Simulating Continuous Systems Part 2

CMSC 326 Simulations

Simulating Continuous Systems

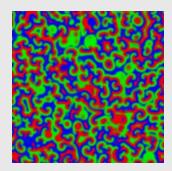
Simple chemical reaction



Rabbit-Lynx "reaction"



B-Z reaction



Simulating Continuous Systems

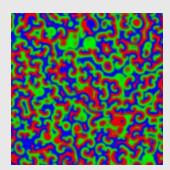
Simple chemical reaction



Rabbit-Lynx "reaction"



B-Z reaction



Simulation: Simple Chemical Reaction

Three molecules:

Substance

A

Substance

В

Substance

С

Simulation: Simple Chemical Reaction

Reaction 1:

One molecule of **A** reacts with one molecule of **B** to produce one molecule of **C**



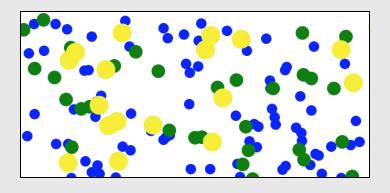
Reaction 2:

A molecule of **C** can *breakdown* to produce one of each **A** and **B**

Two Simulation Models

Molecules move about randomly in a solution or a gaseous state

At any given instant, exactly one of the two reactions takes place



$$\begin{array}{c} A + B \longrightarrow C \\ \hline C \longrightarrow A + B \end{array}$$

Two Simulation Models

 We randomly choose the first or second reaction based on the concentration of molecules

We randomly choose the first or second reaction based on spatial closeness of molecules

The Ideal Simulation Model

- 1. Accurately matches reality
- 2. Simple to implement, simple to understand
- 3. Fast execution time computationally
- 4. As little randomness as possible
- 5. As few parameters as possible

A deterministic simulation is one in which no randomness is involved in the development of future states of the simulation. Each successive state of the simulation is completely determined by the preceding state.

Consider a Deterministic Model

A(t) = concentration of \bigcirc molecules at time t

B(t) = concentration of B molecules at time t

C(t) = concentration of C molecules at time t

Consider the concentration a moment later:

$$A(t+s)$$

where S is a small value (like 0.01 seconds)

During $\boldsymbol{\mathcal{S}}$, what affects the *concentration* of A?

Let's consider the *change in concentration*:

$$A(t+s)-A(t)$$

Concentration could **decrease** because A molecules react with B molecules

The amount of change depends on A(t) and B(t)

Let's consider the *change in concentration*:

$$A(t+s)-A(t)$$

Concentration could **increase** because of C molecules that break down

The amount of change depends on $\mathcal{C}(t)$

Thus, in that small time S

$$A(t + s) - A(t)$$
 decreases in proportion to $A(t) B(t)$

$$A(t+s)-A(t)$$
 increases in proportion to $C(t)$

The *amount of change* depends on the length of *S*

 $\rangle\rangle\rangle\rangle$ The more S the more time for reactions

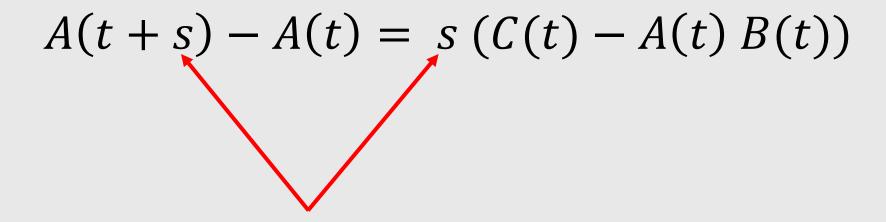
$$A(t+s) - A(t) = s \left(C(t) - A(t) B(t) \right)$$

$$A(t+s) - A(t) = s (C(t) - A(t) B(t))$$

The change in concentration of molecule A during time S

$$A(t+s) - A(t) = s (C(t) - A(t) B(t))$$

The small moment in time S



The same small time period S

$$A(t+s) - A(t) = s (C(t) - A(t) B(t))$$

The small moment in time S

The time *S* is included because the **longer the time** *S*, the more reactions occur, and the **more change in concentration** can happen.

