



INVESTMENTS IN EDUCATION DEVELOPMENT

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# Analysis of **Singular** BVPs in ODEs

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Vector case – variable coefficient matrix

*Existence and uniqueness of continuous solutions*

General systems – BVPs

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A1. IVP: For all  $\lambda$  either  $\sigma < 0$  or  $\lambda = 0$ .

A2. TVP: For all  $\lambda$  either  $\sigma > 0$  or  $\lambda = 0$ . For  $\lambda = 0$  the associated invariant subspace is the eigenspace of  $M$ .

# General systems - IVPs

Consider the system

$$z'(t) = \frac{M}{t}z(t) + f(t), \quad t \in (0, 1].$$

Lemma: Let A1 hold and  $z \in C$  be a solution of the above system. Then

$$Qz(0) = 0, \quad Rz(0) = R\gamma \Leftrightarrow Mz(0) = 0.$$

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$$Qz(0) = 0, \quad Rz(0) = R\gamma \Leftrightarrow Mz(0) = 0.$$

This result means that the requirement  $z \in C[0, 1]$  is equivalent to  $\text{rank}(Q) = n - \text{rank}(R) = n - r$  homogeneous initial conditions  $z$  must satisfy.

# General systems - IVPs

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$$z'(t) = \frac{M}{t}z(t) + f(t), \quad Qz(0) = 0, \quad B_0z(0) = \beta.$$

Lemma: Let A1 hold and let the  $r \times r$  matrix  $B_0\tilde{R}$  be nonsingular. Then for every  $f \in C^p[0, 1]$ ,  $p \geq 0$ , and any vector  $\beta \in \mathbb{R}^r$ , there is a unique solution  $z \in C^{p+1}[0, 1]$  of the above IVP and it has the form

$$z(t) = \tilde{R}(B_0\tilde{R})^{-1}\beta + t \int_0^1 s^{-M} f(st) ds.$$

# General systems - TVPs

Consider the system

$$z'(t) = \frac{M}{t}z(t) + f(t), \quad t \in (0, 1].$$

Lemma: Let A2 hold and let  $z$  be a solution of the above system. Then  $z \in C[0, 1]$  and

$$Sz(0) = 0.$$

# General systems - TVPs

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This result means that the smoothness requirement  $z \in C[0, 1]$  is satisfied by any solution.



# General systems - TVPs

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$$z'(t) = \frac{M}{t} z(t) + f(t), \quad B_1 z(1) = \beta.$$

Lemma: Let A2 hold and let the  $n \times n$  matrix  $B_1$  be nonsingular. Then for every  $f \in C^p[0, 1]$ ,  $p \geq 0$ , and any vector  $\beta \in \mathbb{R}^n$ , there is a unique solution  $z \in C[0, 1] \cap C^{p+1}(0, 1]$  of the above TVP. This solution is given by

$$z(t) = t^M B_1^{-1} \beta + t^M \int_1^t s^{-M} f(s) ds.$$

# General systems - BVPs

Consider the BVP

$$z'(t) = \frac{M}{t}z(t) + f(t), \quad Qz(0) = 0, \quad Sz(1) = S\gamma, \quad Rz(0) = R\gamma.$$

# General systems - BVPs

Consider the BVP

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Lemma: For every  $f \in C[0, 1]$  and every  $\gamma \in \mathbb{R}^n$  there exists a unique solution  $z \in C[0, 1]$  of the above BVP. This solution has the form (T1.20-T1.21)

$$z(t) = t^M (S + R)\gamma + (Kf)(t) = t^M P\gamma + (Kf)(t),$$

where  $K : C[0, 1] \rightarrow C[0, 1]$ ,

$$(Kf)(t) = tQ \int_0^1 s^{-M} f(ts) ds + t^M S \int_1^t s^{-M} f(s) ds + tR \int_0^1 s^{-M} f(ts) ds.$$

# General systems - Example1

Solve

$$y'(t) = \frac{M}{t}y(t) + f(t), \quad t \in (0, 1], \quad B_0y(1) = \beta, \quad B_0 \in \mathbb{R}^{2 \times 3},$$

