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assume that f and the partial derivative of f with respect to y are continuous functions in a rectangle. $R = \{ (x,y): a < x < b, c < y < d \}$ that contains the point (x_0, y_0) . Then the initial value problem has a unique solution $\phi(x)$ in some interval $x_0 - \delta < x < x_0 + \delta$, where δ is a positive number."

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