

AMES Class Notes – Week 11, Wednesday: Differential Equations, Cont.

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1 Review from last week

Consider we're at a **steady state**

$$\dot{x} = \frac{dx}{dt} = 0$$

solve for x to find the stock value that creates a system where the stock doesn't change through time. (ie a carrying capacity).

Jaragon note: stable equilibrium = global/local attractor \subseteq steady states = equilibrium points = fixed points

Consider a population of x that has a logistic growth rate. This growth rate is a second order Taylor series approximation to any arbitrary function. A second order taylor series approximation creates a "single global attractor" aka a unique stably steady state. You'll sometimes hear this called a fixed point, as well. A nice feature of second order taylor series is that they're defined over convex sets, and that guarantees the existence of a "single global attractor" (a unique stable steady state), which is p fixed point theories.

$$\dot{x} = \frac{dx}{dt} = ax(1 - x)$$

Example

What are the levels of x that produce equilibria/steady states of the following and what are stable and which are not,

$$\begin{aligned}\dot{x} &= \frac{dx}{dt} = ax\left(\frac{x}{b} - 1\right)(1 - x)? \\ x &= 0 \\ x &= b \\ x &= 1\end{aligned}$$

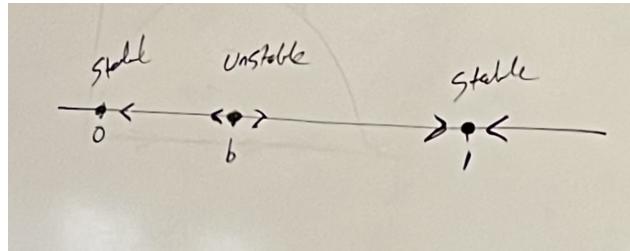


Figure 1: phase line

2 Lotka Volterra Model

Consider a population of deer x and a population of wolves y .
The growth rate of x through time is

$$\begin{aligned}\dot{x} &= \frac{dx}{dt} = ax\left(1 - \frac{x + \alpha y}{J}\right) \\ \dot{y} &= \frac{dy}{dt} = by\left(1 - \frac{\beta x + y}{K}\right)\end{aligned}$$

What are the equilibrium / steady states of this system? ie what at the pairings of (x, y) that lead to $\dot{x} = 0$ and $\dot{y} = 0$.

From previous classes (problem set 1) we know it'll be $(0, 0)$, $(0, K)$, $(J, 0)$, (y^*, x^*)

How does the population of y change with respect to the population of x around an equilibrium point? AKA what is $\frac{dy}{dx}$, around the equilibrium?

Use the implicit function theorem because we're interested in the dynamics around the equilibrium aka we're staying around (x^*, y^*) , which gives us:

$$\frac{dy}{dx} = -\frac{\frac{d\dot{x}}{dx}}{\frac{d\dot{x}}{dy}} \quad (1)$$

Notes on implicit function theorem: https://github.com/a5creel/AMES/blob/main/class_notes/5_weds/main.pdf

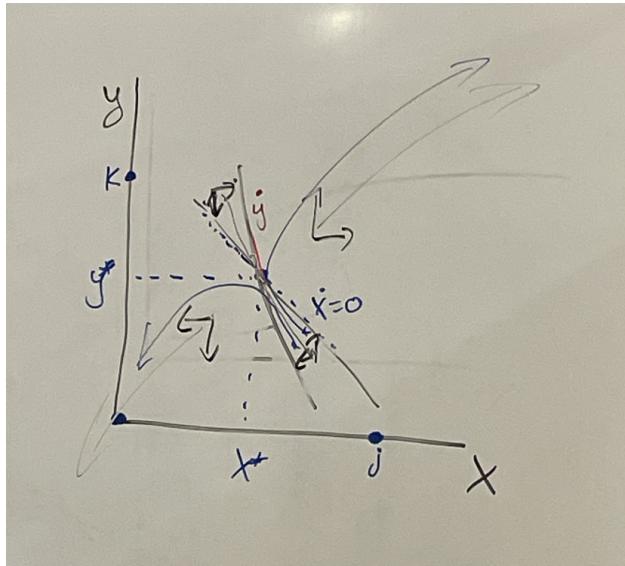


Figure 2: Phase plane around (x^*, y^*)

Now that we have dy/dx at the equilibrium (x^*, y^*) , we can plug in different (x, y) pairs that are around the equilibrium to see if the system return to (x^*, y^*) or if would it travel away. This is how you draw a phase plane.

3 Bass and Crayfish Phase Plane

Let x be the population of crayfish. Let y be the population of bass.

$$\dot{x} = x(1 - x - \alpha y) - \frac{\delta - yx^2}{k^2 - x^2}$$

$$\dot{y} = ry(1 - \beta x - y) + \frac{\epsilon \delta yx^2}{k^2 - x^2}$$

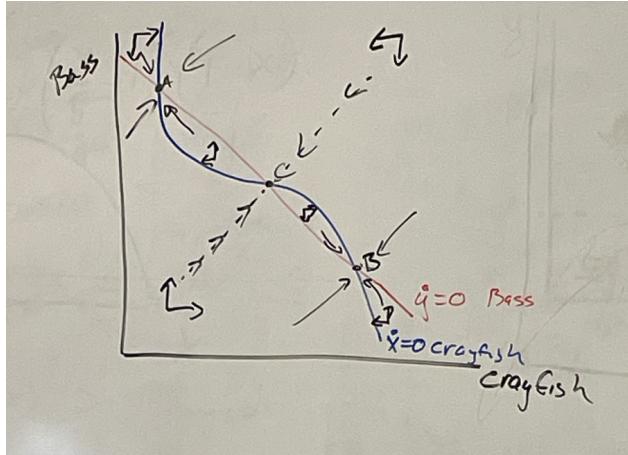


Figure 3: Phase plane for crayfish and bass

4 Different types of equilibrium in phase planes

There are stable, unstable, and conditionally stable equilibrium. There are different ways we can approach an equilibrium, like a spiral or a line. Sometimes, we have orbits aka stable limit cycles.

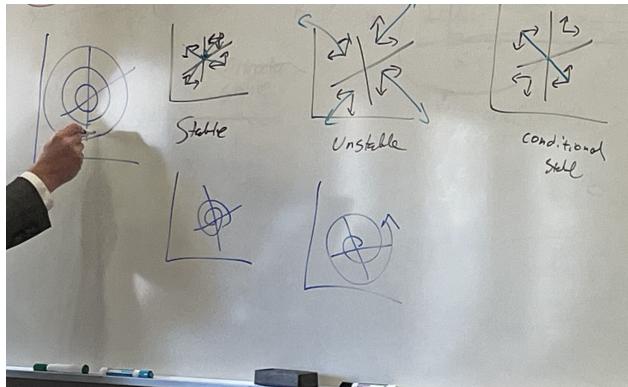


Figure 4: Types of equilibria

This is all really confusing! We're going to use eigen values and eigen vectors to determine what type of equilibrium a steady state is, and what the approach path to that steady state looks like (spiral vs line).

5 Tipping points

Tipping points can only be modeled with non convex sets. HOWEVER, we will not work with non-convex state spaces if we're using *linear* models and most *quadratic* models. Linear models and quadratic models are great approximations (shout out, taylor). HOWEVER, they will never produce scenarios with tipping

points. And so, we need to expand out standard statistical techniques to models with higher order terms to model scenarios with tipping points.