Differential Equations MAT244 Notes Jason Siefken Bernardo Galvão-Sousa

You are observing starfish that made their way to a previously uninhabited tide-pool. You'd like to predict the year-on-year population of these starfish.

You start with a simple assumption

#new children per year ∼ size of current population

- 1.1 Come up with a mathematical model for the number of star fish in a given year. Your model should
 - Define any notation (variables and parameters) you use
 - Include at least one formula/equation
 - Explain how your formula/equation relates to the starting assumption
- 2 Let

(Birth Rate) K = 1.1 children per starfish per year (Initial Pop.) $P_0 = 10$ star fish

and define the model M_1 to be the model for starfish population with these parameters.

2.1 Simulate the total number of starfish per year using Excel.

Recall the model \mathbf{M}_1 (from the previous question).

Define the model \mathbf{M}_{1}^{*} to be

$$P(t) = P_0 e^{0.742t}$$

- 3.1 Are \mathbf{M}_1 and \mathbf{M}_1^* different models or the same?
- 3.2 Which of \mathbf{M}_1 or \mathbf{M}_1^* is better?
- 3.3 List an advantage and a disadvantage for each of \mathbf{M}_1 and \mathbf{M}_1^* .
- In the model M_1 , we assumed the starfish had K children at one point during the year.
 - 4.1 Create a model \mathbf{M}_n where the starfish are assumed to have K/n children n times per year (at regular intervals).
 - 4.2 Simulate the models \mathbf{M}_1 , \mathbf{M}_2 , \mathbf{M}_3 in Excel. Which grows fastest?
 - 4.3 What happens to \mathbf{M}_n as $n \to \infty$?
- 5 Exploring \mathbf{M}_n

We can rewrite the assumptions of \mathbf{M}_n as follows:

- At time t there are $P_n(t)$ starfish.
- $P_n(0) = 10$
- During the time interval (t, t + 1/n) there will be (on average) K/n new children per starfish.
- 5.1 Write an expression for $P_n(t+1/n)$ in terms of $P_n(t)$.
- 5.2 Write an expression for ΔP_n , the change in population from time t to $t + \Delta t$.
- 5.3 Write an expression for $\frac{\Delta P_n}{\Delta t}$.
- 5.4 Write down a differential equation relating P'(t) to P(t) where $P(t) = \lim_{n \to \infty} P_n(t)$.

6

Recall the model M_1 defined by

- $P_1(0) = 10$
- $P_1(t+1) = KP(t)$ for $t \ge 0$ years and K = 1.1.

Define the model M_{∞} by

- P(0) = 10
- P'(t) = kP(t).
- 6.1 If k = K = 1.1, does the model \mathbf{M}_{∞} produce the same population estimates as \mathbf{M}_{1} ?

Suppose that the estimates produced by M_1 agree with the actual (measured) population of starfish.

Fill out the table indicating which models have which properties.

Model	Accuracy	Explanatory	(your favourite property)
\mathbf{M}_1			
\mathbf{M}_1^*			
$ m M_{\infty}$			

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Recall the model M_1 defined by

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- $P_1(t+1) = KP(t)$ for $t \ge 0$ years and K = 1.1.

Define the model M_{∞} by

- P(0) = 10
- P'(t) = kP(t).

8.1 Suppose that \mathbf{M}_1 accurately predicts the population. Can you find a value of k so that \mathbf{M}_{∞} accurately predicts the population?

9

After more observations, scientists notice a seasonal effect on starfish. They propose a new model called **S**:

- $P'(t) = k \cdot P(t) \cdot |\sin(2\pi t)|$
- 9.1 What can you tell about the population (without trying to compute it)?
- 9.2 Assuming k = 1.1, estimate the population after 10 years.
- 9.3 Assuming k = 1.1, estimate the population after 10.3 years.
- Consider the following argument for the population model **S** where $P'(t) = P(t) \cdot |\sin(2\pi t)|$ with P(0) = 10:

At t = 0, the change in population $\approx P'(0) = 0$, so

$$P(1) \approx P(0) + P'(0) \cdot 1 = P(0) = 10.$$

At t = 1, the change in population $\approx P'(1) = 0$, so

$$P(2) \approx P(1) + P'(1) \cdot 1 = P(0) = 10.$$

And so on.

So, the population of starfish remains constant.

- 10.1 Do you believe this argument? Can it be improved?
- 10.2 Simulate an improved version using a spreadsheet.

11 (Simulating \mathbf{M}_{∞} with different Δs)

Time	Pop. ($\Delta = 0.1$)	Time	Pop. ($\Delta = 0.2$)
0.0	10	0.0	10
0.1	11.1	0.2	12.2
0.2	12.321	0.4	14.884
0.3	13.67631	0.6	18.15848
0.4	15.1807041	0.8	22.1533456

- 11.1 Compare $\Delta = 0.1$ and $\Delta = 0.2$. Which approximation grows faster?
- 11.2 Graph the population estimates for $\Delta = 0.1$ and $\Delta = 0.2$ on the same plot. What does the graph show?
- 11.3 What Δs give the largest estimate for the population at time t?
- 11.4 Is there a limit as $\Delta \rightarrow 0$?

(Simulating \mathbf{M}_{∞} with different Δs)



- 11.1 Compare $\Delta = 0.1$ and $\Delta = 0.2$. Which approximation grows faster?
- 11.2 Graph the population estimates for $\Delta = 0.1$ and $\Delta = 0.2$ on the same plot. What does the graph show?
- 11.3 What Δs give the largest estimate for the population at time t?
- 11.4 Is there a limit as $\Delta \rightarrow 0$?
- 12 Consider the following models for starfish growth
 - M # new children per year ∼ current population
 - N # new children per year ∼ current population times resources available per individual
 - O # new children per year ~ current population times the fraction of total resources remaining
 - 12.1 Guess what the population vs. time curves look like for each model.
 - 12.2 Create a differential equation for each model.
 - 12.3 Simulate population vs. time curves for each model (but pick a common initial population).