$$A(t+s) - A(t) = s \left(C(t) - A(t) B(t)\right)$$

Concentration of molecule C

Increases the change in concentration of molecule \boldsymbol{A}

$$A(t+s) - A(t) = s (C(t) - A(t) B(t))$$

Concentration of molecule C

Increases the change in concentration of molecule \boldsymbol{A}

$$A(t+s) - A(t) = s \left(C(t) - A(t) B(t)\right)$$

Concentration of molecule \boldsymbol{A} times concentration of molecule \boldsymbol{B}

Decreases the change in concentration of molecule \boldsymbol{A}

$$A(t+s) - A(t) = s \left(C(t) - A(t) B(t)\right)$$



Concentration of molecule \boldsymbol{A} times concentration of molecule \boldsymbol{B}

Decreases the change in concentration of molecule A

By the Same Reasoning

$$B(t+s) - B(t) = s (C(t) - A(t) B(t))$$

$$C(t+s) - C(t)$$
 increases in proportion to $A(t) B(t)$

$$C(t+s) - C(t)$$
 decreases in proportion to $C(t)$

Thus,

$$C(t+s) - C(t) = s (A(t) B(t) - C(t))$$

$$C(t+s) - C(t)$$
 increases in proportion to $A(t) B(t)$

$$C(t+s) - C(t)$$
 decreases in proportion to $C(t)$

Thus,

$$C(t+s) - C(t) = s (A(t) B(t) - C(t))$$

The terms are now reversed

$$C(t+s) - C(t) = s (A(t) B(t) - C(t))$$

$$C(t+s) - C(t) = s (A(t) B(t) - C(t))$$

The concentration of molecule \mathcal{C} at time t

$$C(t+s) - C(t) = s (A(t) B(t) - C(t))$$

The concentration of molecule ${\it C}$ at time ${\it t}$ plus ${\it S}$

The concentration of molecule \mathcal{C} at the "next moment in time"

$$C(t+s) - C(t) = s (A(t) B(t) - C(t))$$

The **change in concentration** of molecule

C during time S

$$C(t+s) - C(t) = s (A(t) B(t) - C(t))$$

The small moment in time S

The time *S* is included because the **longer the time** *S*, the more reactions occur, and the **more change in concentration** can happen.

$$C(t+s) - C(t) = s (A(t) B(t) - C(t))$$

Concentration of molecule A times concentration of molecule B

Increases the change in concentration of molecule *C*

$$C(t+s) - C(t) = s (A(t) B(t) - C(t))$$



Concentration of molecule \boldsymbol{A} times concentration of molecule \boldsymbol{B}

Increases the change in concentration of molecule *C*

$$C(t+s) - C(t) = s (A(t) B(t) - C(t))$$

Concentration of molecule C

Decreases the change in concentration of molecule C

$$C(t+s) - C(t) = s (A(t) B(t) - C(t))$$



Concentration of molecule C

Decreases the change in concentration of molecule ${\it C}$

A System of Equations

$$A(t + s) - A(t) = s (C(t) - A(t) B(t))$$

 $B(t + s) - B(t) = s (C(t) - A(t) B(t))$
 $C(t + s) - C(t) = s (A(t) B(t) - C(t))$

One Important Modification

It may be that the first reaction (A + B \rightarrow C) is **more likely** than the second, or the reverse

To adjust, we'll introduce multipliers:

 $K_{ab} = \text{constant for first reaction (A + B <math>\rightarrow$ C)}

 $K_c = \text{constant for second reaction (C} \rightarrow \text{A} + \text{B})$

$$A(t+s) - A(t) = s (K_c C(t) - K_{ab} A(t) B(t))$$

$$B(t+s) - B(t) = s (K_c C(t) - K_{ab} A(t) B(t))$$

$$C(t+s) - C(t) = s (K_{ab} A(t) B(t) - K_c C(t))$$

$$A(t+s) - A(t) = s \left(K_c C(t) - K_{ab} A(t) B(t) \right)$$

$$B(t+s) - B(t) = s \left(K_c C(t) - K_{ab} A(t) B(t) \right)$$

$$C(t+s) - C(t) = s \left(K_{ab} A(t) B(t) - K_c C(t) \right)$$

Use a **high value** of the constant K_{ab} to indicate that the first reaction is **more likely**, or happens at a faster rate