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with

$$M := \begin{pmatrix} 3 & 3 & -12 \\ -32 & -32 & 124 \\ -8 & -8 & 31 \end{pmatrix}, \quad f(t) := 20 \sin(5t) \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix},$$

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and

$$B_0 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}, \quad \beta = \begin{pmatrix} 4 - 4 \cos(5) + 1 \\ -4 + 4 \cos(5) - 1 \end{pmatrix}.$$

## General systems - Example2

Calculate eigenvalues and eigenvectors of  $M$ :

$$\lambda_1 = 0, \lambda_2 = -1, \lambda_3 = 3, \quad v_1 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, v_2 = \begin{pmatrix} 0 \\ 4 \\ 1 \end{pmatrix}, v_3 = \begin{pmatrix} -1 \\ 8 \\ 2 \end{pmatrix}.$$



## General systems - Example2

Calculate eigenvalues and eigenvectors of  $M$ :

$$\lambda_1 = 0, \lambda_2 = -1, \lambda_3 = 3, \quad v_1 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, \quad v_2 = \begin{pmatrix} 0 \\ 4 \\ 1 \end{pmatrix}, \quad v_3 = \begin{pmatrix} -1 \\ 8 \\ 2 \end{pmatrix}.$$

Therefore,  $M = EJE^{-1}$  with

$$J = \begin{pmatrix} 0 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 3 \end{pmatrix},$$

$$E = \begin{pmatrix} v_1, v_2, v_3 \end{pmatrix} = \begin{pmatrix} -1 & 0 & -1 \\ 1 & 4 & 8 \\ 0 & 1 & 2 \end{pmatrix}, \quad E^{-1} = \begin{pmatrix} 0 & 1 & -4 \\ 2 & 2 & -7 \\ -1 & -1 & 4 \end{pmatrix}.$$

# General systems - Example3

Construct the projections  $R$ ,  $Q$  and  $S$ . It holds

$$Rv_1 = v_1, \quad Rv_2 = 0, \quad Rv_3 = 0,$$

$$Qv_1 = 0, \quad Qv_2 = v_2, \quad Qv_3 = 0,$$

$$Sv_1 = 0, \quad Sv_2 = 0, \quad Sv_3 = v_3.$$

# General systems - Example3

Construct the projections  $R$ ,  $Q$  and  $S$ . It holds

$$Rv_1 = v_1, \quad Rv_2 = 0, \quad Rv_3 = 0,$$

$$Qv_1 = 0, \quad Qv_2 = v_2, \quad Qv_3 = 0,$$

$$Sv_1 = 0, \quad Sv_2 = 0, \quad Sv_3 = v_3.$$

Therefore,

$$R = \begin{pmatrix} 0 & -1 & 4 \\ 0 & 1 & -4 \\ 0 & 0 & 0 \end{pmatrix}, \quad Q = \begin{pmatrix} 0 & 0 & 0 \\ 8 & 8 & -28 \\ 2 & 2 & -7 \end{pmatrix}, \quad S = \begin{pmatrix} 1 & 1 & -4 \\ -8 & -8 & 32 \\ -2 & -2 & 8 \end{pmatrix}.$$

# General systems - Example4

Construct the solution according to,

$$z(t) = t^M P\gamma + (Kf)(t),$$

where

$$\begin{aligned} (Kf)(t) = & tQ \int_0^1 s^{-M} f(ts) ds \\ & + t^M S \int_1^t s^{-M} f(s) ds \\ & + tR \int_0^1 s^{-M} f(ts) ds. \end{aligned}$$

# General systems - Example5

General solution of the homogeneous problem:

$$t^M = t^{EJE^{-1}} = Et^J E^{-1} = Et \begin{pmatrix} 0 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 3 \end{pmatrix} E^{-1} \Rightarrow$$

$$t^M = E \begin{pmatrix} 0 & 0 & 0 \\ 0 & \frac{1}{t} & 0 \\ 0 & 0 & t^3 \end{pmatrix} E^{-1}, \quad t^{-M} = E \begin{pmatrix} 0 & 0 & 0 \\ 0 & t & 0 \\ 0 & 0 & \frac{1}{t^3} \end{pmatrix} E^{-1}.$$

