

1 What does it mean to be a solution of an ODE?

In class, we introduced the following function spaces. Let J be an interval, then

$$C(J) = \{f : J \rightarrow \mathbb{R} : f \text{ is continuous on } J\}, \quad (1)$$

$$C^k(J) = \{f : J \rightarrow \mathbb{R} : f, f', \dots, f^{(k)} \text{ are continuous on } J\}, \quad (2)$$

$$C^\infty(J) = \{f : J \rightarrow \mathbb{R} : f^{(k)} \text{ is continuous on } J \text{ for any } k \geq 0\}. \quad (3)$$

Then we gave a definition of a solution.

Definition 1. *Given a k 'th order ODE, a function y is a (classical) solution to the ODE on an interval J if $y \in C^k(J)$ and y satisfies the ODE identically on J .*

Remark 1.1. *So when we are asked to solve an ODE, we should give a function y and interval J . We will follow this when we are solving an (IVP).*

Remark 1.2. *The interval J is called an interval of existence for the solution y . The goal is to give the maximal (largest possible) interval of existence.*

Remark 1.3. *The interval J is going to be just one interval; it cannot be a union of intervals. This means that the interval of existence is not going to be always the same as the domain of the function y , when y is thought of only as a function in a Calculus sense. For us y is a function that solves an ODE: so it is a function in a Calculus sense, but it also has an additional property of solving an ODE. That additional property forces restrictions on where y should be defined. As a result, the interval of existence can be strictly smaller than what the domain of y would be if we were just thinking about it as a function.*

Remark 1.4. *We need y to be C^k on J , but we also need the ODE to be well-defined on J . Therefore, the search for the interval J starts with looking at the ODE and seeing if there are any points (say, x) for which the ODE might not be defined.*

Intervals of existence for the HW problems

Section 1.4 Exercise 2a) $J = (-\infty, \infty)$

Section 1.4 Exercise 2b) $J = (0, \pi)$

Section 1.4 Exercise 2c) $J = (-\infty, 0)$. Here, we can give the answer for y as $y = \frac{\ln|t|-1}{t}$ as the book or $y = \frac{\ln(-t)-1}{t}$