$$A(t+s) - A(t) = s \left(\frac{K_c}{K_c} C(t) - K_{ab} A(t) B(t) \right)$$

$$B(t+s) - B(t) = s \left(\frac{K_c}{K_c} C(t) - K_{ab} A(t) B(t) \right)$$

$$C(t+s) - C(t) = s \left(K_{ab} A(t) B(t) - \frac{K_c}{K_c} C(t) \right)$$

Use a **high value** of the constant K_c to indicate that the second reaction is **more likely**, or happens at a faster rate

$$A(t+s) - A(t) = s (K_c C(t) - K_{ab} A(t) B(t))$$

$$B(t+s) - B(t) = s (K_c C(t) - K_{ab} A(t) B(t))$$

$$C(t+s) - C(t) = s (K_{ab} A(t) B(t) - K_c C(t))$$

$$A(t+s) - A(t) = s (K_c C(t) - K_{ab} A(t) B(t))^{x}^{\beta(t)}$$

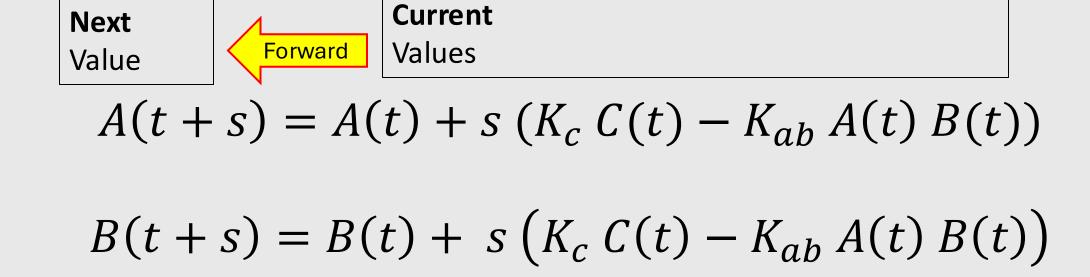
$$B(t+s) - B(t) = s (K_c C(t) - K_{ab} A(t) B(t))^{x}^{\beta(t)}$$

$$C(t+s) - C(t) = s (K_{ab} A(t) B(t) - K_c C(t))^{x}^{C(t)}$$

$$A(t + s) = A(t) + s (K_c C(t) - K_{ab} A(t) B(t))$$

$$B(t + s) = B(t) + s (K_c C(t) - K_{ab} A(t) B(t))$$

$$C(t + s) = C(t) + s (K_{ab} A(t) B(t) - K_c C(t))$$



$$C(t+s) = C(t) + s (K_{ab} A(t) B(t) - K_c C(t))$$

We now have a way to **calculate** the changes in concentrations as we go **forward in time**

Calculate the Change in Concentration

Suppose we know the **starting concentrations** at time t=0, that is, we know A(0), B(0) and C(0)

Suppose that s = 0.01, $K_{ab} = 1.0$, $K_c = 0.5$

Calculate the Change in Concentration

We can now compute:

$$A(0 + 0.01) = A(0) + 0.01 (0.5 C(0) - 1.0 A(0) B(0))$$

$$B(0 + 0.01) = B(0) + 0.01 (0.5 C(0) - 1.0 A(0) B(0))$$

$$C(0 + 0.01) = C(0) + 0.01 (1.0 A(0) B(0) - 0.5 C(0))$$

```
# Rate parameters
K_ab = 1.0
K_c = 0.5
# Initial concentration values
A = 0.6
B = 0.3
C = 0.1
# Set our time increment
s = 0.01
# Compute
while t < end_time:</pre>
    # Compute the new values at time t + s
    A = A + s * (K_c * C - K_ab * A * B)
    B = B + s * (K_c * C - K_ab * A * B)
    C = C + s * (K_ab * A * B - K_c * C)
    # Change t, and repeat
    t = t + s
```

```
K_{ab} = 1.0
K_c = 0.5
```

```
# Rate parameters
K_{ab} = 1.0
K_c = 0.5
# Initial concentration values
A = 0.6
B = 0.3
C = 0.1
# Set our time increment
s = 0.01
# Compute
while t < end_time:</pre>
    # Compute the new values at time t + s
    A = A + s * (K_c * C - K_ab * A * B)
    B = B + s * (K_c * C - K_ab * A * B)
    C = C + s * (K_ab * A * B - K_c * C)
    # Change t, and repeat
    t = t + s
```

