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A solution defined on all of \mathbb{R} is called a global solution. A general solution of an n th-order equation is a solution containing n arbitrary independent constants of integration. A valuable but little-known work on the subject is that of Houtain Darboux starting in was a leader in the theory, and in the geometric interpretation of these solutions he opened a field worked by various writers, notable ones being Casorati and Cayley. To the latter is due the theory of singular solutions of differential equations of the first order as accepted circa Reduction to quadratures[edit] The primitive attempt in dealing with differential equations had in view a reduction to quadratures. As it had been the hope of eighteenth-century algebraists to find a method for solving the general equation of the n th degree, so it was the hope of analysts to find a general method for integrating any differential equation. Gauss showed, however, that the differential equation meets its limitations very soon unless complex numbers are introduced. Hence, analysts began to substitute the study of functions, thus opening a new and fertile field. Cauchy was the first to appreciate the importance of this view. Thereafter, the real question was to be not whether a solution is possible by means of known functions or their integrals but whether a given differential equation suffices for the definition of a function of the independent variable or variables, and, if so, what are the characteristic properties of this function. Collet was a prominent contributor beginning in , although his method for integrating a non-linear system was communicated to Bertrand in Clebsch attacked the theory along lines parallel to those followed in his theory of Abelian integrals. He showed that the integration theories of the older mathematicians can, by the introduction of what are now called Lie groups , be referred to a common source, and that ordinary differential equations that admit the same infinitesimal transformations present comparable difficulties of integration. He also emphasized the subject of transformations of contact. The theory has applications to both ordinary and partial differential equations. Symmetry methods have been recognized to study differential equations, arising in mathematics, physics, engineering, and many other disciplines. Sturmâ€™Liouville theory Sturmâ€™Liouville theory is a theory of a special type of second order linear ordinary differential equations. Their solutions are based on eigenvalues and corresponding eigenfunctions of linear operators defined in terms of second-order homogeneous linear equations. Liouville , who studied such problems in the mids. The interesting fact about regular SLPs is that they have an infinite number of eigenvalues, and the corresponding eigenfunctions form a complete, orthogonal set, which makes orthogonal expansions possible. This is a key idea in applied mathematics, physics, and engineering. Existence and uniqueness of solutions[edit] There are several theorems that establish existence and uniqueness of solutions to initial value problems involving ODEs both locally and globally. The two main theorems are Theorem.

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