# General systems - Example6

General solution of the homogeneous problem:

$$\Phi(t) = t^M P = E \underbrace{\begin{pmatrix} 0 & 0 & 0 \\ 0 & \frac{1}{t} & 0 \\ 0 & 0 & t^3 \end{pmatrix}}_{t^M} E^{-1} \left( \underbrace{\begin{pmatrix} 0 & -1 & 4 \\ 0 & 1 & -4 \\ 0 & 0 & 0 \end{pmatrix}}_R + \underbrace{\begin{pmatrix} 1 & 1 & -4 \\ -8 & -8 & 32 \\ -2 & -2 & 8 \end{pmatrix}}_S \right) =$$

$$\begin{pmatrix} t^3 & -1 + t^3 & 4 - 4t^3 \\ \frac{8}{t} - 8t^3 & 1 + \frac{8}{t} - 8t^3 & -4 - \frac{28}{t} + 32t^3 \\ \frac{2}{t} - 2t^3 & \frac{2}{t} - 2t^3 & -\frac{7}{t} + 8t^3 \end{pmatrix} \underbrace{\begin{pmatrix} 1 & 0 & 0 \\ -8 & -7 & 28 \\ -2 & -2 & 8 \end{pmatrix}}_{P, \text{rank}(P)=2} =$$

$$\begin{pmatrix} t^3 & -1 + t^3 & 4 - 4t^3 \\ -8t^3 & 1 - 8t^3 & -4 + 32t^3 \\ -2t^3 & -2t^3 & 8t^3 \end{pmatrix} \Rightarrow \Phi(1) = t^M P|_{t=1} = P.$$

# General systems - Example7

Particular solution of the inhomogeneous problem – contribution  $Q$ :

$$tQ \int_0^1 s^{-M} f(ts) ds =$$

$$tQ \int_0^1 E \begin{pmatrix} 0 & 0 & 0 \\ 0 & s & 0 \\ 0 & 0 & \frac{1}{s^3} \end{pmatrix} E^{-1} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} 20 \sin(5ts) ds = 0,$$

since

$$E s^{-J} E^{-1} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} \dots \text{eigenvector of } \lambda_1 = 0.$$

# General systems - Example8

Particular solution of the inhomogeneous problem – contribution  $S$ :

$$t^M S \int_1^t s^{-M} f(s) ds =$$

$$t^M S \int_1^t E \begin{pmatrix} 0 & 0 & 0 \\ 0 & s & 0 \\ 0 & 0 & \frac{1}{s^3} \end{pmatrix} E^{-1} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} 20 \sin(5s) ds = 0,$$

since

$$E s^{-J} E^{-1} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} \dots \text{eigenvector of } \lambda_1 = 0.$$



# General systems - Example9

Particular solution of the inhomogeneous problem – contribution  $R$ :

$$tR \int_0^1 s^{-M} f(ts) ds =$$

$$tR \int_0^1 E \begin{pmatrix} 0 & 0 & 0 \\ 0 & s & 0 \\ 0 & 0 & \frac{1}{s^3} \end{pmatrix} E^{-1} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} 20 \sin(5ts) ds = \begin{pmatrix} 4 - 4 \cos(5t) \\ -4 + 4 \cos(5t) \\ 0 \end{pmatrix}$$

since

$$REs^{-J}E^{-1} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} \dots \text{eigenvector of } \lambda_1 = 0.$$

# General systems - Example 10

General solution of the inhomogeneous problem:

$$z(t) = t^M P(P\gamma) + (Kf)(t) = \begin{pmatrix} t^3 & -1 + t^3 & 4 - 4t^3 \\ -8t^3 & 1 - 8t^3 & -4 + 32t^3 \\ -2t^3 & -2t^3 & 8t^3 \end{pmatrix} (P\gamma) + \begin{pmatrix} 4 - 4\cos(5t) \\ -4 + 4\cos(5t) \\ 0 \end{pmatrix},$$

where  $\gamma \in \mathbb{R}^3$ . Note that

$$P\gamma = \begin{pmatrix} 1 & 0 & 0 \\ -8 & -7 & 28 \\ -2 & -2 & 8 \end{pmatrix} \begin{pmatrix} \gamma_1 \\ \gamma_2 \\ \gamma_3 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ -8 & -7 \\ -2 & -2 \end{pmatrix} \begin{pmatrix} \eta_1 \\ \eta_2 \end{pmatrix} = \tilde{P}\eta,$$

where  $\eta_1 = \gamma_1$ ,  $\eta_2 = \gamma_2 - 4\gamma_3$ .

