

# *Contents*

<i>Foreword to the Classics Edition</i>	xv
<i>Preface to the First Edition</i>	xvii
<i>Preface to the Second Edition</i>	xviii
<i>Errata</i>	xix
<b>I. Preliminaries . . . . .</b>	<b>1</b>
1. Preliminaries, 1	
2. Basic theorems, 2	
3. Smooth approximations, 6	
4. Change of integration variables, 7	
Notes, 7	
<b>II. Existence . . . . .</b>	<b>8</b>
1. The Picard-Lindelöf theorem, 8	
2. Peano's existence theorem, 10	
3. Extension theorem, 12	
4. H. Kneser's theorem, 15	
5. Example of nonuniqueness, 18	
Notes, 23	
<b>III. Differential inequalities and uniqueness . . . . .</b>	<b>24</b>
1. Gronwall's inequality, 24	
2. Maximal and minimal solutions, 25	
3. Right derivatives, 26	
4. Differential inequalities, 26	
5. A theorem of Wintner, 29	
6. Uniqueness theorems, 31	
7. van Kampen's uniqueness theorem, 35	
8. Egress points and Lyapunov functions, 37	
9. Successive approximations, 40	
Notes, 44	
<b>IV. Linear differential equations . . . . .</b>	<b>45</b>
1. Linear systems, 45	
2. Variation of constants, 48	
3. Reductions to smaller systems, 49	
4. Basic inequalities, 54	
5. Constant coefficients, 57	
6. Floquet theory, 60	

7. Adjoint systems, 62
8. Higher order linear equations, 63
9. Remarks on changes of variables, 68

## APPENDIX. ANALYTIC LINEAR EQUATIONS, 70

10. Fundamental matrices, 70
  11. Simple singularities, 73
  12. Higher order equations, 84
  13. A nonsimple singularity, 87
- Notes, 91

## V. Dependence on initial conditions and parameters . . . . . 93

1. Preliminaries, 93
  2. Continuity, 94
  3. Differentiability, 95
  4. Higher order differentiability, 100
  5. Exterior derivatives, 101
  6. Another differentiability theorem, 104
  7.  $S$ - and  $L$ -Lipschitz continuity, 107
  8. Uniqueness theorem, 109
  9. A lemma, 110
  10. Proof of Theorem 8.1, 111
  11. Proof of Theorem 6.1, 113
  12. First integrals, 114
- Notes, 116

## VI. Total and partial differential equations . . . . . 117

### PART I. A THEOREM OF FROBENIUS, 117

1. Total differential equations, 117
2. Algebra of exterior forms, 120
3. A theorem of Frobenius, 122
4. Proof of Theorem 3.1, 124
5. Proof of Lemma 3.1, 127
6. The system (1.1), 128

### PART II. CAUCHY'S METHOD OF CHARACTERISTICS, 131

7. A nonlinear partial differential equation, 131
  8. Characteristics, 135
  9. Existence and uniqueness theorem, 137
  10. Haar's lemma and uniqueness, 139
- Notes, 142

<b>VII. The Poincaré-Bendixson theory</b>	<b>144</b>
1. Autonomous systems, 144	
2. Umlaufsatz, 146	
3. Index of a stationary point, 149	
4. The Poincaré-Bendixson theorem, 151	
5. Stability of periodic solutions, 156	
6. Rotation points, 158	
7. Foci, nodes, and saddle points, 160	
8. Sectors, 161	
9. The general stationary point, 166	
10. A second order equation, 174	

**APPENDIX. POINCARÉ-BENDIXSON THEORY ON 2-MANIFOLDS, 182**

11. Preliminaries, 182	
12. Analogue of the Poincaré-Bendixson theorem, 185	
13. Flow on a closed curve, 190	
14. Flow on a torus, 195	
Notes, 201	

<b>VIII. Plane stationary points</b>	<b>202</b>
1. Existence theorems, 202	
2. Characteristic directions, 209	
3. Perturbed linear systems, 212	
4. More general stationary point, 220	
Notes, 227	

<b>IX. Invariant manifolds and linearizations</b>	<b>228</b>
1. Invariant manifolds, 228	
2. The maps $T^t$ , 231	
3. Modification of $F(\xi)$ , 232	
4. Normalizations, 233	
5. Invariant manifolds of a map, 234	
6. Existence of invariant manifolds, 242	
7. Linearizations, 244	
8. Linearization of a map, 245	
9. Proof of Theorem 7.1, 250	
10. Periodic solution, 251	
11. Limit cycles, 253	

