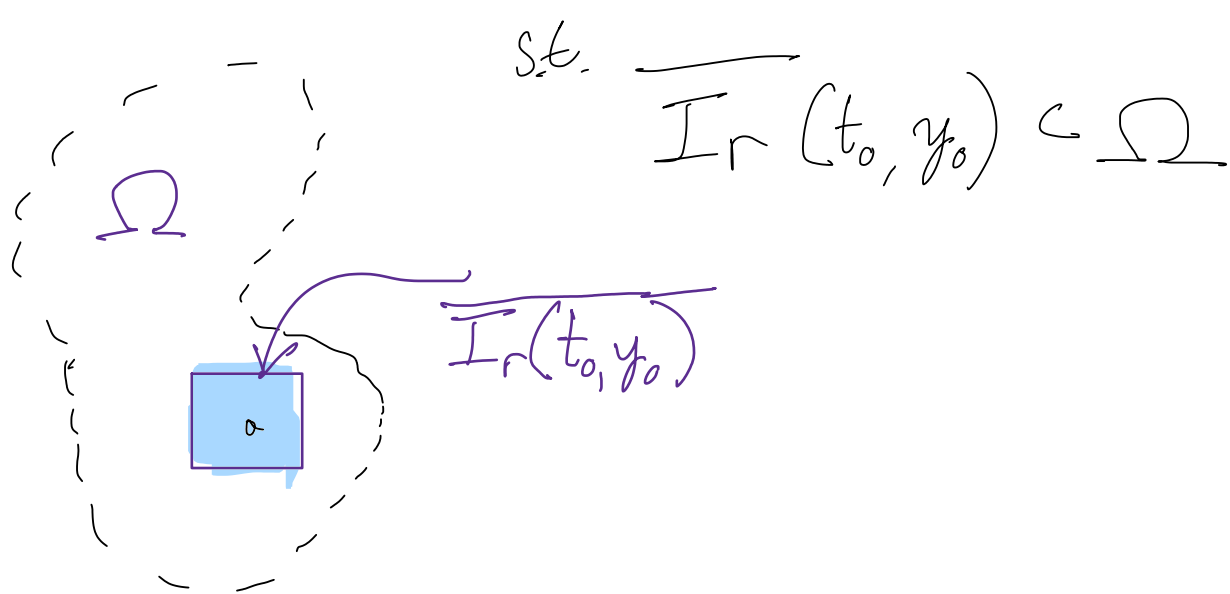


- ①  $(t, y(t)) \in \Omega \quad |t - t_0| < \delta$
- ②  $y(t_0) = y_0 \quad (t_0, y_0) \in \Omega$  ("initial condition")
- ③  $y'(t) = F(t, y(t))$  for all  $t \in (-\delta + t_0, t_0 + \delta)$

To start the proof: choose  $r > 0$  s.t.

$$I_r(t_0, y_0) := \{(t, y) \in \mathbb{R}^2 \mid |t - t_0| < r \wedge |y - y_0| < r\}$$



Def<sup>1.6</sup>:  $m := \sup |F(t, y)|$  this exists since  $\overline{I_r(t_0, y_0)} \ni (t, y)$   $\overline{I_r}$  is compact.

$$\delta := \lambda \min \left\{ r, \frac{r}{m}, \frac{1}{K} \right\}$$

where  $\lambda \in (0, 1)$

Def<sup>1.6</sup>:  $\overline{B_{\delta m}(y_0)} := \left\{ \psi \in C^0([- \delta + t_0, t_0 + \delta]) \mid \|\psi - y_0\|_{C^0} = d_\infty(\psi, y_0) = \max_{- \delta + t_0 \leq t \leq t_0 + \delta} |\psi(t) - y_0| \right\}$

Then prop/exercise

$$\overline{B_{\delta m}(y_0)} \subset \text{closed } C^0([- \delta + t_0, t_0 + \delta])$$

Def<sup>n</sup>: a map

$$\Phi: B_{\delta m}(y_0) \longrightarrow C^0([- \delta + t_0, \delta + t_0])$$

$$\psi \longmapsto \Phi(\psi)(t) := y_0 + \int_{t_0}^t F(s, \psi(s)) ds$$

our hypothesis on all constants ensures that  $F(s, \psi(s))$  ~~is~~

$$(s, \psi(s)) \in \Omega \quad \text{for } -\delta + t_0 \leq s \leq \delta + t_0$$

Claim:  $\Phi: \overline{B_{\delta m}(y_0)}$   $\Phi$  goes from and to the same closed ball

$$\|\Phi(\psi) - y_0\|_{C^0} = \sup \left| \int_{t_0}^t F(s, \psi(s)) ds \right| \leq \sup |t - t_0| \cdot M \leq \delta M$$

$\Phi(\psi)$  lives inside the ball.