A general Lipschitz uniqueness criterion for scalar ordinary differential equations

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Abstract. The classical Lipschitz-type criteria guarantee unique solvability of the scalar initial value problem \( \dot{x} = f(t,x), \ x(t_0) = x_0 \), by putting restrictions on \(|f(t,x) - f(t,y)|\) in dependence of \(|x - y|\). Geometrically it means that the field differences are estimated in the direction of the x-axis. In 1989, Stettner and the second author could establish a generalized Lipschitz condition in both arguments by showing that the field differences can be measured in a suitably chosen direction \(v = (d_t, d_x)\), provided that it does not coincide with the directional vector \((1, f(t_0, x_0))\).

Considering the vector \(v\) depending on \(t\), a new general uniqueness result is derived and a short proof based on the implicit function theorem is developed. The advantage of the new criterion is shown by an example. A comparison with known results is given as well.

Keywords: fundamental theory of ordinary differential equations, initial value problems, uniqueness, Lipschitz type conditions.

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1 Introduction

We consider the scalar initial value problem

\[
\frac{dx}{dt} = f(t,x), \quad x(t_0) = x_0, \tag{1.1}
\]

and assume throughout the paper that \(f: D \to \mathbb{R}\) is a continuous function on an open neighborhood \(D\) of the point \((t_0, x_0) \in \mathbb{R}^2\). Problem (1.1) is called \textit{locally uniquely solvable} if there exists an open interval \(I\) containing \(t_0\) such that (1.1) has exactly one solution on \(I\).

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The uniqueness problem of (1.1) attracts permanent attention because it is not really solved up to now as simple examples show. The classical Lipschitz condition and its generalization \cite{1}, including the results by Nagumo, Osgood, Perron and Kamke, consider \(|f(t,x) - f(t,y)|\) in dependence of \(|x - y|\) and thus measure the field differences in the direction of the \(x\)-axis. In 1989, Stettner and Nowak \cite{9} could establish a generalized Lipschitz condition in both arguments. The field differences can be measured in a suitably chosen direction of the \(x\)-axis. Hoag \cite{5} extends the approach of a Lipschitz condition in German, and therefore it is maybe non-accessible by not German-speaking colleagues as it is also remarked by Cid and López Pouso \cite{2, 4}. Stettner and Nowak’s paper is written in German, and therefore it may be inaccessible by non-German-speaking colleagues as it is also remarked by Cid and López Pouso \cite{3}. Hoag \cite{5} extends the approach of a Lipschitz condition in the first argument including cases when \(f(t_0, x_0) = 0\).

In Section 2, considering the vector \(v\) depending on \(t\), a new general uniqueness result is derived. We give a rather short proof based on the implicit function theorem. In Section 3 we compare our criterion with known results and show the advantage by an example.

2 A general Lipschitz uniqueness criterion

\textbf{Theorem 2.1.} Let \(v(t) = (\varphi(t), \psi(t))\) be a continuously differentiable vector on an open neighborhood of \(t_0\) with real entries \(\varphi\) and \(\psi\) such that

(i) \(\varphi(t_0) \neq f(t_0, x_0)\varphi(t_0)\),

(ii) for a constant \(L \geq 0\) and every \(k \in \mathbb{R}\)

\[
|f(t, x) - f(t + k\varphi(t), x + k\psi(t))| \leq L|k| \tag{2.1}
\]

whenever the arguments of \(f\) are well-defined and belong to \(D\).

Then (1.1) is locally uniquely solvable.

\textbf{Proof.} Peano’s theorem guarantees that (1.1) has at least one solution \(x:\ [t_0 - \alpha_0, t_0 + \alpha_0] \to \mathbb{R}\) for some \(\alpha_0 > 0\). By assumption (i) there exists \(\alpha \in (0, \alpha_0]\) with \(\psi(t) \neq f(t, x(t))\varphi(t)\) for all \(t \in (t_0 - \alpha, t_0 + \alpha)\). To prove that (1.1) is locally uniquely solvable with solution \(x\) on \(I := (t_0 - \alpha, t_0 + \alpha)\) assume to the contrary that there exists a solution \(y:\ I \to \mathbb{R}\) of (1.1) and \(x \neq y\) on \([t_0, t_0 + \alpha]\) (the case \(x \neq y\) on \((t_0 - \alpha, t_0)\) is treated similarly). For \(t_1 := \sup\{t \in [t_0, t_0 + \alpha] : x(s) \neq y(s) \text{ for } s \in [t_0, t]\}\) we have \(t_1 \in [t_0, t_0 + \alpha]\), \(x(t_1) = y(t_1) =: x_1\) by continuity and also

\[
\psi(t_1) \neq f(t_1, x_1)\varphi(t_1). \tag{2.2}
\]

