

Ordinary Differential Equation (ODE): let $n \in \mathbb{N}$ and let $f : \mathbb{R}^{n+1} \rightarrow \mathbb{R}$ then $f(x, y(x), y'(x), \dots, y^{(n)}(x)) = 0$.

Solution of an Ordinary Differential Equation: let $n \in \mathbb{N}$ let $\mathcal{U} \subseteq \mathbb{R}$ and let $f : \mathbb{R}^{n+1} \rightarrow \mathbb{R}$ then a function $y \in C^n(\mathcal{U})$ such that $f(x, y(x), \dots, y^{(n)}(x)) = 0$ for all $x \in \mathcal{U}$.

Notation: let $n \in \mathbb{N}$ let $\mathcal{U} \subseteq \mathbb{R}$ and let $f : \mathbb{R}^{n+1} \rightarrow \mathbb{R}$ then

$\text{sols}(f(x, y(x), y'(x), \dots, y^{(n)}(x)) = 0) = \{y \in C^n(\mathcal{U}) \mid f(x, y(x), \dots, y^{(n)}(x)) = 0\}$.

First Order Ordinary Differential Equation: let $f : \mathbb{R}^3 \rightarrow \mathbb{R}$ then $f(x, y, y') = 0$.

Separable Ordinary Differential Equation: let $f, g : \mathbb{R} \rightarrow \mathbb{R}$ then $y' = f(y)g(x)$.

Claim Separation of Variables: let $f, g : \mathbb{R} \rightarrow \mathbb{R}$ such that $f(x) \neq 0$ for all $x \in \mathbb{R}$ then

$\text{sols}(y' = f(y)g(x)) = \text{sols}\left(\int \frac{1}{f(y)} dy = \int g(x) dx\right)$.

Corollary: $\text{sols}(y = y') = \{Ce^x \mid C \in \mathbb{R}\}$.

Curves that foliate a domain: Let $\Omega \subseteq \mathbb{R}^2$ and let $I \subseteq \mathbb{R}$ then a set of curves $\{\gamma_\alpha\} \subseteq I \rightarrow \mathbb{R}$ such that $\biguplus \gamma_i = \Omega$.

Claim: $\text{sols}(y = y')$ foliate the plane.

Remark: let $f : \mathbb{R}^{n+1} \rightarrow \mathbb{R}$ and let $g \in \text{sols}(f(x, y, \dots, y^{(n)}))$ such that g is piecewise continuous then each continuous branch of g is a solution of the ODE.

Initial Value Problem (IVP): let $f : \mathbb{R}^{n+1} \rightarrow \mathbb{R}$ and let $p \in \mathbb{R}^2$ then $\begin{cases} f(x, y', \dots, y^{(n)})=0 \\ y(p_1)=p_2 \end{cases}$.

Theorem Cauchy-Peano: let $I, J \subseteq \mathbb{R}$ be closed intervals let $f \in C^1(I \times J)$ and let $p \in \text{int}(I \times J)$ then there exists $\varepsilon > 0$ such that $\begin{cases} y'=f(x,y) \\ y(p_1)=p_2 \end{cases}$ has a solution on the interval $(p_1 - \varepsilon, p_1 + \varepsilon)$.

Theorem of Existence and Uniqueness: let $I, J \subseteq \mathbb{R}$ be closed intervals let $f \in C^1(I \times J)$ and let $p \in \text{int}(I \times J)$ then there exists $\varepsilon > 0$ such that $\begin{cases} y'=f(x,y) \\ y(p_1)=p_2 \end{cases}$ has a unique solution on the interval $(p_1 - \varepsilon, p_1 + \varepsilon)$.

Corollary: let $I, J \subseteq \mathbb{R}$ be closed intervals and let $f \in C^1(I \times J)$ then $\text{sols}(y' = f(x, y))$ foliates $I \times J$.

Vector Field: let $\Omega \subseteq \mathbb{R}^2$ be a domain then $\nu \in C(\Omega, \mathbb{R}^2)$.

Notation: let X be a set and let $\gamma : \mathbb{R} \rightarrow X$ then $\dot{\gamma} = \frac{d\gamma}{dt}$.

Integral curve: let $\nu : \Omega \rightarrow \mathbb{R}^2$ be a vector field then a curve $\gamma : [a, b] \rightarrow \Omega$ such that $\dot{\gamma}(t) = \nu(\gamma(t))$.

Claim: let $\nu : \Omega \rightarrow \mathbb{R}^2$ be a vector field such that $\nu(x) \neq 0$ for all $x \in \Omega$ and let $\gamma : [a, b] \rightarrow \Omega$ be a curve such that $\nu(\gamma(t)) \in T_{\gamma(t)}(\text{Im}(\gamma))$ for all $t \in [a, b]$ then there exists a curve $\eta : [\alpha, \beta] \rightarrow [a, b]$ such that $\gamma \circ \eta$ is an integral curve.