13 Recall the models

- M # new children per year ∼ current population
- N # new children per year ∼ current population times resources available per individual
- **O** # new children per year ~ current population times the fraction of total resources remaining
- 13.1 Determine which population grows fastest in the short term and which grows fastest in the long term.
- 13.2 Are some models more sensitive to your choice of Δ when simulating?
- 13.3 Are your simulations for each model consistently underestimates? Overestimates?
- 13.4 Compare your simulated results with your guesses from question 12.1. What did you guess correctly? Where were you off the mark?

14 A simple model for population growth has the form

$$P'(t) = bP(t)$$

where *b* is the *birth rate*.

14.1 Create a better model for population that includes both births and deaths.

15

Lotka-Volterra Predator-Prey models predict two populations, F (foxes) and R (rabbits), simultaneously. They take the form

$$F'(t) = (B_F - D_F) \cdot F(t)$$

$$R'(t) = (B_R - D_R) \cdot R(t)$$

where B_2 stands for births and D_2 stands for deaths.

We will assume:

- Foxes die at a constant rate.
- Foxes mate when food is plentiful.
- · Rabbits mate at a constant rate.
- · Foxes eat rabbits.
- 15.1 Speculate on when B_F , D_F , B_R , and D_R would be at their maximum(s)/minimum(s), given our assumptions.
- 15.2 Come up with appropriate formulas for B_F , B_R , D_F , and D_R .

Suppose the population of F (foxes) and R (rabbits) evolves over time following the rule

$$F'(t) = (0.01 \cdot R(t) - 1.1) \cdot F(t)$$

$$R'(t) = (1.1 - 0.1 \cdot F(t)) \cdot R(t)$$

- 16.1 Simulate the population of foxes and rabbits with a spreadsheet.
- 16.2 Do the populations continue to grow/shrink forever? Are they cyclic?
- 16.3 Should the humps/valleys in the rabbit and fox populations be in phase? Out of phase?

17 Open the spreadsheet

16

https://uoft.me/foxes-and-rabbits

which contains an Euler approximation for the Foxes and Rabbits population.

$$F'(t) = (0.01 \cdot R(t) - 1.1) \cdot F(t)$$

$$R'(t) = (1.1 - 0.1 \cdot F(t)) \cdot R(t)$$

- 17.1 Is the max population of the rabbits over/under estimated? Sometimes over, sometimes under?
- 17.2 What about the foxes?
- 17.3 What about the min populations?

https://uoft.me/foxes-and-rabbits

which contains an Euler approximation for the Foxes and Rabbits population.

$$F'(t) = (0.01 \cdot R(t) - 1.1) \cdot F(t)$$

$$R'(t) = (1.1 - 0.1 \cdot F(t)) \cdot R(t)$$

Component Graph & Phase Plane

For a differential equation involving the functions F_1, F_2, \ldots, F_n , and the variable t, the component graphs are the n graphs of $(t, F_1(t)), (t, F_2(t)), \ldots$

The *phase plane* or *phase space* associated with the differential equation is the *n*-dimensional space with axes corresponding to the values of F_1, F_2, \ldots, F_n .

- 18.1 Plot the Fox vs. Rabbit population in the *phase plane*.
- 18.2 Should your plot show a closed curve or a spiral?
- 18.3 What "direction" do points move along the curve as time increases? Justify by referring to the model.
- 18.4 What is easier to see from plots in the phase plane than from component graphs (the graphs of fox and rabbit population vs. time)?

19 Open the spreadsheet

https://uoft.me/foxes-and-rabbits

which contains an Euler approximation for the Foxes and Rabbits population.

$$F'(t) = (0.01 \cdot R(t) - 1.1) \cdot F(t)$$

$$R'(t) = (1.1 - 0.1 \cdot F(t)) \cdot R(t)$$

Equilibrium Solution

An equilibrium solution to a differential equation or system of differential equations is a solution that is constant in the independent variable(s).

- 19.1 By changing initial conditions, what is the "smallest" curve you can get in the phase plane? What happens at those initial conditions?
- 19.2 What should F' and R' be if F and R are equilibrium solutions?
- 19.3 How many equilibrium solutions are there for the fox-and-rabbit system? Justify your answer.
- 19.4 What do the equilibrium solutions look like in the phase plane? What about their component graphs?

20 Recall the logistic model for starfish growth:

O # new children per year ~ current population times the fraction of total resources remaining

which can be modeled with the equation

$$P'(t) = k \cdot P(t) \cdot \left(1 - \frac{R_i}{R} \cdot P(t)\right)$$

where

- *P*(*t*) is the population at time *t*
- k is a constant of proportionality
- *R* is the total number of resources

Use k = 1.1, R = 1, and $R_i = 0.1$ unless instructed otherwise.

- 20.1 What are the equilibrium solutions for model **O**?
- 20.2 What does a "phase plane" for model **O** look like? What do graphs of equilibrium solutions look like?
- 20.3 Classify the behaviour of solutions that lie *between* the equilibrium solutions. E.g., are they increasing, decreasing, oscillating?