We show that the equation

\[
y(t + k(t)\varphi(t)) = x(t) + k(t)\psi(t) \tag{2.3}
\]

is uniquely solvable with respect to \(k = k(t)\) on a subinterval of \(I\). The problem suggests to apply the implicit function theorem. Let

\[
F(t, k) := y(t + k\varphi(t)) - x(t) - k\psi(t).
\]
This function is defined in an open set containing \((t_1, 0)\) with the property
\[
F(t_1, 0) = y(t_1) - x(t_1) = 0.
\]
As
\[
\frac{\partial F}{\partial k}(t, k) = f(t + k\varphi(t), y(t + k\varphi(t)))\varphi(t) - \psi(t),
\]
we get with assumption (2.2)
\[
\frac{\partial F}{\partial k}(t_1, 0) = f(t_1, x_1)\varphi(t_1) - \psi(t_1) \neq 0.
\]
The implicit function theorem (cf., e.g., [8, Theorem 9.28]) now yields that there exists a unique continuously differentiable function \(k = k(t)\) on an open interval \(I_1 \subset I\) containing \(t_1\) such that \(k(t_1) = 0\) and \(F(t, k(t)) = 0\) for all \(t \in I_1\).

We show that \(k(t) \equiv 0\) on a subinterval of \(I_1\) with \(t_1 \in I_1\). Due to (2.2), there exist a constant \(\eta > 0\) and an open interval \(I_2 \subset I_1\) containing \(I_1\) such that
\[
|f(t + k(t)\varphi(t), y(t + k(t)\varphi(t)))\varphi(t) - \psi(t)| \geq \eta \quad \text{for} \quad t \in I_2.
\]
Moreover, there exists a constant \(M\) such that
\[
|f(t + k(t)\varphi(t), y(t + k(t)\varphi(t)))| \leq M, \quad |\varphi'(t)| \leq M, \quad |\psi'(t)| \leq M, \quad t \in I_2.
\]

Now we consider \(u(t) := k^2(t)\) on \(I_2\). Using the derivative of the function \(k(t)\), relation (2.3) and inequality (2.1) we get for \(t \in I_2\)
\[
\dot{u}(t) = 2k(t)k'(t) = 2k(t)\frac{x(t) - \dot{y}(t + k(t)\varphi(t))(1 + k(t)\varphi'(t)) + k(t)\psi'(t)}{\dot{y}(t + k(t)\varphi(t))\varphi(t) - \psi(t)}
\]
\[
= 2k(t)\frac{f(t, x(t)) - f(t + k(t)\varphi(t), y(t + k(t)\varphi(t)))}{f(t + k(t)\varphi(t), y(t + k(t)\varphi(t)))}\frac{(1 + k(t)\varphi'(t)) + k(t)\psi'(t)}{\varphi(t) - \psi(t)}
\]
\[
= 2k(t)\frac{f(t, x(t)) - f(t + k(t)\varphi(t), x(t) + k(t)\varphi(t))}{f(t + k(t)\varphi(t), y(t + k(t)\varphi(t)))}\frac{(1 + k(t)\varphi'(t)) + k(t)\psi'(t)}{\varphi(t) - \psi(t)}
\]
\[
\leq \frac{2(L + M^2 + M)}{\eta} k^2(t) = \frac{2(L + M^2 + M)}{\eta} u(t)
\]
which is equivalent to
\[
\frac{d}{dt} \left[ u(t) \exp \left( -\frac{2(L + M^2 + M)}{\eta} (t - t_1) \right) \right] \leq 0.
\]
Since \(u(t_1) = k^2(t_1) = 0\), we get \(u(t) = k^2(t) \equiv 0\) and hence from (2.3), \(x(t) \equiv y(t)\) on \(I_2\), which contradicts the definition of \(t_1\).

3 Concluding remarks and comparison with known results

The function \(k(t)\) in the proof of Theorem 2.1 measures in the case when \(v(t)\) is a unit vector the distance between the points \((t, x(t))\) and \((t + k(t)\varphi(t), y(t + k(t)\varphi(t)))\) on the graphs of the solutions \(x\) and \(y\) because
\[
\text{dist} \left( (t, x(t)), (t + k(t)\varphi(t), y(t + k(t)\varphi(t))) \right) = |k(t)| \sqrt{\varphi^2(t) + \psi^2(t)} = |k(t)|.
\]
By the specification \( v(t) = (\varphi(t), \psi(t)) = (0, 1) \) we get the well-known Lipschitz condition. The specification \( v(t) = (\varphi(t), \psi(t)) = (1, 0) \) yields the result by Mortici cited above. The latter case contains the following special uniqueness criterion which is given in [7]. It was already known by Peano.

