

Sept 23, 2024

Model solution:

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

Solution: $\int_{\vec{x}_0}^{\vec{x}(t)} \frac{1}{f(\vec{x}, \vec{p})} d\vec{x} = \int_0^t ds$

General form of the solution: $\vec{x}(t)$
— obtained by integration.

— possible integration \Rightarrow closed form solution.

Example: Malthusian equation (single variable)

$$\begin{cases} \frac{dx}{dt} = rx \\ x(0) = x_0 \end{cases} \rightarrow r = \underset{\downarrow}{b} - \underset{\downarrow}{\delta}$$

$$\frac{dx}{dt} = rx \Rightarrow \int_{x_0}^{x(t)} \frac{1}{x} dx = \int_0^t r ds$$

$$\Rightarrow \boxed{x(t) = x_0 e^{rt}}$$

• Doubling time, t_2 ($\delta=0$):

$$2x_0 = x_0 e^{bt_2}$$

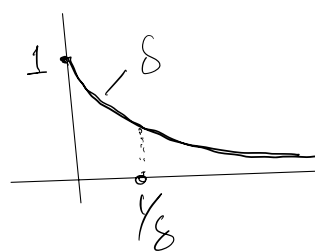
$$\Rightarrow \underline{t_2} = \frac{\ln(2)}{b}$$

• Half life, t_h ($b=0$):

$$\frac{x_0}{2} = x_0 e^{-\delta t_h}$$

$$\Rightarrow \ln(0.5) = -\delta t_h \Rightarrow t_h = \frac{\ln(2)}{\delta}$$

• Average life span, $t_m(d=0): \frac{1}{\delta}$



■ Numerical Integration (Approximate solution)

Example: MATLAB (ode23, ode45, ode15s)

Example:

Model:
$$\begin{cases} \frac{dx_1}{dt} = x_1(1 - x_1 - ax_2), & x_1(0) = 0.9 \\ \frac{dx_2}{dt} = cx_2(1 - bx_1 - x_2), & x_2(0) = 0.1 \\ a = 0.03, & b = 0.03, & c = 1 \end{cases}$$

Files: $\left. \begin{array}{l} - \text{Solver2DODEModel.m} \\ - \text{Degns2DODEModel.m} \end{array} \right\}$

■ Qualitative Analysis (1-dimension)

• $\frac{dx}{dt} = f(x, \tilde{p})$ [Model]

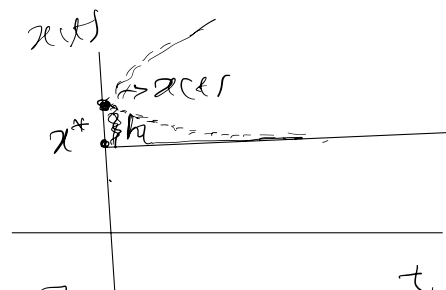
• Equilibria: $x(t) = x^*$, for all t (constant)
 \tilde{x} - obtained by solving $f(x^*, \tilde{p}) = 0$

• Local stability of x^* :

$h(t) = x(t) - x^*$

$\Rightarrow \frac{dh}{dt} = \frac{dx}{dt} - 0$

$\Rightarrow \frac{dh}{dt} = f(x) \quad [\because \tilde{p} \text{ is constant}]$
 $= f(x^* + h)$



$$\Rightarrow \frac{dh}{dt} = \underbrace{f(x^*)}_0 + \left. \frac{df}{dx} \right|_{x^*} h + \cancel{h.o.t} \quad 0$$

$$\Rightarrow \frac{dh}{dt} = \underbrace{\left(\left. \frac{df}{dx} \right|_{x^*} \right)}_r h$$

Solution: $\Rightarrow h(t) = h_0 e^{\underbrace{\left(\left. \frac{df}{dx} \right|_{x^*} \right)}_r t}$

$$\xrightarrow{as \ t \rightarrow \infty} \begin{cases} 0 & \text{if } \left(\left. \frac{df}{dx} \right|_{x^*} \right) < 0 \\ & [\text{Asymptotically stable}] \\ \infty & \text{if } \left(\left. \frac{df}{dx} \right|_{x^*} \right) > 0 \\ & [\text{Unstable}] \end{cases}$$

• Bifurcation Analysis: Change in parameters may cause change in equilibria and stability. These phenomenon are called bifurcations.
 - For bifurcation analysis, study the equilibria and stability for changing parameters

Example:

$$\begin{aligned} 1. \text{ Malthusian: } & \frac{dx}{dt} = \underbrace{rx}_{f(x)} \\ 2. \text{ Logistic: } & \frac{dx}{dt} = \underbrace{rx \left(1 - \frac{x}{K} \right)}_{f(x)} \end{aligned}$$

• Equilibria:

$$1. \ f(x) = \underline{rx} = 0 \Rightarrow \underline{x^* = 0}$$

$$2. \ f(x) = \underline{rx \left(1 - \frac{x}{K} \right)} \Rightarrow \underline{x^* = 0}, \underline{x^* = K}$$

• Stability:

1. $\frac{df}{dx} = r$

$$\left. \frac{df}{dx} \right|_{x^*=0} = r$$

$\Rightarrow \underline{x^*=0}$ is asymptotically stable if $\underline{r < 0}$
and unstable if $r > 0$.

2. $\frac{df}{dx} = \frac{d}{dx} \left[rx \left(1 - \frac{x}{K} \right) \right] = r \left(1 - \frac{2x}{K} \right)$

$x^*=0$: $\left. \frac{df}{dx} \right|_{x^*=0} = r$

$\Rightarrow x^*=0$ is asymptotically stable if $r < 0$
and unstable if $r > 0$.

