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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  $\delta$  is a positive number."

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