

# 2.8: The existence and Uniqueness Theorem

• Picard's Method :- The Method of successive approximations to solve with this method you need to find  $\Phi_n(t)$  and check whether it converges or not

If it Converges  $\rightarrow$  There is a Solution for The

IVP :  $y = \Phi(t)$

If it Diverges  $\rightarrow$  There is No info about your prob.

## How to find $\Phi(t)$ ?

$$y = \Phi(t) = \int_0^t f(s, \Phi(s)) ds$$

To find  $\Phi(t)$  :-

$$\text{find } \Phi_1(t) = \int_0^t f(s, \Phi_0(s)) ds$$

$$\Phi_2(t) = \int_0^t f(s, \Phi_1(s)) ds$$

$$\vdots$$

$$\Phi_n(t) = \int_0^t f(s, \Phi_{n-1}(s)) ds$$

Usually  $\Phi_n$  is a Maclaurin Series (Not always)

$\rightarrow$  *الحدود المتناهية* \*  
*بإختلافها من الـ limit*

• Test for Convergence Using Series Test that we took in Calculus 2

## How to Solve Questions ?

Outline 3:-

$$\begin{cases} \frac{dy}{dt} = 2(y+1) \\ y(0) = 0 \end{cases} \leftarrow \text{always Given}$$

Step 1: find  $\Phi_n$ :-

$$f(t, y) = 2(y+1)$$

$$\Phi_0(t) = 0$$

$$\Phi_1(t) = \int_0^t f(s, \Phi_0(s)) ds$$

$$= \int_0^t f(s, 0) ds$$

$$= \int_0^t 2(1) ds = 2t$$

$$\Phi_2(t) = \int_0^t f(s, \Phi_1(s)) ds$$

$$= \int_0^t f(s, 2s) ds$$

$$= \int_0^t 2(2s+1) ds$$

$$= \int_0^t (4s + 2) ds = \left[ \frac{4s^2}{2} + 2s \right]_0^t$$

$$= 2t^2 + 2t$$

$$\Phi_3(t) = \int_0^t f(s, \Phi_2(s)) ds$$

$$= \int_0^t f(s, 2s^2 + 2s) ds$$

$$= \int_0^t 2(2s^2 + 2s + 1) ds = \left[ \frac{4s^3}{3} + \frac{4s^2}{2} + 2s \right]_0^t$$



\* Transforming initial value problems that start at a point to an equivalent problem with the initial point at the origin

Ex: Outline (1):-

IVP  $\left\{ \begin{array}{l} \frac{dy}{dt} = t^2 + y^2 \\ y(1) = 2 \end{array} \right. \rightarrow$  You need to find a new function to make this point  $w(0) = a$

Now:

let's say The new function is  $w(s) = y(t) - a$

$$y(t) - a = 0$$

$$y(t) = a$$

$$y(1) = 2$$

$$\text{So } a = 2 \rightarrow w = y(t) - 2$$

$$\text{So } (w+2) = y(t) \quad \text{①}$$

$$w(s) = y(t) - 2$$

now  $s$  should be a function of  $t$  and equals zero at  $t=1$

$$\text{So } s = t - 1 \Rightarrow t = s + 1 \quad \text{②}$$

$$\frac{d(s-1)}{dt} = 1$$

$$\text{Now: } \frac{dy}{dt} = \frac{dw}{ds} \cdot \frac{ds}{dt} = \frac{dw}{ds}$$

$$\text{So } \frac{dy}{dt} = \frac{dw}{ds}$$

The New IVP  $\left\{ \begin{array}{l} \frac{dw}{ds} = (s+1)^2 + (w+2)^2 \\ w(0) = 0 \end{array} \right.$

$$= \frac{4t^3}{3} + 2t^2 + 2t = \frac{8}{6}t^3 + \frac{4}{2}t^2 + 2t$$

$$\Phi_m = \sum_{i=1}^{\infty} \frac{2^i t^i}{i!} \rightarrow \text{You have to check if it converges or not}$$

Step 2. use Ratio test :-

$$\lim_{n \rightarrow \infty} \frac{2^{n+1} t^{n+1}}{(n+1)!} \cdot \frac{n!}{2^n t^n}$$

$$= \lim_{n \rightarrow \infty} \frac{2t}{n+1} = 0 < 1$$

So It Converges :-

The Solution for the IVP is :-

$$y = \Phi(t) = \sum_{n=1}^{\infty} \frac{2^n t^n}{n!}$$

$$= \sum_{n=1}^{\infty} \frac{(2t)^n}{n!} = \frac{(2t)^0}{0!} + \sum_{n=1}^{\infty} \frac{(2t)^n}{n!} = e^{2t}$$

$$y = 1 - e^{2t}$$