1 Ordinary Differential Equations

Theorem 1.1 (Existence and Uniqueness). Let R be a region on the plane xy defined as $a \le x \le b$, $c \le y \le d$ which contains a point (x_0, y_0) inside. If f(x, y) and $\frac{df}{dy}$ are continuous on R, then, exists some interval $I_0: (x_0 - h, x_0 + h)$, h > 0 contained on [a, b] and a unique function y(x), defined on I_0 that is a solution to the Cauchy problem(Initial value problem).