5.1: Analyzing Diffy-Q's

Setting up Diffy-Q's from a description

- Shifting focus: we'll learn to set up differential equations from word descriptions.
- Also pay attention to constants and their units.
- Use Euler's method to numerically solve a differential equation. (Most often done in practice: you plug in the derived diffy-Q into a computer to analyze its numerically found solutions.)
- Ex: Newton's Law of Cooling. This states that

The rate at which heat is lost is proportional to the difference between the temperature of the object and the ambient temperature.

Let H denote the temperature of the object.

- Rate at which heat is lost: $\frac{dH}{dt}$
- is: =
- **proportional to**: we multiply one side by a constant α .
- difference between temperature and ambient temperature: (A H), letting A be the ambient temp.
- Equation:

$$\frac{dH}{dt} = \alpha(A - H).$$

- Units of α : inverse seconds, or 1/second.
- Let them do some examples.

 \bullet Diffusion across membrane. Consider a cell that both absorbs and spits out a chemical. We'll keep track of the concentration, C (mmol/L), of the chemical in the cell. Let

$$\Gamma$$
 = ambient concentration (mmol)/L

 $\beta = \text{transfer coefficient across membrane (mmol/L/sec)}.$

$$\frac{dC}{dt}$$
 = entering rate - leaving rate

$$\frac{dC}{dt} = \beta(\Gamma - C).$$

Selection Model Revisited

- Selection Model revisited. Two populations (say one represents humans, the other represents giant telepathic spiders), a and b. Interested in the relative fraction of one of them, call it p. By definition, $p = \frac{a}{a+b}$. Also, $1 p = \frac{b}{a+b}$.
- Say that two pop's have

$$\frac{da}{dt} = \mu a, \qquad \frac{db}{dt} = \lambda b.$$

- Then you can derive a diffy-Q for the function p. This is done in the book, section 5.1.4.
- Get:

$$\frac{dp}{dt} = (\mu - \lambda)p(1 - p)$$

• Looks very different than the discrete dynamical system you found last quarter:

$$p_{t+1} = \frac{sp_t}{sp_t + r(1 - p_t)}$$

• Moral: Never try to turn a DDS into a Diffy-Q by just changing letters around. Always derive one from first principles.

Euler's Method

- Euler's method is a way to approximate solutions to differential equations.
- Bonus: It works for any (first order) diffy-Q.
- Downside: you only get lists of numbers, not actual formulas.
- Algorithm: for a diffy-Q $\frac{df}{dt} = ...,$
 - 1. Choose a Δt step size.
 - 2. Use the diffy-Q to get a slope at time t.
 - 3. The predicted value \hat{f} at the next time step $t+\Delta t$ will then be $\hat{f}=f(t)+\Delta t \times (\text{slope}).$
 - 4. Repeat ad infinitum.
- Ex. Take the simple population model $\frac{dP}{dt} = 3P$ with initial condition P(0) = 2. Let's choose a step size $\Delta t = 0.5$. We'll do three steps of Euler's method.
- First step: P'(0) = 3P(0) = 3(2) = 6. So,

$$\hat{P}(0.5) = 2 + (6)\Delta t = 2 + 6(0.5) = 5.$$

• Second step: using the diffy-Q again: P'(0.5) = 3P(0.5) = 3(5) = 15. So,

$$\hat{P}(1) = 5 + 15(0.5) = 5 + 7.5 = 12.5$$

• Third step: use the diffy-Q: P'(1) = 3P(1) = 3(12.5) = 37.5. Then

$$\hat{P}(1.5) = 12.5 + (37.5)\Delta t = 12.5 + (37.5)(0.5) = 31.25.$$