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Classification of Equilibria

An equilibrium solution f is called

- *attracting* if locally solutions converge to *f*
- repelling if there is a fixed distance so that locally, solutions tend away from f by that fixed distance
- *stable* if there is a fixed distance so that locally, solutions stay within that fixed distance of *f*
- *unstable* if *f* is not stable

Classification of Equilibria (Formal)

An equilibrium solution f is called

- attracting at time t_0 if there exists $\varepsilon > 0$ such that for all solutions g satisfying $|g(t_0) f(t_0)| < \varepsilon$, we have $\lim_{t \to \infty} f(t) = \lim_{t \to \infty} g(t)$.
- repelling at time t_0 if there exists $\varepsilon > 0$ and $\delta > 0$ such that for all solutions g that satisfy $0 < |g(t_0) f(t_0)| < \varepsilon$ there exists $T \in \mathbb{R}$ so that for all t > T we have $|g(t) f(t)| > \delta$
- *stable at time* t_0 if for all $\varepsilon > 0$ there exists a $\delta > 0$ such that for all g satisfying $|g(t_0) f(t_0)| < \delta$ we have $|g(t) f(t)| < \varepsilon$ for all $t > t_0$.
- *unstable at time* t_0 if f is not stable at time t_0

f is called attracting/repelling/stable/unstable if it has the corresponding property for all *t*.

Classification of Equilibria

An equilibrium solution f is called

- *attracting* if locally solutions converge to *f*
- *repelling* if there is a fixed distance so that locally, solutions tend away from *f* by that fixed distance
- *stable* if there is a fixed distance so that locally, solutions stay within that fixed distance of *f*
- *unstable* if *f* is not stable

Let

$$F'(t) = ?$$

be an unknown differential equation with equilibrium solution f(t) = 1.

- 21.1 Draw an example of what solutions might look like if f is attracting.
- 21.2 Draw an example of what solutions might look like if f is repelling.
- 21.3 Draw an example of what solutions might look like if f is stable.
- 21.4 Could f be stable but *not* attracting?

Classification of Equilibria

An equilibrium solution f is called

• *attracting* if locally solutions converge to *f*

- repelling if there is a fixed distance so that locally, solutions tend away from f by that fixed distance
- stable if there is a fixed distance so that locally, solutions stay within that fixed distance of f
- *unstable* if *f* is not stable

Recall the starfish population model O given by

$$P'(t) = k \cdot P(t) \cdot \left(1 - \frac{R_i}{R} \cdot P(t)\right)$$

Use k = 1.1, R = 1, and $R_i = 0.1$ unless instructed otherwise.

- 22.1 Classify the equilibrium solutions for model O as attracting/repelling/stable/unstable/semistable.
- 22.2 Does changing k change the nature of the equilibrium solutions? How can you tell?

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A slope field is a plot of small segments of tangent lines to solutions of a differential equation at different initial conditions.

On the left is a slope field for model **O**, available at

https://www.desmos.com/calculator/ghavqzqqjn

- 23.1 If you were sketching the slope field for model O by hand, what line would you sketch (a segment of) at (5,3)? Write an equation for that line.
- 23.2 How can you recognize equilibrium solutions in a slope field?
- 23.3 Give qualitative descriptions of different solutions to the differential equation used in model O (i.e., use words to describe them). Do all of those solutions make sense in terms of model O?



3d slope fields are possible, but hard to interpret.

On the left is a slope field for the Foxes-Rabbits model.

https://www.desmos.com/3d/kvyztvmp0g

- 24.1 What are the three dimensions in the plot?
- 24.2 What should the graph of an equilibrium solution look like?
- 24.3 What should the graph of a typical solution look like?
- 24.4 What are ways to simplify the picture so we can more easily analyze solutions?



Phase Portrait

A phase portrait or phase diagram is the plot of a vector field in phase space where each vector rooted at (x, y) is tangent to a solution curve passing through (x, y) and its length is given by the speed of a solution passing through (x, y).

On the left is a phase portrait for the Foxes–Rabbits model.

https://www.desmos.com/calculator/vrk0q4espx

- 25.1 What do the x and y axes correspond to?
- 25.2 Identify the equilibria in the phase portrait. What are the lengths of the vectors at those points?
- 25.3 Classify each equilibrium as stable/unstable.
- 25.4 Copy and paste data from your simulation spreadsheet into the Desmos plot. Does the resulting curve fit with the picture?
- 26 Sketch your own vector field where the corresponding system of differential equations:
 - 26.1 Has an attracting equilibrium solution.

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Recall the slope field for model O.

- 27.1 What would a phase portrait for model **O** look like? Draw it.
- 27.2 Where are the arrows the longest? Shortest?
- 27.3 How could you tell from a 1d phase portrait whether an equilibrium solution is attracting/repelling/etc.?

28 The following differential equation models the life cycle of a tree. In the model

- H(t) = height (in meters) of tree trunk at time t
- A(t) = surface area (in square meters) of all leaves at time t

$$H'(t) = 0.3 \cdot A(t) - b \cdot H(t)$$

 $A'(t) = -0.3 \cdot (H(t))^2 + A(t)$

and $0 \le b \le 2$

28.1 Modify

https://www.desmos.com/calculator/vrk0q4espx to make a phase portrait for the tree model.

- 28.2 What do equilibrium solutions mean in terms of tree growth?
- 28.3 For b = 1 what are the equilibrium solution(s)?

