Calculating Biological Quantities CSCI 2897

Prof. Daniel Larremore Lecture 3

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Lecture 3 Plan

- 1. A little notation & vocabulary
- 2. What does it mean to "solve" a differential equation?
- 3. Checking an analytical solution
- 4. Creating a numerical solution

Notation

• "Leibniz" Notation:
$$\frac{dy}{dt} + y = 2021$$

- Prime Notation: y' + y = 2021
- Dot Notation: $\dot{y} + y = 2021$

Note:
$$\frac{d^2y}{dt^2} = y'' = \ddot{y}$$

Vocab: ODE

- An **ODE** is an ordinary differential equation.
- A PDE is a partial differential equation.

- ODEs have ordinary derivatives in them. PDEs have partial derivatives in them.
- Note: partial derivatives come up in Calc 3, but tbh they're not that complicated.
 Ask me in office hours!
- . Ordinary derivatives look like $\frac{dy}{dx}$ while partial derivates look like $\frac{\partial y}{\partial x}$

Vocab: Order

- The **order** of a differential equation is the highest derivative.
- Examples:

•
$$y' + y = \pi$$

•
$$\ddot{z} - \ddot{z} = z$$

$$\frac{d^2y}{dx^2} + 5\left(\frac{dy}{dx}\right)^3$$

Linearity

• A *n*th order ODE is **linear** if we can write the ODE in this form:

$$a_n(t)\frac{d^n y}{dt^n} + a_{n-1}(t)\frac{d^{n-1} y}{dt^{n-1}} + \dots + a_x(t)\frac{dy}{dt} + a_0(t)y = g(t)$$

• Two special cases that come up often are linear first order:

$$a_1(t)y' + a_0(t)y = g(t)$$

and linear second order:

$$a_2(t)y'' + a_1(t)y' + a_0(t)y = g(t)$$

A nonlinear ODE is simply one which is not linear.

Practice makes the master!

Write down a third order linear ODE.

Write down a second order non-linear ODE.

What does it mean to "solve" an ODE?

• What does it mean to solve x + 3 = 9?

• Suppose that I give you $\sqrt{z} + z^2 - e^{z-4} = 17$. Is z = 1 a solution?

• What *is* the solution above? How do we know?

ODEs are the same: solving means satisfying

• Example: $\dot{y} = y$. Show that $y = e^t$ is a solution, but that $y = e^{2t}$ is not.

ODEs are the same: solving means satisfying

• Example:
$$\frac{dy}{dx} = x\sqrt{y}$$
. Show that $y = \frac{1}{16}x^4$ is a solution.

ODEs are the same: solving means satisfying

• Ex: y'' - 2y' + y = 0. For what values of the constant k is $y = kte^t$ a solution?

Some ODEs have families of solutions

- Definition: a family of solutions is a set of solutions that all solve an ODE.
- Typically, a family of solutions will have **arbitrary constants**. The number of constants is typically equal to the order of the ODE.
- Ex: $\dot{y} = y$

• Ex: $\ddot{y} = -y$

Exercise: DIY ODEs

- 1. Write down a solution to an ODE that has not yet been written down. In other words, write down a function.
- 2. Take a couple derivatives and write those down.
- 3. Combine them in an equation to create your own ODE.
- 4. Then swap with someone else, and **verify** (meaning confirm) the solution.

Challenge: DIY recurrence equations?

- On the last slide, we made up our own ODEs and solutions. Can you puzzle out how to do the same kind of thing, but with a **recurrence** equation?
- Recall that a recurrence equation looks like: n(t+1) =some function of n(t)

Numerical Solutions to initial value problems

• Remember this? Can we write down a recipe for approximately solving this?

$$\frac{dy(t)}{dt} = \sqrt{y}, \quad y(0) = 1$$

Numerical Solutions to initial value problems

- Goal of numerical solution: generate a set of points $(t_n, y(t_n))$ that approximate the analytical solution.
- Why might we want to do this?

 There are many ways to numerically solve differential equations, but here is one, referred to as Euler's Method.

To solve y' = f(t, y), with $y(t_0) = y_0$ use the formulas

$$y_{n+1} = y_n + \Delta t \cdot f(t_n, y_n)$$

$$t_{n+1} = t_n + \Delta t$$