$x^*=K$: $\left. \frac{df}{dx} \right|_{x^*=K} = r \left(1 - \frac{2K}{K} \right) = -r$

$\Rightarrow x^*=K$ is asymptotically stable if $r > 0$ and
unstable if $r < 0$.

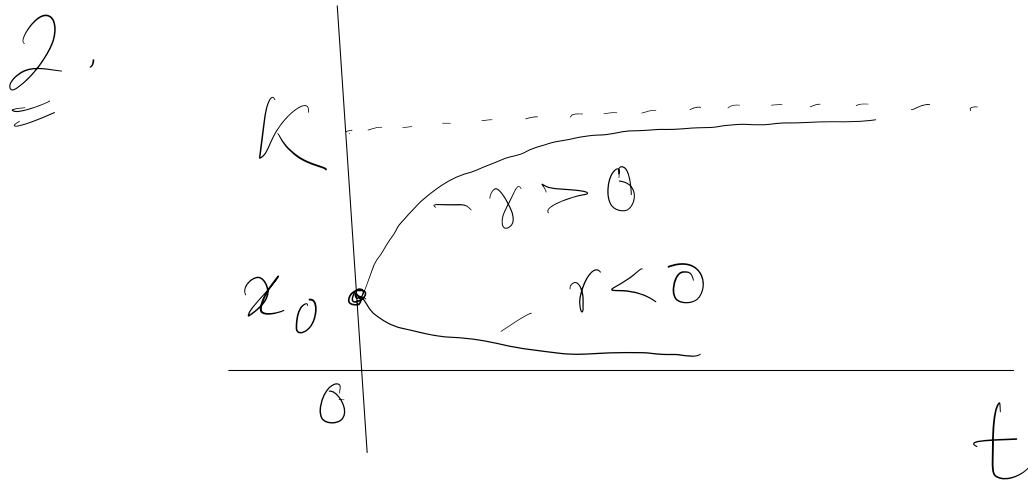
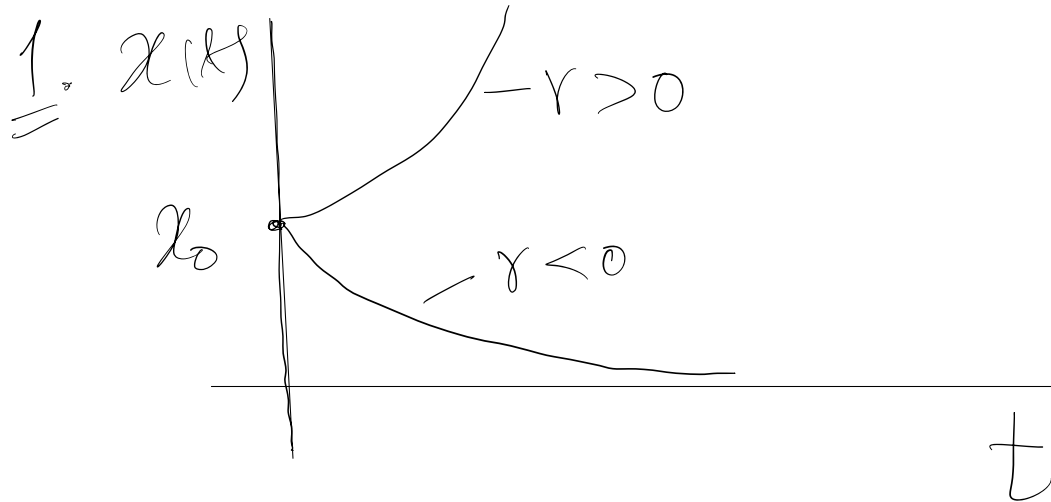
• Bifurcation:

1. Stability changes at $r=0$. Therefore,
the bifurcation occurs at the bifurcation
point $r=0$.

2. Same as 1. ($r=0$)

Graphical Analysis:

• Solution graph:

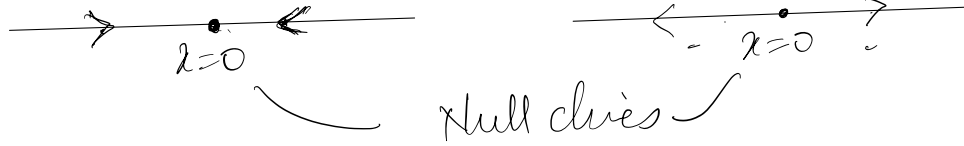


② Phase diagram :

1.

$$r < 0$$

$$r > 0$$



2.

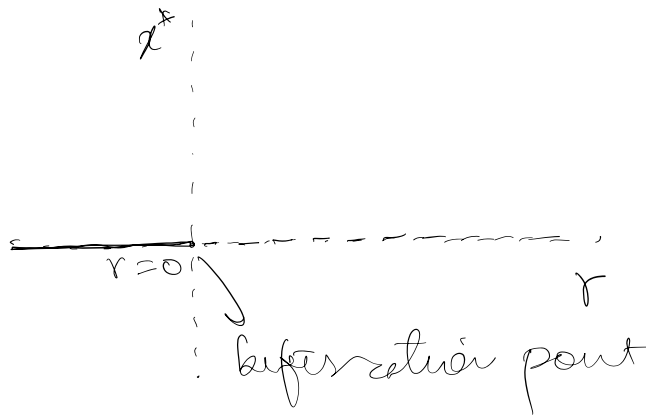
$$r < 0$$

$$r > 0$$



3. Bifurcation diagram

1.



2.