29 The following differential equation models the life cycle of a tree. In the model

- H(t) = height (in meters) of tree trunk at time t
- A(t) = surface area (in square meters) of all leaves at time t

$$H'(t) = 0.3 \cdot A(t) - b \cdot H(t)$$

$$A'(t) = -0.3 \cdot (H(t))^2 + A(t)$$

and $0 \le b \le 2$

- 29.1 Fix a value of b and use a spreadsheet to simulate some solutions with different initial conditions. Plot the results on your phase portrait from 28.1.
- 29.2 What will happen to a tree with (H(0),A(0)) = (20,10)? Does this depend on b?
- 29.3 What will happen to a tree with (H(0),A(0)) = (10,10)? Does this depend on b?

30 The tree model

$$H'(t) = 0.3 \cdot A(t) - b \cdot H(t)$$

 $A'(t) = -0.3 \cdot (H(t))^2 + A(t)$

was based on the premises

 $P_{\text{height 1}}$ CO₂ is absorbed by the leaves and turned directly into trunk height.

 $P_{\text{height 2}}$ The tree is in a swamp and constantly sinks at a speed proportional to its height.

 $P_{\text{leaves }1}$ Leaves grow proportionality to the energy available.

 $P_{\rm energy \, 1}$ The tree gains energy from the sun proportionally to the leaf area.

 $P_{\rm energy~2}$ The tree loses energy proportionally to the square of its height.

- 30.1 How are the premises expressed in the differential equations?
- 30.2 What does the parameter b represent (in the real world)?
- 30.3 Applying Euler's method to this system shows solutions that pass from the 1st to 4th quadrants of the phase plane. Is this realistic? Describe the life cycle of such a tree?

31 Recall the tree model

$$H'(t) = 0.3 \cdot A(t) - b \cdot H(t)$$

 $A'(t) = -0.3 \cdot (H(t))^2 + A(t)$

- 31.1 Find all equilibrium solutions for $0 \le b \le 2$.
- 31.2 For which b does a tree have the possibility of living forever? If the wind occasionally blew off a few random leaves, would that change your answer?
- 31.3 Find a value b_5 of b so that there is an equilibrium with H = 5.

Find a value b_{12} of b so that there is an equilibrium with H = 12.

31.4 Predict what happens to a tree near equilibrium in condition b_5 and a tree near equilibrium in condition b_{12} .

32 Consider the system of differential equations

$$x'(t) = x(t)$$
$$y'(t) = 2y(t)$$

32.1 Make a phase portrait for the system.

https://www.desmos.com/calculator/h3wtwjghv0

- 32.2 What are the equilibrium solution(s) of the system?
- 32.3 Find a formula for x(t) and y(t) that satisfy the initial conditions $(x(0), y(0)) = (x_0, y_0)$.
- 32.4 Let $\vec{r}(t) = (x(t), y(t))$. Find a matrix A so that the differential equation can be equivalently expressed as

$$\vec{r}'(t) = A\vec{r}(t)$$
.

32.5 Write a solution to $\vec{r}' = A\vec{r}$ (where A is the matrix you came up with).

- 33.1 Is $\vec{s}(t) = \vec{p}(t) + \vec{q}(t)$ a solution to $\vec{r}' = A\vec{r}$? Justify your answer.
- 33.2 Can you construct other solutions from \vec{p} and \vec{q} ? If yes, how so?

34 Recall from MAT223:

Linearly Dependent & Independent (Algebraic)

The vectors $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n$ are *linearly dependent* if there is a non-trivial linear combination of $\vec{v}_1, \dots, \vec{v}_n$ that equals the zero vector. Otherwise they are linearly independent.

Define

$$\vec{p}(t) = \begin{bmatrix} e^t \\ 0 \end{bmatrix} \qquad \vec{q}(t) = \begin{bmatrix} 4e^t \\ 0 \end{bmatrix} \qquad \vec{h}(t) = \begin{bmatrix} 0 \\ e^{2t} \end{bmatrix} \qquad \vec{z}(t) = \begin{bmatrix} 0 \\ e^{3t} \end{bmatrix}.$$

- 34.1 Are \vec{p} and \vec{q} linearly independent or linearly dependent? Justify with the definition.
- 34.2 Are \vec{p} and \vec{h} linearly independent or linearly dependent? Justify with the definition.
- 34.3 Are \vec{h} and \vec{z} linearly independent or linearly dependent? Justify with the definition.
- 34.4 Is the set of three functions $\{\vec{p}, \vec{h}, \vec{z}\}$ linearly independent or linearly dependent? Justify with the definition.

35 Recall

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$$\vec{p}(t) = \begin{bmatrix} e^t \\ 0 \end{bmatrix} \qquad \vec{q}(t) = \begin{bmatrix} 4e^t \\ 0 \end{bmatrix} \qquad \vec{h}(t) = \begin{bmatrix} 0 \\ e^{2t} \end{bmatrix} \qquad \vec{z}(t) = \begin{bmatrix} 0 \\ e^{3t} \end{bmatrix}.$$

- 35.1 Describe span $\{\vec{p},\vec{h}\}$. What is its dimension? What is a basis for it?
- 35.2 Let *S* be the set of all solutions to $\vec{r}'(t) = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix} \vec{r}(t)$. (You've seen this equation before.) Is *S* a subspace? If so, what is its dimension?
- 35.3 Provided S is a subspace, give a basis for S.

36 Consider the differential equation

$$v'(t) = 2 \cdot v(t)$$
.

- 36.1 Write a solution whose graph passes through the point (t, y) = (0, 3).
- 36.2 Write a solution whose graph passes through the point $(t, y) = (0, y_0)$.
- 36.3 Write a solution whose graph passes through the point $(t, y) = (t_0, y_0)$.
- 36.4 Consider the following argument:

For every point (t_0, y_0) , there is a corresponding solution to $y'(t) = 2 \cdot y(t)$. Since $\{(t_0, y_0): t_0, y_0 \in \mathbb{R}\}$ is two dimensional, this means the set of solutions to $y'(t) = 2 \cdot y(t)$ is two dimensional.

