

Fundamental Existence Theorem for Linear Differential Equations

Given an IVP

$$a_n(x) \frac{d^n y}{dx^n} + a_{n-1}(x) \frac{d^{n-1} y}{dx^{n-1}} + \dots + a_1(x) \frac{dy}{dx} + a_0(x)y = g(x)$$

$$y(x_0) = y_0, y'(x_0) = y_1, \dots, y^{(n-1)}(x_0) = y_{n-1}$$

If the coefficients $a_n(x), \dots, a_0(x)$ and the right hand side of the equation $g(x)$ are continuous on an interval I and if $a_n(x) \neq 0$ on I then the IVP has a unique solution for the point $x_0 \in I$ that exists on the whole interval I .

Consider the IVP on the whole real line

$$(x^2 - 81) \frac{d^4 y}{dx^4} + x^4 \frac{d^3 y}{dx^3} + \frac{1}{x^2 + 81} \frac{dy}{dx} + y = \sin(x)$$

$$y(13) = -66, y'(13) = 2, y''(13) = 8, y'''(13) = 9,$$

The Fundamental Existence Theorem for Linear Differential Equations guarantees the existence of a unique solution on the interval

Fundamental Existence Theorems

Anthony S. Fauci



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