

Power Laws in Non-Autonomous Systems

Consider a non-autonomous equation $\frac{dx}{dt} = \alpha \frac{x}{t}$.

Integral Solution: $\int \frac{dx}{x} = \alpha \int \frac{dt}{t} \Rightarrow \ln x = \alpha \ln t - \alpha \ln c$

$\therefore x = \left(\frac{t}{c}\right)^\alpha$ When $\alpha < 0$, for $t \rightarrow \infty$, $x \rightarrow 0$ and for $t \rightarrow 0$, $x \rightarrow \infty$.

To prevent this divergence we translate $t \rightarrow t + t_0$.

Hence $T = t + t_0 \Rightarrow dT = dt$. We write an equation as $\frac{dx}{dT} = \alpha \frac{x}{t + t_0}$, which

we transform as $\frac{dx}{dT} = \alpha \frac{x}{T}$. The integral

solution of this equation is $x = \left(\frac{T}{c}\right)^\alpha$, in which when $t \rightarrow 0$ (for $\alpha < 0$), the divergence on x is contained by $x \rightarrow (t_0/c)^\alpha$.

A Nonlinear Generalisation: Consider now

$(t + t_0) \frac{dx}{dt} = \alpha x - bx^{M+1}$, which is a nonlinear, non-autonomous equation.

Substitute $T = t + t_0 \Rightarrow dT = dt$, and $y = x^M$.

\therefore We get, $T \frac{dx}{dT} = \alpha x \left(1 - \frac{x^M}{\alpha/b}\right)$. $k = \frac{\alpha}{b}$

Now $\frac{dy}{dT} = M \frac{x^M}{x} \frac{dx}{dT} \Rightarrow \frac{dx}{dT} = \frac{x}{M y} \frac{dy}{dT}$

$$T \frac{dx}{dT} = \frac{T x}{\mu \xi_3} \frac{d\xi_3}{dT} = \alpha x \left(1 - \frac{\xi_3}{K}\right)$$

$$\Rightarrow \boxed{\frac{d\xi_3}{dT} = \alpha \mu \frac{\xi_3}{T} \left(1 - \frac{\xi_3}{K}\right)} \quad \text{Now let scale } \boxed{X = \xi_3/K}$$

$$\Rightarrow \frac{d(\xi_3/K)}{dT} = \alpha \mu \frac{(\xi_3/K)}{T} \left(1 - \frac{\xi_3}{K}\right)$$

$$\Rightarrow \boxed{\frac{dX}{dT} = \alpha \mu \frac{X}{T} (1-X)} \quad \text{We integrate this equation}$$

by the method of separation of variables and partial fractions.

$$\Rightarrow \boxed{\int \frac{dX}{X(1-X)} = \alpha \mu \int \frac{dT}{T}} \quad \text{Now } \boxed{\frac{1}{X(1-X)} \equiv \frac{A}{X} + \frac{B}{1-X}}$$

$$\Rightarrow \boxed{1 \equiv A(1-X) + BX} \quad \text{Now when } X=0, A=1 \text{ and when } X=1, B=1.$$

$$\therefore \int \frac{dX}{X(1-X)} = \int \frac{dX}{X} + \int \frac{d(-X)}{1-X} = \alpha \mu \int \frac{dT}{T} \quad \begin{array}{l} \text{Integral} \\ \text{Constant} \\ C > 0 \end{array}$$

$$\Rightarrow \boxed{\ln X - \ln(1-X) = \alpha \mu \ln T - \alpha \mu \ln C}$$

$$\Rightarrow \boxed{\ln \left(\frac{X}{1-X} \right) = \ln \left(\frac{T}{C} \right)^{\alpha \mu}} \Rightarrow \boxed{\frac{X}{1-X} = \left(\frac{T}{C} \right)^{\alpha \mu}}$$