A(0)

B(0)

C(0)

```
# Rate parameters
K_ab = 1.0
K c = 0.5
# Initial concentration values
A = 0.6
B = 0.3
C = 0.1
# Set our time increment
s = 0.01
# Compute
while t < end_time:</pre>
    # Compute the new values at time t + s
    A = A + s * (K_c * C - K_ab * A * B)
    B = B + s * (K_c * C - K_ab * A * B)
    C = C + s * (K_ab * A * B - K_c * C)
    # Change t, and repeat
    t = t + s
```

s = 0.01

```
# Rate parameters
K_ab = 1.0
K_c = 0.5
# Initial concentration values
A = 0.6
B = 0.3
C = 0.1
# Set our time increment
s = 0.01
# Compute
while t < end_time:</pre>
    # Compute the new values at time t + s
    A = A + s * (K_c * C - K_ab * A * B)
    B = B + s * (K_c * C - K_ab * A * B)
    C = C + s * (K_ab * A * B - K_c * C)
    # Change t, and repeat
    t = t + s
```

```
# Rate parameters
K_ab = 1.0
K_c = 0.5

# Initial concentration values
A = 0.6
B = 0.3
C = 0.1

# Set our time increment
s = 0.01
```

Iterate

C

```
# Compute
while t < end_time:
    # Compute the new values at time t + s
    A = A + s * (K_c * C - K_ab * A * B)
    B = B + s * (K_c * C - K_ab * A * B)
    C = C + s * (K_ab * A * B - K_c * C)

# Change t, and repeat
    t = t + s</pre>
```

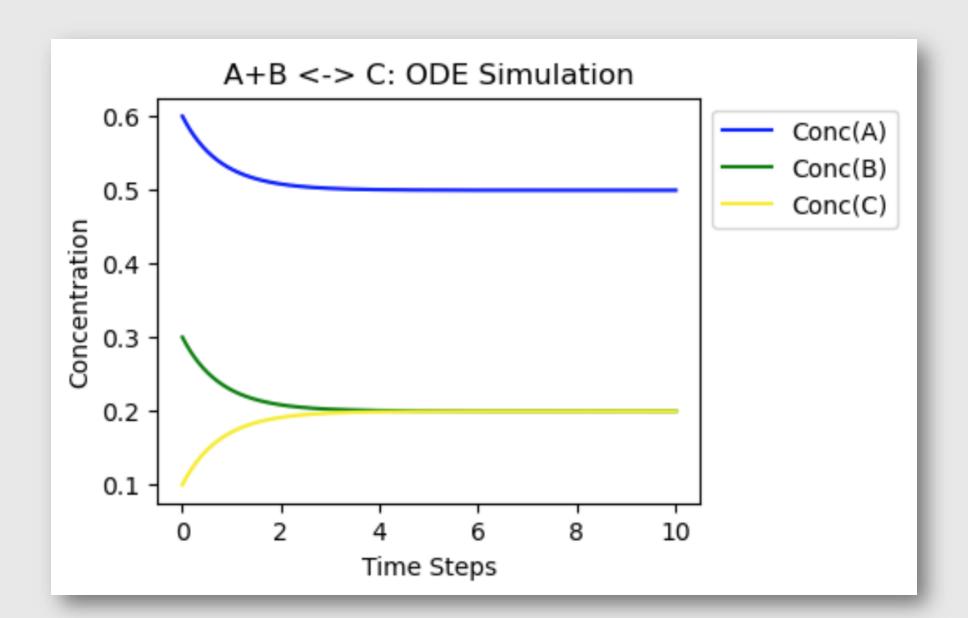
```
# Rate parameters
K_ab = 1.0
K c = 0.5
# Initial concentration values
A = 0.6
B = 0.3
C = 0.1
# Set our time increment
s = 0.01
# Compute
while t < end_time:</pre>
    # Compute the new values at time t + s
    A = A + s * (K_c * C - K_ab * A * B)
    B = B + s * (K_c * C - K_ab * A * B)
    C = C + s * (K ab * A * B - K c * C)
    # Change t, and repeat
    t = t + s
```

$$A(t + s) = A(t) + s (K_c C(t) - K_{ab} A(t) B(t))$$

$$B(t + s) = B(t) + s (K_c C(t) - K_{ab} A(t) B(t))$$

$$C(t + s) = C(t) + s (K_{ab} A(t) B(t) - K_c C(t))$$

Simulation Behavior



Recall how we compute the concentrations evolving over time:

$$A(t + s) = A(t) + s (K_c C(t) - K_{ab} A(t) B(t))$$

$$B(t+s) = B(t) + s \left(K_c C(t) - K_{ab} A(t) B(t) \right)$$

$$C(t+s) = C(t) + s (K_{ab} A(t) B(t) - K_c C(t))$$

The form of these equations is:

Next Value

Current Value

Some terms involving the **current** values of some variables

$$A(t + s) = A(t) + s (K_c C(t) - K_{ab} A(t) B(t))$$

The equations specify an **iterative algorithm** to compute the functions A(t), B(t), C(t)

The form of these equations is:

Next Value

Current Value

Some terms involving the **current** values of some variables

$$A(t + s) = A(t) + s (K_c C(t) - K_{ab} A(t) B(t))$$

The fact that we compute in the way time evolves makes this a simulation

Rearrange the terms in this way:

$$\frac{A(t+s) - A(t)}{s} = K_c C(t) - K_{ab} A(t) B(t)$$

$$\frac{B(t+s) - B(t)}{s} = K_c C(t) - K_{ab} A(t) B(t)$$

$$\frac{C(t+s) - C(t)}{s} = K_{ab} A(t) B(t) - K_c C(t)$$

Next, consider the limit as $s \rightarrow 0$

$$A_S(t) = \frac{A(t+s) - A(t)}{s}$$

Next, consider the limit as $s \to 0$

$$A_S(t) = \frac{A(t+s) - A(t)}{s}$$

Then the sequence of functions A_s possibly has a limit as $s \to 0$

That limit is itself a function: A'(t)

Called the **derivative** of function A(t)

If we do this for each of A(t), B(t), C(t) we get:

$$A'(t) = K_c C(t) - K_{ab} A(t) B(t)$$

$$B'(t) = K_c C(t) - K_{ab} A(t) B(t)$$

$$C'(t) = K_{ab} A(t) B(t) - K_c C(t)$$

Sometimes written in slightly different notation as:

$$\frac{dA}{dt} = K_c C(t) - K_{ab} A(t) B(t)$$

$$\frac{dB}{dt} = K_c C(t) - K_{ab} A(t) B(t)$$

$$\frac{dC}{dt} = K_{ab} A(t) B(t) - K_c C(t)$$

System of Differential Equations

$$\frac{dA}{dt} = K_c C(t) - K_{ab} A(t) B(t)$$

$$\frac{dB}{dt} = K_c C(t) - K_{ab} A(t) B(t)$$

$$\frac{dC}{dt} = K_{ab} A(t) B(t) - K_c C(t)$$

System of Differential Equations

$$\frac{dA}{dt} = K_c C(t) - K_{ab} A(t) B(t)$$

$$\frac{dB}{dt} = K_c C(t) - K_{ab} A(t) B(t)$$

$$\frac{dC}{dt} = K_{ab} A(t) B(t) - K_c C(t)$$

Note: we usually call these *Ordinary Differential Equations* (ODEs) to distinguish them from other kinds (like partial differential equations)

```
# Rate parameters
K_ab = 1.0
K c = 0.5
# Initial concentration values
A = 0.6
B = 0.3
C = 0.1
# Set our time increment
s = 0.01
# Compute
while t < end_time:</pre>
    # Compute the new values at time t + s
    A = A + s * (K_c * C - K_ab * A * B)
    B = B + s * (K_c * C - K_ab * A * B)
    C = C + s * (K ab * A * B - K c * C)
    # Change t, and repeat
    t = t + s
```

$$A(t + s) = A(t) + s (K_c C(t) - K_{ab} A(t) B(t))$$

$$B(t + s) = B(t) + s (K_c C(t) - K_{ab} A(t) B(t))$$

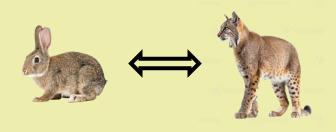
$$C(t + s) = C(t) + s (K_{ab} A(t) B(t) - K_c C(t))$$

