Mathematics 5410 Picard-Lindelof Project

The Project: State and prove the Picard-Lindelof theorem for existence and uniqueness of the initial value problem

$$y' = f(t, y), \quad y(t_0) = y_0,$$

subject to the ground rules below.

The rules.

- 1. Assume f and y are scalar functions.
- 2. Assume f satisfies a local Lipschitz condition and f is continuous.
- The proof applies the Banach contraction mapping theorem. In particular, do not repeat material found in Kreider-Ostberg Sections 9.1, 9.2, 9.3. Simply cite the results as needed.
- 4. Make the proof brief and easy to read.
- 5. Submit by 15 November 2004.