# General systems - Example 11

Boundary conditions:

$$z(t) = \underbrace{\begin{pmatrix} t^3 & -1 + t^3 & 4 - 4t^3 \\ -8t^3 & 1 - 8t^3 & -4 + 32t^3 \\ -2t^3 & -2t^3 & 8t^3 \end{pmatrix}}_{t^M P} \underbrace{\begin{pmatrix} 1 & 0 \\ -8 & -7 \\ -2 & -2 \end{pmatrix}}_{\tilde{P}} \begin{pmatrix} \eta_1 \\ \eta_2 \end{pmatrix} + \begin{pmatrix} 4 - 4 \cos(5t) \\ -4 + 4 \cos(5t) \\ 0 \end{pmatrix},$$

where  $\eta \in \mathbb{R}^2$ . Then, it follows from  $B_0 z(1) = \beta$ ,

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ -8 & -7 \\ -2 & -2 \end{pmatrix} \begin{pmatrix} \eta_1 \\ \eta_2 \end{pmatrix} + \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 4 - 4 \cos(5) \\ -4 + 4 \cos(5) \\ 0 \end{pmatrix} = \beta$$

$$\Rightarrow \begin{pmatrix} 1 & 0 \\ -8 & -7 \end{pmatrix} \begin{pmatrix} \eta_1 \\ \eta_2 \end{pmatrix} + \begin{pmatrix} 4 - 4 \cos(5) \\ -4 + 4 \cos(5) \end{pmatrix} = \begin{pmatrix} 4 - 4 \cos(5) + 1 \\ -4 + 4 \cos(5) - 1 \end{pmatrix}$$

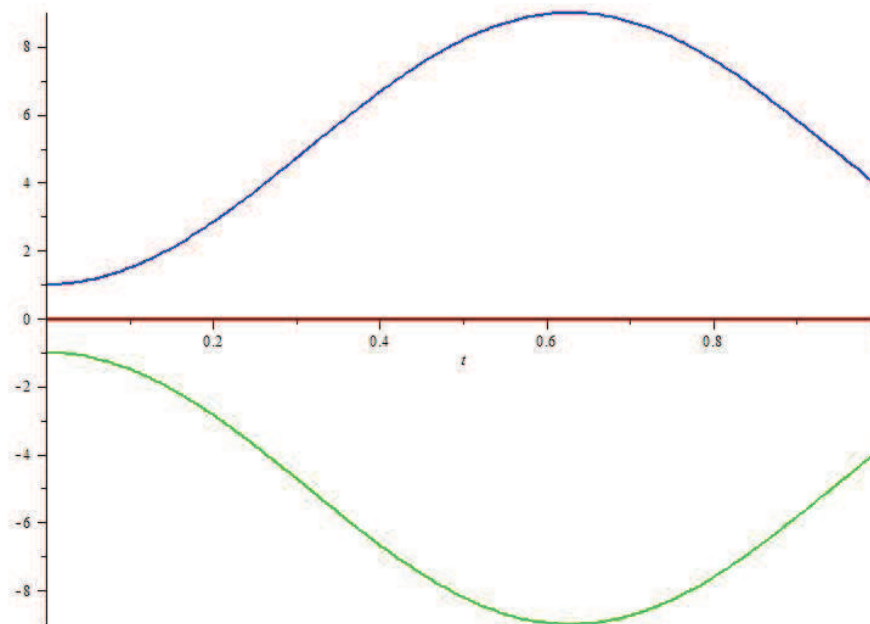
$$\Rightarrow \begin{pmatrix} 1 & 0 \\ -8 & -7 \end{pmatrix} \begin{pmatrix} \eta_1 \\ \eta_2 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix} \Rightarrow \eta_1 = 1, \quad \eta_2 = -1.$$