**APPENDIX. SMOOTH EQUIVALENCE MAPS, 256**

12. Smooth linearizations, 256	
13. Proof of Lemma 12.1, 259	
14. Proof of Theorem 12.2, 261	

**APPENDIX. SMOOTHNESS OF STABLE MANIFOLDS, 271**

Notes, 271 L

**X. Perturbed linear systems . . . . .**

1. The case  $E = 0$ , 273
2. A topological principle, 278
3. A theorem of Wazewski, 280
4. Preliminary lemmas, 283
5. Proof of Lemma 4.1, 290
6. Proof of Lemma 4.2, 291
7. Proof of Lemma 4.3, 292
8. Asymptotic integrations. Logarithmic scale, 294
9. Proof of Theorem 8.2, 297
10. Proof of Theorem 8.3, 299
11. Logarithmic scale (continued), 300
12. Proof of Theorem 11.2, 303
13. Asymptotic integration, 304
14. Proof of Theorem 13.1, 307
15. Proof of Theorem 13.2, 310
16. Corollaries and refinements, 311
17. Linear higher order equations, 314
- Notes, 320

**XI. Linear second order equations . . . . .**

1. Preliminaries, 322
2. Basic facts, 325
3. Theorems of Sturm, 333
4. Sturm-Liouville boundary value problems, 337
5. Number of zeros, 344
6. Nonoscillatory equations and principal solutions, 350
7. Nonoscillation theorems, 362
8. Asymptotic integrations. Elliptic cases, 369
9. Asymptotic integrations. Nonelliptic cases, 375

**APPENDIX. DISCONJUGATE SYSTEMS, 384**

10. Disconjugate systems, 384
11. Generalizations, 396
- Notes, 401

**XII. Use of implicit function and fixed point theorems . . . . .****PART I. PERIODIC SOLUTIONS, 407**

1. Linear equations, 407
2. Nonlinear problems, 412

## PART II. SECOND ORDER BOUNDARY VALUE PROBLEMS, 418

3. Linear problems, 418
4. Nonlinear problems, 422
5. A priori bounds, 428

## PART III. GENERAL THEORY, 435

6. Basic facts, 435
7. Green's functions, 439
8. Nonlinear equations, 441
9. Asymptotic integration, 445
- Notes, 447

## XIII. Dichotomies for solutions of linear equations . . . . . 450

### PART I. GENERAL THEORY, 451

1. Notations and definitions, 451
2. Preliminary lemmas, 455
3. The operator  $T$ , 461
4. Slices of  $\|Py(t)\|$ , 465
5. Estimates for  $\|y(t)\|$ , 470
6. Applications to first order systems, 474
7. Applications to higher order systems, 478
8.  $P(B, D)$ -manifolds, 483

### PART II. ADJOINT EQUATIONS, 484

9. Associate spaces, 484
10. The operator  $T'$ , 486
11. Individual dichotomies, 486
12.  $P'$ -admissible spaces for  $T'$ , 490
13. Applications to differential equations, 493
14. Existence of  $PD$ -solutions, 497
- Notes, 498

## XIV. Miscellany on monotony . . . . . 500

### PART I. MONOTONE SOLUTIONS, 500

1. Small and large solutions, 500
2. Monotone solutions, 506
3. Second order linear equations, 510
4. Second order linear equations (continuation), 515

## PART II. A PROBLEM IN BOUNDARY LAYER THEORY, 519

5. The problem, 519
6. The case  $\lambda > 0$ , 520
7. The case  $\lambda < 0$ , 525
8. The case  $\lambda = 0$ , 531
9. Asymptotic behavior, 534

## PART III. GLOBAL ASYMPTOTIC STABILITY, 537

10. Global asymptotic stability, 537
  11. Lyapunov functions, 539
  12. Nonconstant  $G$ , 540
  13. On Corollary 11.2, 545
  14. On " $J(y)x \cdot x \leq 0$  if  $x \cdot f(y) = 0$ ", 548
  15. Proof of Theorem 14.2, 550
  16. Proof of Theorem 14.1, 554
- Notes, 554

## HINTS FOR EXERCISES, 557

## REFERENCES, 581

## INDEX, 607