## MATH 63CM HOMEWORK 1

1. Find a smooth function  $F : \mathbf{R} \to \mathbf{R}$  with the following property. If  $x : (a, b) \to \mathbf{R}$ is a solution of x'(t) = F(x(t)), then  $a > -\infty$  and  $b < \infty$ .

2. Let  $F: \mathbf{R}^N \to \mathbf{R}^N$  be a locally Lipschitz vectorial such that

$$\frac{|F(p)|}{1+|p|} \le C < \infty$$

for all p. Prove that for each  $x_0 \in \mathbf{R}^N$ , there is a solution  $x : [0, \infty) \to \mathbf{R}^N$  of the initial value problem

$$x'(t) = F(x(t)),$$
  
$$x(0) = x_0.$$

3. Suppose  $F: U \subset \mathbf{R}^d \mapsto \mathbf{R}^N$  is locally Lipschitz, i.e., that for every  $p \in U$ , there is an r > 0 and  $C < \infty$  such that

$$x,y\in U\cap \mathbf{B}(p,r)\implies |F(x)-F(y)|\leq C|x-y|.$$

Suppose that K is a compact subset of U. Prove that F|K is Lipschitz, i.e., that there is an  $L < \infty$  such that

$$x, y \in K \implies |F(x) - F(y)| \le L|x - y|.$$

4. Suppose that  $x_i : I \subset \mathbf{R} \to \mathbf{R}^3$  (i = 1, ..., n) are functions such that  $x_i(t) \neq i$  $x_i(t)$  for all  $i \neq j$  and  $t \in I$ , and that

$$m_i x_i''(t) = \sum_{j \neq i} F_{ij}(x_i(t), x_j(t))$$

where

$$F_{ij}: \{(p,q) \in \mathbf{R}^3 \times \mathbf{R}^3 : p \neq q\} \to \mathbf{R}^3$$

are smooth functions such that

(\*) 
$$F_{ij}(p,q) \equiv -F_{ji}(q,p).$$

- (a) Prove that the total momentum  $\sum_i m_i x'_i(t)$  is constant. (b) Suppose (in addition to (\*)) that  $F_{ij}(p,q)$  is a scalar multiple of p-q for all pand q. Prove that the total angular momentum

$$\sum m_i x_i(t) \times x_i'(t)$$

is constant.

(c) Suppose that  $F_{ij}(p,q) = \phi'_{ij}(|p-q|) \frac{q-p}{|q-p|}$  for some smooth function  $\phi_{ij}$ : (0,  $\infty$ )  $\rightarrow \mathbf{R}$  with  $\phi_{ij} = \phi_{ji}$ . Prove that the total energy

$$\sum_{i} \left( \frac{1}{2} m_i |x'_i|^2 + \frac{1}{2} \sum_{j \neq i} \phi_{ij} (|x_i - x_j|) \right)$$

(or, equivalently,  $\sum_{i=1}^{j} \frac{1}{2} m_i |x'_i|^2 + \sum_{i < j} \phi_{ij}(|x_i - x_j|)$ ) is constant.

5. Define  $F : \mathbf{R} \to \mathbf{R}$  by

$$F(x) = \begin{cases} -x \log(|x|) & \text{if } x \neq 0, \\ 0 & \text{if } x = 0. \end{cases}$$

Note that  $x(t) \equiv 0$  is a solution of the initial value problem

$$\begin{aligned} x'(t) &= F(x(t)), \\ x(0) &= 0. \end{aligned}$$

Show that it is the unique solution. [Note: F is **not** Locally Lipschitz, so we cannot just apply the standard uniqueness theorem.]

**Hint**: Suppose to the contrary that there is a solution on some interval I containing 0 such that x(0) = 0 and  $x(T) \neq 0$  for some  $T \in I$ . Let  $t_0$  be the time closest to T such that  $x(t_0) = 0$ . Now consider the solution  $x(\cdot)$  on  $(t_0, T]$  (if  $t_0 < T$ ) or on  $[T, t_0)$  (IF  $t_0 > T$ ).

- 6. Brendle problem 1.1.
- 7. Brendle problem 1.2.
- 8. Brendle problem 1.3.
- 9. Brendle problem 1.5