Do you agree? Explain.

(Existence & Uniqueness 1)

The system of differential equations represented by $\vec{r}'(t) = M\vec{r}(t) + \vec{p}$ (or the single differential equation y' = ay + b) has a unique solution passing through every initial condition. Further, the domain of every solution is \mathbb{R} .

Let *S* be the set of all solutions to $\vec{r}'(t) = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix} \vec{r}(t)$.

37.1 Show that $dim(S) \ge 2$ by finding at least two linearly independent solutions.

- 37.2 Let *I* be the set of all initial conditions. What is *I*?
- 37.3 Show that $\dim(S) \leq 3$ by applying the theorem to the set of initial conditions.
- 37.4 Can two points in *I* correspond to the same solution? Explain?
- 37.5 Find a subset $U \subseteq I$ so that every solution corresponds to a unique point in U.
- 37.6 Show that $\dim(S) \leq 2$.
- 37.7 Suppose M is an $n \times n$ matrix. Consider the differential equation $\vec{r}'(t) = M\vec{r}(t)$. If you have found n linearly independent solutions, can you determine the dimension of the set of all solutions? Explain.

38 Consider the system

$$x'(t) = 2x(t)$$

$$y'(t) = 3y(t)$$

- 38.1 Rewrite the system in matrix form.
- 38.2 Classify the following as solutions or non-solutions to the system.

$$\vec{r}_1(t) = e^{2t}$$

$$\vec{r}_2(t) = \begin{bmatrix} e^{2t} \\ 0 \end{bmatrix}$$

$$\vec{r}_3(t) = \begin{bmatrix} e^{2t} \\ 4e^{3t} \end{bmatrix}$$

$$\vec{r}_4(t) = \begin{bmatrix} 4e^{3t} \\ e^{2t} \end{bmatrix}$$

$$\vec{r}_5(t) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

- 38.3 State the definition of an eigenvector for the matrix M.
- 38.4 What should the definition of an eigen solution be for this system?
- 38.5 Which functions from 38.2 are eigen solutions?
- 38.6 Find an eigen solution \vec{r}_6 that is linearly independent from \vec{r}_2 .
- 38.7 Let $S = \text{span}\{\vec{r}_2, \vec{r}_6\}$. Does S contain all solutions to the system? Justify your answer.

39 Recall the system

$$x'(t) = 2x(t)$$

$$y'(t) = 3y(t)$$

has eigen solutions $\vec{r}_2(t) = \begin{bmatrix} e^{2t} \\ 0 \end{bmatrix}$ and $\vec{r}_6(t) = \begin{bmatrix} 0 \\ e^{3t} \end{bmatrix}$.

- 39.1 Sketch \vec{r}_2 and \vec{r}_6 in the phase plane.
- 39.2 Use

39.3

https://www.desmos.com/calculator/h3wtwjghv0

to make a phase portrait for the system.

In which phase plane above is the dashed (green)



curve the graph of a solution to the system? Explain.

Suppose A is a 2×2 matrix and \vec{s}_1 and \vec{s}_2 are eigen solutions to $\vec{r}' = A\vec{r}$ with eigenvalues 1 and -1, respectively.

- 40.1 Write possible formulas for $\vec{s}_1(t)$ and $\vec{s}_2(t)$.
- 40.2 Sketch a phase plane with graphs of \vec{s}_1 and \vec{s}_2 on it.
- 40.3 Add a non-eigen solution to your sketch.
- 40.4 Sketch a possible phase portrait for $\vec{r}' = A\vec{r}$. Can you extend your phase portrait to all quadrants?
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Consider the following phase portrait for a system of the form $\vec{r}' = A\vec{r}$ for an unknown matrix



- 41.1 Can you identify any eigen solutions?
- 41.2 What are the eigenvalues of *A*? What are their sign(s)?
- 42

Consider the differential equation $\vec{r}'(t) = M \vec{r}(t)$ where $M = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$.

- 42.1 Verify that $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$ and $\begin{bmatrix} 1 \\ -1 \end{bmatrix}$ are eigenvectors for M. What are the corresponding eigenvalues?
- 42.2 (a) Is $\vec{r}_1(t) = e^t \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ a solution to the differential equation? An eigen solution?
 - (b) Is $\vec{r}_2(t) = e^t \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ a solution to the differential equation? An eigen solution?
 - (c) Is $\vec{r}_3(t) = e^{2t} \begin{bmatrix} 1 \\ -1 \end{bmatrix}$ a solution to the differential equation? An eigen solution?
- 42.3 Find an eigen solution for the system corresponding to the eigenvalue -1. Write your answer in vector form.
- 42.4 Let \vec{v} is an eigenvector for M with eigenvalue λ . Explain how to write down an eigen solution to $\vec{r}'(t) = M \vec{r}(t)$ with eigenvalue λ .
- 42.5 Let $\vec{v} \neq \vec{0}$ be a non-eigenvector for M. Could $\vec{r}(t) = e^{\lambda t} \vec{v}$ be a solution to $\vec{r}'(t) = M \vec{r}(t)$ for some λ ? Explain.

43

Recall the differential equation $\vec{r}'(t) = M \vec{r}(t)$ where $M = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$.

- 43.1 Write down a general solution to the differential equation.
- 43.2 Write down a solution to the initial value problem $\vec{r}(0) = \begin{bmatrix} x_0 \\ y_0 \end{bmatrix}$.
- 43.3 Are your answers to the first two parts the same? Do they contain the same information?

