

Please complete following problems.

1. Design an algorithm computing  $x_n(\varepsilon)$  (see page 3 of the lecture notes) inductively. (There are multiple ways. Design and describe one. ) (10 points)
2. Use your favorite method to give a proof of Proposition 2 on page 3. (10 points)
3. In the proof of Theorem 1, convince yourself that the fixed point of the map  $\mathcal{T}_\varepsilon$  is  $C^2$  and indeed solves the origin differential equation. (integral solution  $\Rightarrow$  strong solution) (0 points, no need for hand-writing solutions)
4. Define a sequence of functions by  $\{y_n(t)\}_{n=1}^\infty$  by  $y_0(t) = x_0(t)$  and  $y_n(t; \varepsilon) = (\mathcal{T}_\varepsilon y_{n-1}(\cdot; \varepsilon))(t)$ ,  $n \geq 1$ .
  - i. Show that  $\|x_\varepsilon(\cdot) - y_n(\cdot; \varepsilon)\| = \mathcal{O}(|\varepsilon|^{n+1})$  where  $x_\varepsilon(\cdot)$  is the fixed point of  $\mathcal{T}_\varepsilon$ . (5 points)
  - ii. Compute the  $\mathcal{O}(1)$ - and  $\mathcal{O}(|\varepsilon|)$ - terms of  $y_1(\cdot; \varepsilon)$  and call them  $x_0(t)$  and  $x_1(t)\varepsilon$ . Check they agree the results obtained from formal computations. (5 points)
  - iii. Show that  $\|y_1(\cdot; \varepsilon) - x_0(\cdot) - x_1(\cdot)\varepsilon\| = \mathcal{O}(|\varepsilon|^2)$ . Combining with i. (with  $n = 1$ ), we finally obtain that

$$\|x_\varepsilon(\cdot) - x_0(\cdot) - x_1(\cdot)\varepsilon\| = \mathcal{O}(|\varepsilon|^2),$$

completing the proof of Theorem 1. (10 points)