

Topics in Computational Science Report

Derivation of Position Function on Chaos Process

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Problem 1. For $\alpha \in \mathbb{R}^+$ and $x(t) : \mathbb{R}^+ \rightarrow \mathbb{R}$, Let:

$$\frac{dx}{dt} = \alpha(1-x)x \quad (1)$$

Proof the following:

$$x(t) = \frac{1}{1 + Ae^{-\alpha t}}, \text{ with } A = \frac{1-x(0)}{x(0)}$$

Proof.

$$\begin{aligned} \frac{dx}{dt} &= \alpha(1-x)x \\ \frac{dx}{(1-x)x} &= \alpha dt \\ \left(\frac{1}{x} + \frac{1}{(1-x)} \right) dx &= \alpha dt \end{aligned}$$

taking integral on the both side, we obtain:

$$\begin{aligned} \int \frac{1}{x} dx + \int \frac{1}{(1-x)} dx &= \int \alpha dt \\ \ln(x) - \ln(1-x) &= \alpha t + C \\ \ln \left(\frac{x}{(1-x)} \right) &= \alpha t + C \end{aligned}$$

multiplied by $e(\exp)$ on the both side, we obtain:

$$\begin{aligned} \exp \left(\ln \left(\frac{x}{(1-x)} \right) \right) &= \exp(\alpha t + C) \\ \frac{x}{(1-x)} &= e^{\alpha t + C} \end{aligned}$$

let $e^{\alpha t + C} = e^{\alpha t} e^C = C e^{\alpha t}$, thus:

$$\frac{x}{(1-x)} = C e^{\alpha t} \quad (2)$$

for $t = 0$, we get:

$$\frac{x(0)}{(1-x(0))} = C$$

insert C to equation (2), hence the equation becomes:

$$\begin{aligned} \frac{x}{(1-x)} &= \frac{x(0)}{(1-x(0))} e^{\alpha t} \\ \frac{(1-x)}{x} &= \frac{(1-x(0))}{x(0)} e^{-\alpha t} \\ \frac{1}{x} - 1 &= \frac{(1-x(0))}{x(0)} e^{-\alpha t} \end{aligned}$$

let $A = \frac{(1-x(0))}{x(0)}$ thus the equation becomes:

$$\begin{aligned} \frac{1}{x} - 1 &= A e^{-\alpha t} \\ \frac{1}{x} &= 1 + A e^{-\alpha t} \\ \therefore x &= \frac{1}{1 + A e^{-\alpha t}} \end{aligned}$$

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