**Corollary 3.1.** If \( f : \mathbb{R} \to \mathbb{R}^+ \) is continuous and positive then the equation \( \dot{x} = f(x) \) has uniqueness, i.e. exactly one solution passes through every point of \( \mathbb{R}^2 \).

Finally, the choice \( v(t) = (\varphi(t), \psi(t)) = (d_t, d_x) \) turns our result into the following criterion published in German by Stettner and Nowak [9].

**Theorem 3.2.** Let \( D \) be an open neighborhood of the point \( (t_0, x_0) \) and \( f : D \to \mathbb{R} \) be continuous on \( D \). Let \( d_t, d_x \) be real numbers such that

1) \( d_t^2 + d_x^2 > 0 \),
2) \( d_x \neq f(t, x) d_t \) on \( D \),
3) for a constant \( L \geq 0 \) and every \( k \in \mathbb{R} \) the inequality

\[
|f(t, x) - f(t + kd_t, x + kd_x)| \leq L|k|
\]

is satisfied whenever the arguments of \( f \) are in \( D \).

Then (1.1) has at most one solution.

Now we illustrate the advantage of Theorem 2.1.

**Example 1.** Consider the initial value problem

\[
\frac{dx}{dt} = f(t, x), \quad x(0) = 0,
\]

where

\[
f(t, x) := \begin{cases} 
1 + x, & x < t^2, \\
1 + x + \sqrt{x - t^2}, & x \geq t^2.
\end{cases}
\]

It is easy to check that \( f \) is not Lipschitz continuous with respect to \( x \) in any neighborhood of \((0, 0)\), and the problem cannot be treated by Theorem 3.2 using a constant vector \( v = (d_t, d_x) \). Nevertheless, problem (3.1) is locally unique which can be shown by Theorem 2.1 using the vector \( v(t) = (\varphi(t), \psi(t)) = (1, 2t) \). As \( 0 = \psi(0) \neq f(0, 0) \varphi(0) = 1 \), assumption (i) is fulfilled. We briefly explain that assumption (ii) also holds on an arbitrary open and bounded neighbourhood \( D \subset \mathbb{R} \times \mathbb{R} \) of \((0, 0)\). Let \( M_1 := \sup\{|t| : (t, x) \in D\} < \infty \) and \( L := 2M_1 + 1 \). Consider the theoretically possible cases

\[
\alpha) \quad x < t^2 \land x + 2tk < (t + k)^2, \\
\beta) \quad x < t^2 \land x + 2tk \geq (t + k)^2, \\
\gamma) \quad x \geq t^2 \land x + 2tk < (t + k)^2, \\
\delta) \quad x \geq t^2 \land x + 2tk \geq (t + k)^2,
\]

and note that \( \beta) \) is impossible. Then condition (2) of the form

\[
|f(t, x) - f(t + k, x + 2tk)| \leq L|k|
\]
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is also fulfilled, since in the case $\alpha$

$$|f(t, x) - f(t + k, x + 2tk)| = |1 + x - (1 + x + 2tk)| = 2|t||k| \leq 2M_1|k| \leq L|k|,$$

in the case $\gamma), regarding that $\sqrt{x - t^2} < |k|,

$$|f(t, x) - f(t + k, x + 2tk)| = |1 + x + \sqrt{x - t^2} - (1 + x + 2tk)| \leq |k| + 2|t||k| \leq |k| + 2M_1|k| = L|k|$$

and in the case $\delta), regarding that $\sqrt{x - t^2} \geq |k|,

$$|f(t, x) - f(t + k, x + 2tk)|$$

$$= \left| 1 + x + \sqrt{x - t^2} - \left( 1 + x + 2tk + \sqrt{x + 2tk - (t + k)^2} \right) \right|$$

$$\leq 2|t||k| + \sqrt{x - t^2} - \sqrt{x - t^2 - k^2} \leq 2M_1|k| + \frac{k^2}{\sqrt{x - t^2 + \sqrt{x - t^2 - k^2}}}$$

$$\leq 2M_1|k| + \frac{k^2}{\sqrt{x - t^2}} \leq 2M_1|k| + \frac{k^2}{k} = 2M_1|k| + |k| = L|k|,$$

where without loss of generality we can assume $k \neq 0$.

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