C^n Vector Field: let $\Omega \subseteq \mathbb{R}^2$ be a domain then $\nu \in C^n(\Omega, \mathbb{R}^2)$.

Claim: let $\nu : \Omega \rightarrow \mathbb{R}^2$ be a C^1 vector field then $\{\gamma : [a, b] \rightarrow \Omega \mid (a, b \in \mathbb{R}) \wedge (\gamma \text{ is an integral curve of } \nu)\}$ foliates Ω .

Theorem Peano: let $\nu : \Omega \rightarrow \mathbb{R}^2$ be a vector field then $\{\gamma : [a, b] \rightarrow \Omega \mid (a, b \in \mathbb{R}) \wedge (\gamma \text{ is an integral curve of } \nu)\}$ covers Ω .

Lemma: let $\Omega \subseteq \mathbb{R}^2$ be a domain and let $f \in C^1(\Omega)$ then $(\frac{1}{f})$ is a vector field.

Theorem of Existence and Uniqueness: let $\Omega \subseteq \mathbb{R}^2$ be a domain let $f \in C^1(\Omega)$ and let $g \in C^1(\mathbb{R})$ then $(g' = f(x, g)) \iff ((\frac{x}{g}) \text{ is an integral curve of } (\frac{1}{f}))$.

Autonomous Ordinary Differential Equations: let $f : \mathbb{R} \rightarrow \mathbb{R}$ then $y' = f(y)$.

Logistic Equation: let $L > 0$ then $\dot{P}(t) = P(t)(L - P(t))$.

Equilibrium Solution: let $f : \mathbb{R} \rightarrow \mathbb{R}$ then a function $g \in \text{sols}(y' = f(y))$ such that $f(g(x)) = 0$ for all $x \in \mathbb{R}$.

Corollary: let $f \in C(\mathbb{R})$ and let $g : \mathbb{R} \rightarrow \mathbb{R}$ be an equilibrium solution then g is constant.

Corollary: let $L > 0$ then $\{0, L\}$ are the equilibrium solutions of the logistic equation.

Logistic Equation With Harvesting: let $L, k > 0$ then $\dot{P}(t) = P(t)(L - P(t)) - k$.

Stable Equilibrium Solution: let $f : \mathbb{R} \rightarrow \mathbb{R}$ then an equilibrium solution $g : \mathbb{R} \rightarrow \mathbb{R}$ such that for all $y \in \text{sols}(y' = f(y))$ and for all $\varepsilon > 0$ if there exists $\delta > 0$ and $p \in \mathbb{R}$ for which $|y(p) - g(p)| < \delta$ then $|y(t) - g(t)| < \varepsilon$ for all $t > p$.

Lotka-Volterra equations: let $\alpha > 0$ then $\begin{cases} \dot{x}(t)=x(t) \cdot (1-y(t)) \\ \dot{y}(t)=\alpha \cdot y(t) \cdot (x(t)-1) \end{cases}$.

Claim: let $\alpha > 0$ then $\{(\frac{0}{0}), (\frac{1}{1})\}$ are the equilibrium solutions of the lotka-volterra equation.

Claim: let $\alpha > 0$ and let $(\frac{x}{y}) \in C^1(\mathbb{R}^2)$ be a solution to the lotka-volterra equation then

$\frac{d}{dt}((y(t) - 1 - \log(y(t))) + \alpha(x(t) - 1 - \log(x(t)))) = 0$.

Corollary: let $\alpha > 0$ let $p \in \mathbb{R}^2$ and let $(\frac{x}{y}) \in C^1(\mathbb{R}^2)$ be a solution to $\begin{cases} \dot{x}(t)=x(t) \cdot (1-y(t)) \\ \dot{y}(t)=\alpha \cdot y(t) \cdot (x(t)-1) \\ (\frac{x}{y})(0)=p \end{cases}$ then $(\frac{x}{y})$ is periodic.

Lemma: let $\alpha > 0$ let $p \in \mathbb{R}^2$ and let $\begin{pmatrix} x \\ y \end{pmatrix} \in C^1(\mathbb{R}^2)$ be a solution to $\begin{cases} \dot{x}(t) = x(t) \cdot (1 - y(t)) \\ \dot{y}(t) = \alpha \cdot y(t) \cdot (x(t) - 1) \\ \begin{pmatrix} x \\ y \end{pmatrix}(0) = p \end{cases}$ with period T then $\frac{1}{T} \int_0^T x dt = 1$ and $\frac{1}{T} \int_0^T y dt = 1$.

Claim Linear Substitution: let $a, b, c \in \mathbb{R}$ let $f : \mathbb{R} \rightarrow \mathbb{R}$ and let $y \in \text{sols}(y' = f(ax + by + c))$ then the function $z : \mathbb{R} \rightarrow \mathbb{R}$ which defined by $z(x) = ax + by + c$ satisfies $z' = a + bf(z)$.