# General systems - Example12

The solution reads:

$$z(t) = (t^M P)\tilde{P} \begin{pmatrix} 1 \\ -1 \end{pmatrix} + (Kf)(t) = \begin{pmatrix} 5 - 4 \cos(5t) \\ -5 + 4 \cos(5t) \\ 0 \end{pmatrix}.$$

$$z_1(t) = 5 - 4 \cos(5t), \quad z_2(t) = -5 + 4 \cos(5t), \quad z_3(t) = 0$$



# General systems - BVPs

Consider the BVP

$$z'(t) = \frac{M}{t} z(t) + f(t), \quad Qz(0) = 0, \quad B_0 z(0) + B_1 z(1) = \beta.$$

# General systems - BVPs

Consider the BVP

$$z'(t) = \frac{M}{t}z(t) + f(t), \quad Qz(0) = 0, \quad B_0z(0) + B_1z(1) = \beta.$$

Lemma: Let  $\tilde{P} \in \mathbb{C}^{n \times m}$  be the matrix consisting of the linearly independent columns of  $P$ . Then  $Y(t) = t^M \tilde{P}$  is the unique continuous  $n \times m$  matrix satisfying

$$Y'(t) = \frac{M}{t}Y(t), \quad t \in [0, 1], \quad Y(1) = \tilde{P}.$$

Moreover, there exists a unique solution of the BVP iff for the matrices  $B_0, B_1 \in \mathbb{R}^{m \times n}$  with  $m = \text{rank}(P)$ , and the right hand side  $\beta \in \mathbb{R}^m$ , the  $m \times m$  matrix

$$B_0RY(0) + B_1\tilde{P}$$

is nonsingular.

# Variable coefficient matrix

Recall the BVP for **constant** coefficient matrix  $M$ ,

$$z'(t) = \frac{M}{t}z(t) + f(t), \quad Qz(0) = 0, \quad Sz(1) = S\gamma, \quad Rz(0) = R\gamma$$

with the solution

$$z(t) = t^M(S + R)\gamma + (Kf)(t) = t^M P\gamma + (Kf)(t),$$

where  $K : C[0, 1] \rightarrow C[0, 1]$ ,

$$(Kf)(t) = tQ \int_0^1 s^{-M} f(ts) ds + t^M S \int_1^t s^{-M} f(s) ds + tR \int_0^1 s^{-M} f(ts) ds.$$

## Variable coefficient matrix

Consider the **variable** coefficient matrix  $M(t) := M + C(t)$ ,

$$z'(t) = \frac{M(t)}{t} z(t) + f(t), \quad Qz(0) = 0, \quad Sz(1) = S\gamma, \quad Rz(0) = R\gamma.$$

Now, we have

$$z'(t) = \frac{M + tC(t)}{t} z(t) + f(t) = \frac{M}{t} z(t) + \underbrace{C(t)z(t) + f(t)}_{f(t,z(t))}$$

with the solution

$$z(t) = t^M P\gamma + (Kf)(t, z(t)), \quad K : C[0, 1] \rightarrow C[0, 1],$$

$$(Kf)(t, z(t)) = tQ \int_0^1 s^{-M} (C(ts)z(ts) + f(ts)) ds + t^M S \int_1^t s^{-M} (C(s)z(s) + f(s)) ds + tR \int_0^1 s^{-M} (C(ts)z(ts) + f(ts)) ds = (KCz)(t) + (Kf)(t).$$



# Banach Fixpoint Theorem

Consider the BVP on  $[0, \delta]$ ,  $\delta < 1$ ,

$$z'(t) = \frac{M(t)}{t}z(t) + f(t), \quad Qz(0) = 0, \quad Sz(\delta) = S\gamma, \quad Rz(0) = R\gamma.$$

# Banach Fixpoint Theorem

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$$z'(t) = \frac{M(t)}{t} z(t) + f(t), \quad Qz(0) = 0, \quad Sz(\delta) = S\gamma, \quad Rz(0) = R\gamma.$$

