$$\frac{du}{dt} = \frac{u}{k} \left( 1 - u - \int_{-\infty}^{\infty} u(s) \, ds \right)$$

So we have a system

$$K \frac{du}{dt} = u(1-u-y)$$
  $u(0)=U_0$ 

We know that ult)>0 provided uo > 0 Hence ylt) is monotonic increasing.

$$\frac{du}{dt} = 0 \quad \text{if} \quad u = 0 \quad \text{or} \quad 1 - u - y = 0$$

for states ly, u) such that 1-4-4>D, du >D

so u is increasing

for states ly, u) such that 1-u-y<0, du <0 so u is decreasing.

Thus since y(0)=0 we have that if 40 < 1 then du > 0 initially so ult) land ylt)) increase until 1-u-y=0 The max of u is attained at this point then ult) decreases monotonically.

of ult) and ult) decreases monotonically.

We have 
$$\frac{dy}{dt} = u$$
  $\frac{du}{dt} = \frac{u}{k}(1-u-y)$ 

So 
$$\frac{du}{dy} = \frac{1-4-y}{K}$$

Also when t=0, y=0 and u= 40

For usel the max of u occurs at a turning point, u when  $\frac{du}{dy} = 0$ 

Note that there is a 1-1 map between try, so since if uly) has only I turning point (when uo) so does ult).

$$\frac{dy}{dt} = \frac{u}{u} (1 - u - y)$$
  $\frac{du}{dt} = \frac{u}{u} (1 - u - y)$   $\frac{u(0)}{u(0)} = u(0)$ 

$$\frac{Y^{n+1} - Y^{n}}{h} = U^{n}$$

$$\frac{U^{n+1} - U^{n}}{h} = \frac{U^{n}}{k} (1 - U^{n} - Y^{n})$$

$$U^{0} = 40, \quad Y^{0} = 0.$$

Implicit Eyler.

Either re-arrange (1) to get 4<sup>nt</sup> in terms of 4<sup>n</sup>, U<sup>nt</sup>, h then subst in (2) r solve a quadratic

Or use Newton's method for a nonlinear system.

## To Do

- 1) Code explicit schene b. the system
  - 2) Code 9-method for the system.
  - 3) Check results are same as last week.

- 4) Run code for different values of uo, in particular, (4)
  Uo 21 4 compare theoretical max of u with the
  maximum achieved by the numerical method.
  Compare You with Yk where k is s.t. Uk = max U^
- 5) Cool the 2 step Adams Bashforth schene (AB2)

  For a problem of the form  $\frac{du}{dt} = \int [t, u]$  this is  $\frac{U^{n+1} U^n}{n} = \frac{1}{2} [13 \int [t_n, u^n] \int [t_{n-1}, u^{n-1}]$  n > 1

(this is a 2nd order schene)