subset of W which is a normed vector space, and let f be a continuous differentiable map

$$f : E \rightarrow W.$$

Then the ordinary differential equation defined as

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

with the initial condition

$$x(0) = x_0$$

where $x_0 \in E$ has a unique solution on some interval containing zero. More specifically there exists $\alpha > 0$ such that the following is a unique function

$$x : (-\alpha, \alpha) \rightarrow E$$

such that $\dot{x} = f \circ x$ and $x(0) = x_0$.^[?]

References

[HS] Hirsch, W. Morris, Smale, Stephen.: Differential Equations, Dynamical Systems, And Linear Algebra. Academic Press, Inc. New York, 1974.