Study the fixpoint equation  $z = \mathcal{K}z$ , where

$$\mathcal{K}z(t) := \left( \left( \frac{t}{\delta} \right)^M S + t^M R \right) \gamma + (KCz)(t) + (Kf)(t), \quad \mathcal{K} : (C[0, \delta], \|\cdot\|_\delta) \rightarrow (C[0, \delta], \|\cdot\|_\delta),$$

where

$$(Kf)(t, z(t)) = tQ \int_0^1 s^{-M} (C(ts)z(ts) + f(ts)) ds + \left( \frac{t}{\delta} \right)^M S \int_\delta^t \left( \frac{s}{\delta} \right)^{-M} (C(s)z(s) + f(s)) ds + tR \int_0^1 s^{-M} (C(ts)z(ts) + f(ts)) ds.$$

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where

$$(Kf)(t, z(t)) = tQ \int_0^1 s^{-M} (C(ts)z(ts) + f(ts)) ds + \left( \frac{t}{\delta} \right)^M S \int_\delta^t \left( \frac{s}{\delta} \right)^{-M} (C(s)z(s) + f(s)) ds + tR \int_0^1 s^{-M} (C(ts)z(ts) + f(ts)) ds.$$

We show that  $\mathcal{K}$  is a contraction on  $(C[0, \delta], \|\cdot\|_\delta)$ ,

$$\|\mathcal{K}z_1 - \mathcal{K}z_2\|_\delta = \|(KCz_1) - (KCz_2)\|_\delta \leq L\|z_1 - z_2\|_\delta, \quad L < 1.$$

# Banach Fixpoint Theorem

To this aim we have to estimate three integrals on  $[0, \delta]$ ,

$$Q((KCz_1)(t) - (KCz_2)(t)) = tQ \int_0^1 s^{-M} C(ts)(z_1(ts) - z_2(ts)) ds,$$

$$S((KCz_1)(t) - (KCz_2)(t)) = t^M S \int_\delta^t s^{-M} C(s)(z_1(s) - z_2(s)) ds,$$

$$R((KCz_1)(t) - (KCz_2)(t)) = tR \int_0^1 s^{-M} C(ts)(z_1(ts) - z_2(ts)) ds.$$

# Banach Fixpoint Theorem - Projection $Q$

First integral:

$$\|Q((KCz_1) - (KCz_2))\|_\delta = \max_{t \in [0, \delta]} \left| t \int_0^1 Qs^{-M} C(ts) (z_1(ts) - z_2(ts)) ds \right| \leq$$

$$\max_{t \in [0, \delta]} \left\{ t \int_0^1 |Qs^{-M} C(st) (z_1(st) - z_2(st))| ds \right\} \leq$$

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# Banach Fixpoint Theorem - Projection $R$

Second integral:

$$\|R((KCz_1) - (KCz_2))\|_\delta = \max_{t \in [0, \delta]} \left| t \int_0^1 R s^{-M} C(ts) (z_1(ts) - z_2(ts)) ds \right| \leq$$

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# Banach Fixpoint Theorem - Projection $S$

Third integral:

$$\|S((KCz_1) - (KCz_2))\|_\delta = \max_{t \in [0, \delta]} \left| t^M S \int_\delta^t s^{-M} C(s) (z_1(s) - z_2(s)) ds \right| \leq$$

$$\max_{t \in [0, \delta]} \left\{ \int_\delta^t \left| S \left( \frac{t}{s} \right)^M C(s) (z_1(s) - z_2(s)) \right| ds \right\} \leq$$

$$\max_{t \in [0, \delta]} \left\{ \int_\delta^t \left| S \left( \frac{t}{s} \right)^M \right| ds \cdot \max_{s \in [0, t]} |C(s)| \cdot \max_{s \in [0, t]} |z_1(s) - z_2(s)| \right\} \leq$$

$$\underbrace{\delta^\sigma \cdot \text{const} \cdot \|C\|_\delta}_{< \frac{1}{3}, \text{ for } \delta \text{ sufficiently small}} \|z_1 - z_2\|_\delta, \sigma > 0$$

$< \frac{1}{3}$ , for  $\delta$  sufficiently small

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Thank you for your attention!