Simulating Continuous Systems

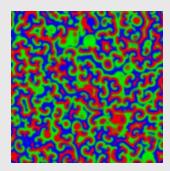
Simple chemical reaction



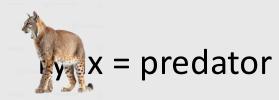
Rabbit-Lynx "reaction"



B-Z reaction



Rabbit-Lynx "Reaction"



Although not a chemical reaction, it almost is (mathematically)

We will model a population of rabbits and lynxes

Rabbit-Lynx "Reaction"

The environment has sufficient grass for the rabbits to survive

The lynxes, of course, eat the rabbits to thrive



Rabbit-Lynx "Reaction"

Proportions involved:

- 1. Rabbits grow at a certain rate
- Rabbits die at a rate proportional to how many rabbits there are and how many are being devoured by lynxes
- 3. Lynxes proliferate based on their consumption of rabbits, and die in numbers proportional to the lynx population

X(t) = number of rabbits at time t

Y(t) = number of lynxes at time t



Consider the time interval from t to t+s

X(t + s) - X(t) is the change in the number of rabbits

$$X(t+s) - X(t)$$
 will:

- increase from new rabbits born
- decrease from rabbits dying naturally
- decrease from rabbits killed by lynxes
- be proportional to S



Thus, we can write for the rabbit:

$$X(t+s) - X(t) = s (k_1 X(t) - k_2 X(t) Y(t))$$



$$X(t+s) - X(t) = s (k_1 X(t) - k_2 X(t) Y(t))$$

The **change in number** of rabbits X during time S



$$X(t+s) - X(t) = s (k_1 X(t) - k_2 X(t) Y(t))$$

The small moment in time S



$$X(t+s) - X(t) = s (k_1 X(t) - k_2 X(t) Y(t))$$

Constant to indicate the likelihood of rabbit birth



$$X(t+s) - X(t) = s (k_1 X(t) - k_2 X(t) Y(t))$$

Number of rabbits at time t



$$X(t+s) - X(t) = s (k_1 X(t) - k_2 X(t) Y(t))$$

Constant to indicate the likelihood of lynx eating a rabbit



$$X(t+s) - X(t) = s (k_1 X(t) - k_2 X(t) Y(t))$$

Number or rabbits times the number of lynx at time $oldsymbol{t}$



$$X(t+s) - X(t) = s (k_1 X(t) - k_2 X(t) Y(t))$$

This term **increases** the number of rabbits



$$X(t+s) - X(t) = s (k_1 X(t) - k_2 X(t) Y(t))$$

This term **decreases** the number of rabbits



Similarly, the lynx:

$$Y(t+s) - Y(t) = s (k_2 X(t)Y(t) - k_3 Y(t))$$



$$Y(t+s) - Y(t) = s (k_2 X(t)Y(t) - k_3 Y(t))$$

The **change in number** of

lynx Y during time S



$$Y(t+s) - Y(t) = s (k_2 X(t)Y(t) - k_3 Y(t))$$

This term **increases** the number of lynx, because the rabbits that are killed are the ones that "generate" the lynxes



$$Y(t+s) - Y(t) = s (k_2 X(t)Y(t) - k_3 Y(t))$$

This term **decreases** the number of lynx due to overcrowding

$$X(t+s) - X(t) = s (k_1 X(t) - k_2 X(t) Y(t))$$

$$Y(t+s) - Y(t) = s (k_2 X(t)Y(t) - k_3 Y(t))$$

Rabbit-Lynx Equations as ODEs

$$X'(t) = k_1 X(t) - k_2 X(t) Y(t)$$

$$Y'(t) = k_2 X(t)Y(t) - k_3 Y(t)$$

$$X(t+s) - X(t) = s (k_1 X(t) - k_2 X(t) Y(t))$$

$$Y(t+s) - Y(t) = s (k_2 X(t)Y(t) - k_3 Y(t))$$

$$X(t+s) - X(t) = s (k_1 X(t) - k_2 X(t) Y(t))$$

$$Y(t+s) - Y(t) = s (k_2 X(t) Y(t) - k_3 Y(t))$$

$$X(t+s) = X(t) + s (k_1 X(t) - k_2 X(t) Y(t))$$
$$Y(t+s) = Y(t) + s (k_2 X(t) Y(t) - k_3 Y(t))$$