The phase portrait for a differential equation arising from the matrix $\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$ (left) and $\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$ (right) are shown.



Both have eigenvalues ± 1 , but they have different eigenvectors.

- 44.1 How are the phase portraits related to each other?
- 44.2 Suppose P is a 2×2 matrix with eigenvalues ± 1 . In what ways could the phase portrait for $\vec{r}'(t) = P \vec{r}(t)$ look different from the above portraits? In what way(s) must it look the same?
- 45 Consider the following phase plane with lines in the direction of \vec{a} (dashed green) and \vec{b} (red).



45.1 Sketch a phase portrait where the directions \vec{a} and \vec{b} correspond to eigen solutions with eigenvalues that are

	sign for \vec{a}	sign for \vec{b}
(1)	pos	pos
(2)	neg	neg
(3)	neg	pos
(4)	pos	neg
(5)	pos	zero

- 45.2 Classify the solution at the origin for situations (1)–(5) as stable or unstable.
- 45.3 Would any of your classifications in 45.2 change if the directions of \vec{a} and \vec{b} changed?
- 46 You are examining a differential equation $\vec{r}'(t) = M \vec{r}(t)$ for an unknown 2×2 matrix M. You would like to determine whether $\vec{r}(t) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ is stable/unstable/attracting/repelling.
 - 46.1 Come up with a rule to determine the nature of the equilibrium solution $\vec{r}(t) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ based on the eigenvalues of M (provided there exists two linearly independent eigen solutions).
 - 46.2 Consider the system of differential equations

$$x'(t) = x(t) + 2y(t)$$

 $y'(t) = 3x(t) - 4y(t)$

- y'(t) = 3x(t) 4y(t)
- (a) Classify the stability of the equilibrium solution (x(t), y(t)) = (0, 0) using any method you want.
- (b) Justify your answer analytically using eigenvalues.

47 Consider the following model of Social Media Usage where

P(t) = millions of social media posts at year t

U(t) = millions of social media users at year t

- $(P1_p)$ Ignoring all else, each year posts decay proportionally to the current number of posts with proportionality constant 1.
- $(P2_p)$ Ignoring all else (independent of decay), posts grow by a constant amount of 2 million posts every year.
- $(P1_{II})$ Ignoring all else, social media users increase/decrease in proportion to the number of
- $(P2_{IJ})$ Ignoring all else, social media users increase/decrease in proportion to the number of users.
- $(P3_{IJ})$ Ignoring all else, 1 million people stop using the platform every year.

A school intervention is described by the parameter $a \in [-1/2, 1]$:

- After the intervention, the proportionality constant for $(P1_U)$ is 1-a.
- After the intervention, the proportionality constant for $(P2_U)$ is a.
- 47.1 Model this situation using a system of differential equations. Explain which parts of your model correspond to which premise(s).

48 The SM model of Social Media Usage is

$$P' = -P + 2$$

 $U' = (1 - a)P + aU - 1$

where

P(t) = millions of social media posts at year tU(t) = millions of social media users at year t $a \in [-1/2, 1]$

- 48.1 What are the equilibrium solution(s)?
- 48.2 Make a phase portrait for the system.

https://www.desmos.com/calculator/h3wtwjghv0

48.3 Use phase portraits to conjecture: what do you think happens to the equilibrium solution(s) as a transitions from negative to positive? Justify with a computation.

49 The SM model of Social Media Usage is

$$P' = -P + 2$$

 $U' = (1 - a)P + aU - 1$

where

P(t) = millions of social media posts at year tU(t) = millions of social media users at year t $a \in [-1/2, 1]$

- 49.1 Can you rewrite the system in matrix form? I.e., in the form $\vec{r}'(t) = M \vec{r}(t)$ for some matrix M where $\vec{r}(t) = (P(t), U(t))$.
- 49.2 Define $\vec{s}(t) = (S_P(t), S_U(t))$ to be the displacement from equilibrium in the **SM** model at time t (provided an equilibrium exists).
 - (a) Write \vec{s} in terms of P and U.
 - (b) Find \vec{s}' in terms of P and U.
 - (c) Find \vec{s}' in terms of S_P and S_U .
 - (d) Can one of your differential equation for \vec{s} be written in matrix form? Which one?
 - (e) Analytically classify the equilibrium solution for your differential equation for \vec{s} when a = -1/2, 1/2, and 1. (You may use a calculator for computing eigenvectors/values.)

The **SM** model of Social Media Usage is

$$P' = -P + 2$$

 $U' = (1 - a)P + aU - 1$

where

P(t) = millions of social media posts at year t U(t) = millions of social media users at year t $a \in [-1/2, 1]$

Some politicians have been looking at the model. They made the following posts on social media:

- 1. The model shows the number of posts will always be increasing. SAD!
- 2. I see the number of social media users always increases. That's not what we want!
- 3. It looks like social media is just a fad. Although users initially increase, they eventually settle down.
- 4. I have a dream! That one day there will be social media posts, but eventually there will be no social media users!
- 50.1 For each social media post, make an educated guess about what initial conditions and what value(s) of *a* the politician was considering.
- 50.2 The school board wants to limit the number of social media users to fewer than 10 million. Make a recommendation about what value of *a* they should target.
- 51 Consider the following **FD** model of Fleas and Dogs where

F(t) = number of parasites (fleas) at year t (in millions)

D(t) = number of hosts (dogs) at year t (in thousands)

- $(P1_F)$ Ignoring all else, the number of parasites decays in proportion to its population (with constant 1).
- $(P2_F)$ Ignoring all else, parasite numbers grow in proportion to the number of hosts (with constant 1).
- $(P1_D)$ Ignoring all else, hosts numbers grow in proportion to their current number (with constant 1)
- $(P2_D)$ Ignoring all else, host numbers decrease in proportion to the number of parasites (with constant 2).
- (P1_c) Anti-flea collars remove 2 million fleas per year.

