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Differential Equations I have two questions about this paper (and the questions might be asked in different forms, but I want an answer for both): Is the limit allowed? If yes, then why the unit step is not allowed, and how is this case handled? I hope the question is clear. A: The 'unit step' is not allowed because it is undefined. It is undefined because it is outside the rectangle defined by the interval $[0,1]$ and the boundary functions \mathbf{f} and \mathbf{g} , and it is in a different order. Differential equations are often defined as a limit of discrete steps as we're approaching the final time t . So what's usually done is define a function $\Delta y(t) = \mathbf{f}(y(t-1)) + \mathbf{g}(y(t))$ and study the limit as the step size goes to 0 of $y(t) = y(t-1) + \Delta y(t)$. If the boundary functions are linear, then we can write $\mathbf{f}(y) = ay$ and $\mathbf{g}(y) = by$. In this case, $\Delta y(t) = a \cdot (y(t-1) - y(t))$ and the limits are given by $\lim_{\Delta y(t) \rightarrow 0} \Delta y(t) = a \cdot \lim_{\Delta y(t) \rightarrow 0} (y(t-1) - y(t)) = 0$ and $\lim_{\Delta y(t) \rightarrow 0} y(t) = y(t-1)$.
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