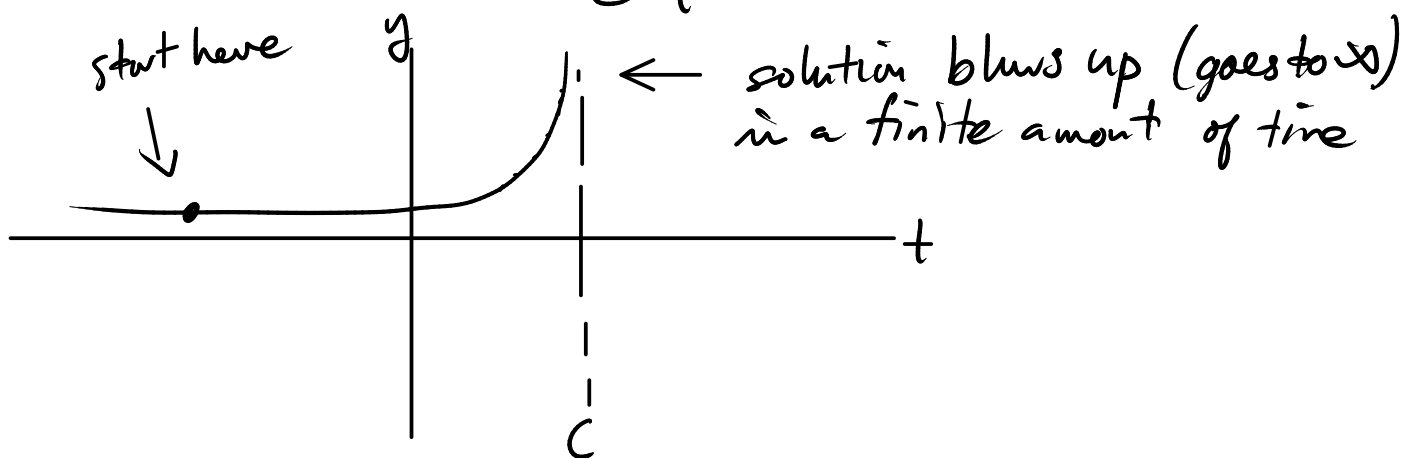


## 2. Eventual failure of existence

$$\frac{dy}{dt} = y^2$$

Solutions are  $y(t) = \frac{1}{C-t}$  or  $y(t) = 0$



The solution cannot be extended to a continuous function for  $t \geq C$ .

## 3. Failure of uniqueness $\frac{dy}{dx} = \frac{2y}{x} \Rightarrow y(x) = Cx^2$

All values of  $C$  will satisfy initial condition  $y(0) = 0!$

There are some natural conditions that rule out 1. and 3.  
(but Not 2.!) )

Consider  $\frac{dy}{dt} = f(t, y)$ .

Informally: if  $f(t, y)$  and  $\frac{\partial f}{\partial y}(t, y)$  are continuous

then a solution of  $\left. \begin{array}{l} \frac{dy}{dt} = f(t, y) \\ y(a) = b \end{array} \right\}$  exists for times close to  $t=a$ , and the solution is unique.