- 51.1 Write a system of differential equations for the **FD** model.
- 51.2 Can you rewrite the system in matrix form $\vec{r}' = M \vec{r}$? What about in affine form $\vec{r}' = M \vec{r} + \vec{b}$?
- 51.3 Make a phase portrait for your model.
- 51.4 What should solutions to the system look like in the phase plane? What are the equilibrium solution(s)?

52 Recall the FD model of Fleas and Dogs where

F(t) = number of parasites (fleas) at year t (in millions)

D(t) = number of hosts (dogs) at year t (in thousands)

$$\vec{r}(t) = \begin{bmatrix} F(t) \\ D(t) \end{bmatrix}$$

and

$$\vec{r}'(t) = \begin{bmatrix} -1 & 1 \\ -2 & 1 \end{bmatrix} \vec{r}(t) + \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

Define $\vec{s}(t)$ to be the displacement of $\vec{r}(t)$ from equilibrium at time t.

- 52.1 Find a formula for \vec{s} in terms of \vec{r} .
- 52.2 Can you find a matrix M so that $\vec{s}'(t) = M \vec{s}(t)$?
- 52.3 What are the eigenvalues of M?
- 52.4 Find an eigenvector for each eigenvalue M?
- 52.5 What are the eigen solutions for $\vec{s}' = M \vec{s}$?

53 Recall the FD model of Fleas and Dogs where

F(t) = number of parasites (fleas) at year t (in millions)

D(t) = number of hosts (dogs) at year t (in thousands)

$$\vec{r}(t) = \begin{bmatrix} F(t) \\ D(t) \end{bmatrix} \qquad \vec{s}(t) = \vec{r}(t) - \begin{bmatrix} 3 \\ 5 \end{bmatrix}$$

and

$$\vec{s}'(t) = M \vec{s}(t)$$
 where $M = \begin{bmatrix} -1 & 1 \\ -2 & 1 \end{bmatrix}$.

This equation has eigen solutions

$$\vec{s}_1(t) = e^{it} \begin{bmatrix} 1-i \\ 2 \end{bmatrix}$$
$$\vec{s}_2(t) = e^{-it} \begin{bmatrix} 1+i \\ 2 \end{bmatrix}$$

- 53.1 Recall Euler's formula $e^{it} = \cos(t) + i\sin(t)$.
 - (a) Use Euler's formula to expand $\vec{s}_1 + \vec{s}_2$. Are there any imaginary numbers remaining?
 - (b) Use Euler's formula to expand $i(\vec{s}_1 \vec{s}_2)$. Are there any imaginary numbers remaining?
- 53.2 Verify that your formulas for $\vec{s}_1 + \vec{s}_2$ and $i(\vec{s}_1 \vec{s}_2)$ are solutions to $\vec{s}'(t) = M \vec{s}(t)$.
- 53.3 Can you give a third *real* solution to $\vec{s}'(t) = M \vec{s}(t)$?

D(t) = number of hosts (dogs) at year t (in thousands)

$$\vec{r}(t) = \begin{bmatrix} F(t) \\ D(t) \end{bmatrix} \qquad \vec{s}(t) = \vec{r}(t) - \begin{bmatrix} 3 \\ 5 \end{bmatrix}$$

and

54

$$\vec{s}'(t) = M \vec{s}(t)$$
 where $M = \begin{bmatrix} -1 & 1 \\ -2 & 1 \end{bmatrix}$.

- 54.1 What is the dimension of the space of solutions to $\vec{s}'(t) = M \vec{s}(t)$?
- 54.2 Give a basis for all solutions to $\vec{s}'(t) = M \vec{s}(t)$.
- 54.3 Find a solution satisfying $\vec{s}(0) = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$.
- 54.4 Using what you know, find a general formula for $\vec{r}(t)$.
- 54.5 Find a formula for $\vec{r}(t)$ satisfying $\vec{r}(0) = \begin{bmatrix} 4 \\ 8 \end{bmatrix}$.

55 Recall the FD model of Fleas and Dogs where

F(t) = number of parasites (fleas) at year t (in millions)

D(t) = number of hosts (dogs) at year t (in thousands)

$$\vec{r}(t) = \begin{bmatrix} F(t) \\ D(t) \end{bmatrix} \qquad \vec{s}(t) = \vec{r}(t) - \begin{bmatrix} 3 \\ 5 \end{bmatrix}$$

and

$$\vec{s}'(t) = M \vec{s}(t)$$
 where $M = \begin{bmatrix} -1 & 1 \\ -2 & 1 \end{bmatrix}$.

Some research is being done on a shampoo for the dogs. It affects flea and dog reproduction:

- (PS_F) Ignoring all else, the number of parasites decays in proportion to its population with constant 1 + a.
- (PS_D) Ignoring all else, hosts numbers grow in proportion to their current number with constant

where $-1 \le a \le 1$. These premises replace $(P1_F)$ and $(P1_D)$.

- 55.1 Modify the previous **FD** model to incorporate the effects of the shampoo.
- 55.2 Make a phase portrait for the FD Shampoo model.
- 55.3 Find the equilibrium solutions for the **FD Shampoo** model.
- 55.4 For each equilibrium solution determine its stability/instability/etc..
- 55.5 Analytically justify your conclusions about stability/instability/etc...

