A UNIQUENESS THEOREM FOR ORDINARY DIFFERENTIAL EQUATIONS INVOLVING SMOOTH FUNCTIONS

L. MARKUS¹

In recent years Zygmund [2] has revived interest in a class of continuous real-valued functions of real variables described by a restriction on the second difference rather than on the first difference as in the more common Lipschitz conditions. The function class, called uniformly "smooth" (or class Λ^*) by Zygmund [2, p. 47], contains Lip 1 but is contained in Lip α for every $\alpha < 1$. Smooth functions play an important role in the theory of trigonometric approximation where they, rather than Lip 1, appear to be the natural limiting class of Lip α as α approaches 1.

We here point out that, for ordinary differential equations involving smooth functions, there exists a unique solution through each initial point. This theorem generalizes the classical Lipschitz uniqueness theorem, see [1, p. 98], but is actually a direct consequence of Osgood's uniqueness theorem, see [1, p. 100].

THEOREM. *Let $S: dy/dx = f(x, y)$, where $f(x, y)$ is continuous in an open plane set R and suppose for each point $(x_0, y_0) \in R$ there exists a neighborhood $N(x_0, y_0) \subset R$ and a constant $k > 0$ such that*

$$|f(x, y + h) + f(x, y - h) - 2f(x, y)| \leq kh$$

for $(x, y) \in N(x_0, y_0)$ and all small $h > 0$. Then there exists a unique solution $y(x; x_0, y_0)$ of S with $y(x_0; x_0, y_0) = y_0$ and $\partial y(x; x_0, y_0)/\partial x$ is defined and continuous in an open set of 3-space.

PROOF. By a slight modification of Zygmund's proof [2, p. 52] we obtain $|f(x, y + h) - f(x, y)| < k_1 h \log 1/h$ for all $(x, y) \in N(x_0, y_0)$, $k_1 > 0$, and all small $h > 0$. But since $\int_{0+} dh/(h \log 1/h) = \infty$, Osgood's theorem yields the conclusions of the theorem.

BIBLIOGRAPHY

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2. A. Zygmund, *Smooth functions*, Duke Math. J. vol. 12 (1945) pp. 47-76.

HARVARD UNIVERSITY

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