$$\Rightarrow X = \left(\frac{T}{C} \right)^{\alpha \mu} - X \left(\frac{T}{C} \right)^{\alpha \mu} \Rightarrow \boxed{X \left[1 + \left(\frac{T}{C} \right)^{\alpha \mu} \right] = \left(\frac{T}{C} \right)^{\alpha \mu}}$$

$$\Rightarrow \boxed{X = \frac{(T/C)^{\alpha \mu}}{1 + (T/C)^{\alpha \mu}}} \Rightarrow \boxed{X = \frac{1}{1 + (T/C)^{-\alpha \mu}}}$$

$$\boxed{X = \frac{x^M}{K}} \Rightarrow \boxed{x^M = \frac{K (T/C)^{\alpha \mu}}{1 + (T/C)^{\alpha \mu}}} \quad \begin{array}{l} \text{in which} \\ \boxed{T = t + t_0} \end{array}$$

Case 1: $\mu = 1$ and $\alpha > 0$ and $t_0 = 0$.

$$\therefore x = \frac{k(t/c)^\alpha}{1 + (t/c)^\alpha} \quad \text{i) When } t \rightarrow 0,$$

$$1 + \left(\frac{t}{c}\right)^\alpha \approx 1$$

$$\Rightarrow x \approx k(t/c)^\alpha \quad \text{for small values of } t.$$

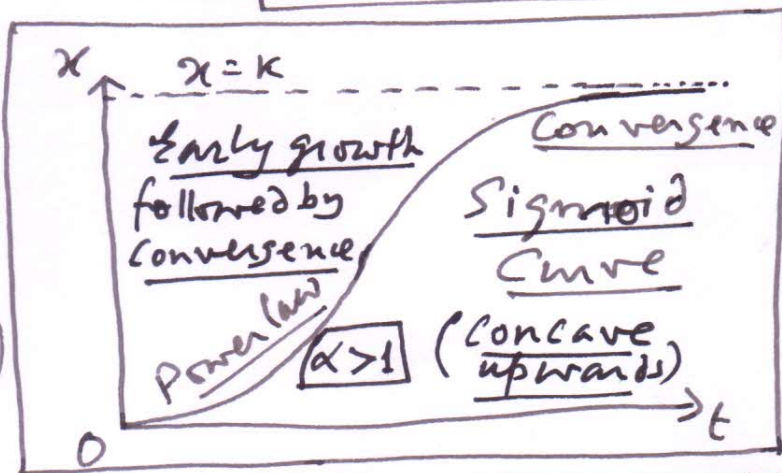
$$\Rightarrow \text{When } t = 0, x = 0.$$

ii) When $t \rightarrow \infty$,

$$x = \frac{k}{1 + (t/c)^{-\alpha}}.$$

$$\Rightarrow x \rightarrow k \quad (\text{limiting value})$$

(x starts at $x = 0$)



Case II: $\mu = -1$ and $\alpha < 0$ and $t_0 \neq 0$.

We write $k^{-1} = \eta$ in $x^\mu = \frac{1}{k^{-1} + k^{-1}(t/c)^{-\alpha\mu}}$

and $\frac{1}{k} \cdot \frac{1}{c^{-\alpha\mu}} = \frac{1}{c_1^{-\alpha\mu}}$ to get,

$$x = \left[\frac{1}{\eta + \left(\frac{t+t_0}{c_1}\right)^{-\alpha\mu}} \right]^{1/\mu} \Rightarrow x = \left[\eta + \left(\frac{t+t_0}{c_1}\right)^{-\alpha\mu} \right]^{-1/\mu}$$

When $\mu = -1$, $x = \eta + \left(\frac{t+t_0}{c_1}\right)^\alpha$

We know $\alpha < 0$. For the special case of $\alpha = -2$ (Zipf's law),
(GEORGE KINGSLEY ZIPF)

$$x = \eta + \left(\frac{c_1}{t+t_0}\right)^2 \quad \text{When } t \rightarrow \infty$$

$$x \rightarrow \eta.$$