



PYTHON SEMINAR 2018

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Plan for today



1

- ODE

2

- Numerical integration

3

- `numpy.odeint`

Ordinary differential equations

$$\frac{d\vec{x}}{dt} = \vec{f}(\vec{x}, t)$$

- **Description of the change of a species**
- **Integration needed**

Form an ODE

$$\frac{d\vec{x}}{dt} = \sum \text{Rates}_{\text{production}} - \sum \text{Rates}_{\text{loss}}$$

- ODE is a sum of producing and consuming terms
- e.g. Michaelis-Menten term for enzyme reactions

ODE properties

- **Deterministic & continuous description**
- **Only valid for large quantities in biology**
- **Analytic solutions? (TdV, VdK...)**

Numerical solution

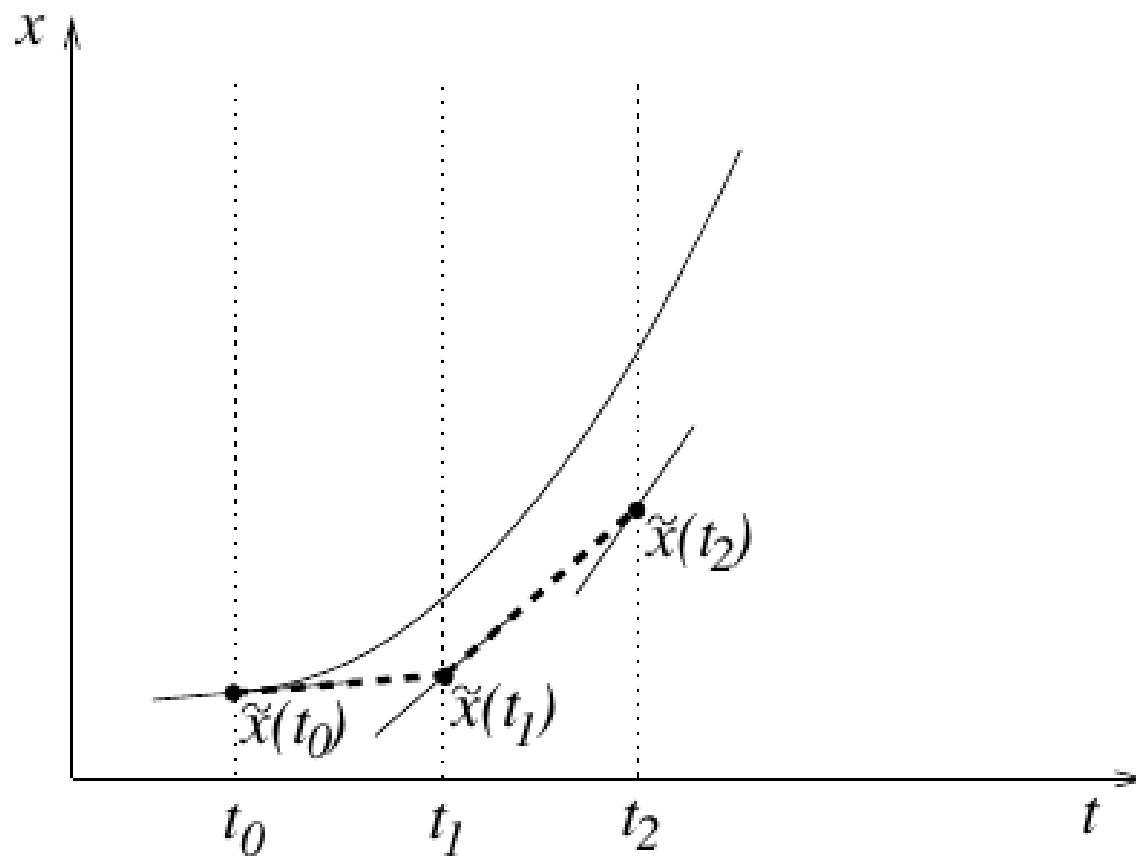
Discretisation:

$$\Delta \vec{x} = \vec{f}(\vec{x}, t) \times \Delta t$$

$$\vec{x}_{i+1} - \vec{x}_i = \vec{f}(\vec{x}_i, t) \times \Delta t$$

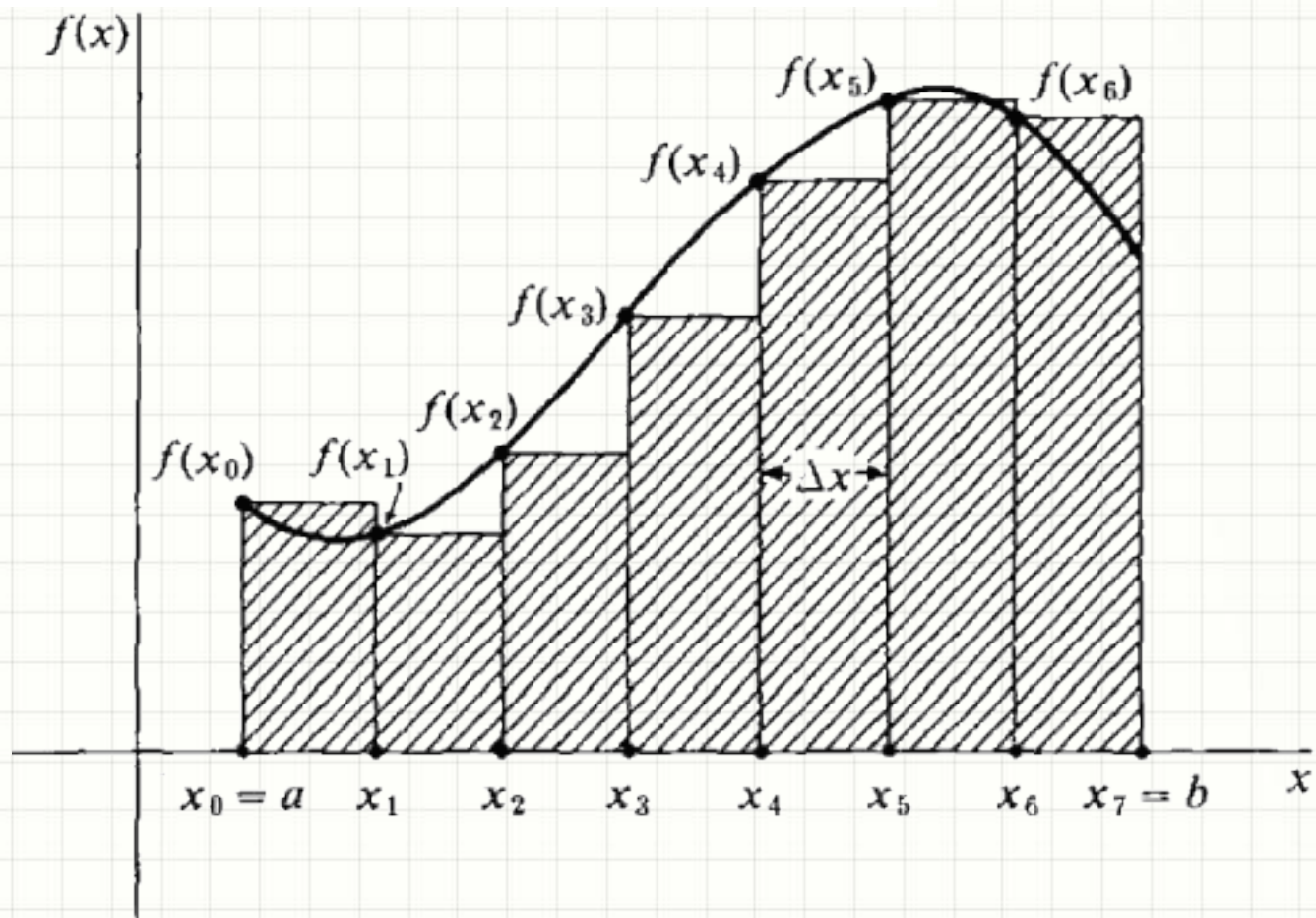
Euler's method

$$\Phi(t, x, h) = x + h \cdot f(t, x)$$



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ODE 101

- Time grid
- Method to identify next point $x(i+1)$
- Methods:
 - Euler's method (explicit, single step)
 - Heun's method (explicit, single step)
 - Runge-Kutta methods (explicit, single step)
 - Adams-Bashfort (explicit, linear multistep)
 - Adams-Moulton (implicit, linear multistep)
 - Backwards differentiation formulas
(implicit, linear multistep)

Important notes

- **Adaptive step size control**
- **Stiff systems (implicit methods)**

Solve an ODE numerically

1. Time grid



2. Initial conditions

$$\begin{aligned} X(0) &= 42 \\ Y(0) &= 14 \end{aligned}$$



Solver

3. Derivative function

```
def f(x,t):  
    ...  
    return dxdt
```