56 Consider the differential equation

$$\vec{s}'(t) = M\vec{s}(t)$$
 where $M = \begin{bmatrix} -1 & -4 \\ 2 & 3 \end{bmatrix}$

- 56.1 Find eigen solutions for this differential equation (you may use a calculator/computer to assist).
- 56.2 Find a general real solution.
- 56.3 Make a phase portrait. What do sketches of your solutions look like in phase space?

• A(t) = surface area (in square meters) of all leaves at time t

$$H'(t) = 0.3 \cdot A(t) - b \cdot H(t)$$

$$A'(t) = -0.3 \cdot (H(t))^{2} + A(t)$$

and $0 \le b \le 2$

A phase portrait for this model is available at

https://www.desmos.com/calculator/tvjag852ja

- 57.1 Find explicit formulas for equilibrium solutions of the tree model.
- 57.2 Visually classify the nature of each equilibrium solution as attracting/repelling/etc..
- 57.3 Can you rewrite the system in matrix/affine form? Why or why not?

58 A simple logistic model for a population is

$$\frac{\mathrm{d}P}{\mathrm{d}t} = P(t) \cdot \left(1 - \frac{P(t)}{2}\right)$$

where P(t) represents the population at time t.

We'd like to approximate dP/dt when $P \approx 1/2$.

- 58.1 What is the value of dP/dt when P = 1/2?
- 58.2 What is the approximate value of dP/dt when $P = 1/2 + \Delta$ when Δ is small?
- 58.3 Write down a linear approximation $S(\Delta)$ that approximates dP/dt when P is Δ away from
- 58.4 Let $A_{1/2}(t)$ be an affine approximation to dP/dt that is a good approximation when $P \approx 1/2$. Find a formula for $A_{1/2}(t)$ expressed in terms of P(t).
- 58.5 Find additional affine approximations to dP/dt centered at each equilibrium solution.

59 Based on our calculations from last time, we have several different equations.

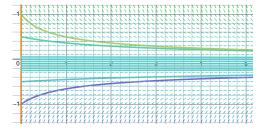
```
P' = P(1 - P/2)
(Original)
                                          (https://www.desmos.com/calculator/v1coz4shtw)
               P' \approx \frac{3}{8} + \frac{1}{2}(P - \frac{1}{2}) (https://www.desmos.com/calculator/zsb2apxhqs) P' \approx P (https://www.desmos.com/calculator/vw48bvqgrc)
                                          (https://www.desmos.com/calculator/vw48bvqgrc)
       (A_2) P' \approx -(P-2)
                                          (https://www.desmos.com/calculator/i2utk6vnqh)
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- 59.1 What do you notice about the solutions sketched on the different slope fields (in Desmos)?
- 59.2 Does the nature of equilibrium solutions change when using an affine approximation?

60 Consider the differential equation whose slope field is sketched below.

$$P'(t) = -P(t) \cdot (0.1 + P(t)) \cdot (0.2 + P(t)).$$

https://www.desmos.com/calculator/ikp9rgo0kv



61 To make a 1d affine approximation of a function f at the point E we have the formula

$$f(x) \approx f(E) + f'(E)(x - E).$$

To make a 2d approximation of a function $\vec{F}(x,y) = (F_1(x,y), F_2(x,y))$ at the point \vec{E} , we have a similar formula

$$\vec{F}(x,y)$$
 \approx $\vec{F}(\vec{E}) + D_{\vec{F}}(\vec{E})(x,y) - \vec{E}$

where $D_{\vec{r}}(\vec{E})$ is the total derivative of \vec{F} at \vec{E} , which can be expressed as the matrix

$$D_{\vec{F}}(\vec{E}) = \begin{bmatrix} \frac{\partial F_1}{\partial x} & \frac{\partial F_1}{\partial y} \\ \frac{\partial F_2}{\partial x} & \frac{\partial F_2}{\partial y} \end{bmatrix}$$

evaluated at \vec{E} .

Recall our model from Question 28 for the life cycle of a tree where H(t) was height, A(t) was the leaves' surface area, and t was time:

$$H'(t) = 0.3 \cdot A(t) - b \cdot H(t)$$

 $A'(t) = -0.3 \cdot (H(t))^2 + A(t)$

with $0 \le b \le 2$

We know the following:

- The equations cannot be written in matrix form.
- The equilibrium points are (0,0) and $\left(\frac{100}{9}b,\frac{1000}{27}b^2\right)$.

We want to find an affine approximation to the system.

Define
$$\vec{F}(H,A) = (H',A')$$

- 61.1 Find the matrix for $D_{\vec{F}}$, the total derivative of \vec{F} .
- 61.2 Create an affine approximation to \vec{F} around (0,0) and use this to write an approximation to the original system.
- 61.3 Create an affine approximation to \vec{F} around $(\frac{100}{9}b, \frac{1000}{27}b^2)$ and use this to write an approximation to the original system.
- 61.4 Make a phase portrait for the original system and your approximation from part 3. How do they compare?
- 61.5 Analyze the nature of the equilibrium solution in part 3 using eigen techniques. Relate your analysis to the original system.

Consider a spring with a mass attached to the end.

[XXX Diagram] |-www-[M]

Let

x(t) = displacement of the right end of the spring from equilibrium at time t

Recall from Physics the following laws:

- (HL) Hooke's Law: For an elastic spring, force is proportional to displacement from equilibrium.
- (NL) Newton's Second Law: Force is proportional to acceleration (the proportionality constant is called mass).
- (ML) Laws of Motion: Velocity is the time derivative of displacement and acceleration is the time derivative of velocity.
- 61.1 Model x(t) with a differential equation.