Next Value Current Values

$$X(t+s) = X(t) + s (k_1 X(t) - k_2 X(t) Y(t))$$

$$Y(t + s) = Y(t) + s (k_2 X(t)Y(t) - k_3 Y(t))$$

$$X(t+s) = X(t) + s (k_1 X(t) - k_2 X(t) Y(t))$$

$$Y(t+s) = Y(t) + s (k_2 X(t) Y(t) - k_3 Y(t))$$

What do we need to solve this computationally?

```
# Model parameters:
k1 = 2.4
k2 = 4.2
k3 = 5.1
# Small amount of time
s = 0.01
# Current time, Initial populations
t = 0.0
X = 1.5
Y = 1.0
# Simulation
while t <= end_time:</pre>
    # Rabbit / Lynx "reaction" equations
    X = X + s * (k1 * X - k2 * X * Y)
    Y = Y + s * (k2 * X * Y - k3 * Y)
    # Next time step
    t = t + s
```

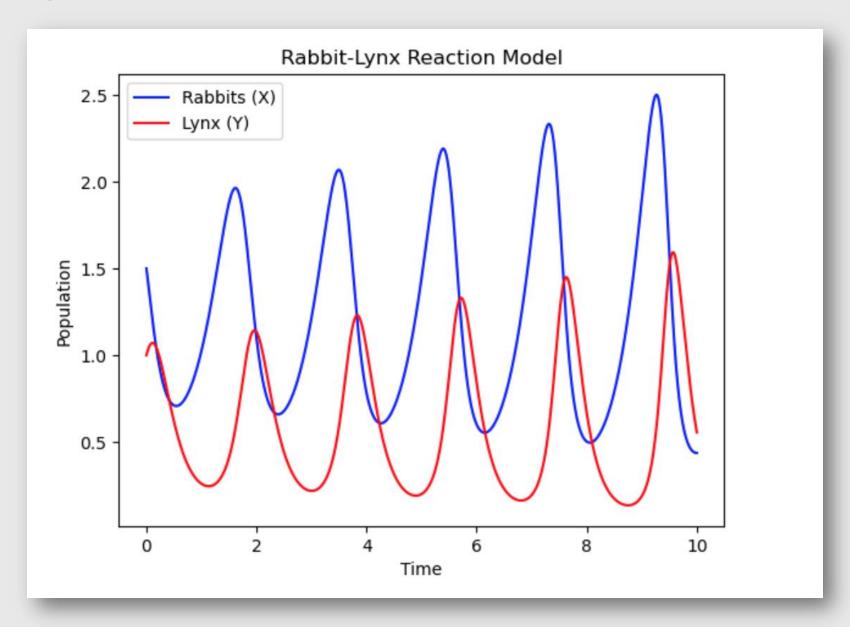
```
# Model parameters:
k1 = 2.4
k2 = 4.2
k3 = 5.1
# Small amount of time
s = 0.01
# Current time, Initial populations
t = 0.0
X = 1.5
Y = 1.0
# Simulation
while t <= end_time:</pre>
    # Rabbit / Lynx "reaction" equations
    X = X + s * (k1 * X - k2 * X * Y)
    Y = Y + s * (k2 * X * Y - k3 * Y)
    # Next time step
    t = t + s
```

```
# Model parameters:
k1 = 2.4
k2 = 4.2
k3 = 5.1
# Small amount of time
s = 0.01
# Current time, Initial populations
t = 0.0
X = 1.5
Y = 1.0
# Simulation
while t <= end_time:</pre>
    # Rabbit / Lynx "reaction" equations
    X = X + s * (k1 * X - k2 * X * Y)
    Y = Y + s * (k2 * X * Y - k3 * Y)
    # Next time step
    t = t + s
```

```
k1 = 2.4
k2 = 4.2
k3 = 5.1
# Small amount of time
s = 0.01
# Current time, Initial populations
t = 0.0
X = 1.5
Y = 1.0
# Simulation
while t <= end_time:</pre>
    # Rabbit / Lynx "reaction" equations
    X = X + s * (k1 * X - k2 * X * Y)
    Y = Y + s * (k2 * X * Y - k3 * Y)
    # Next time step
    t = t + s
```

Model parameters:

Rabbit-Lynx "Reaction"



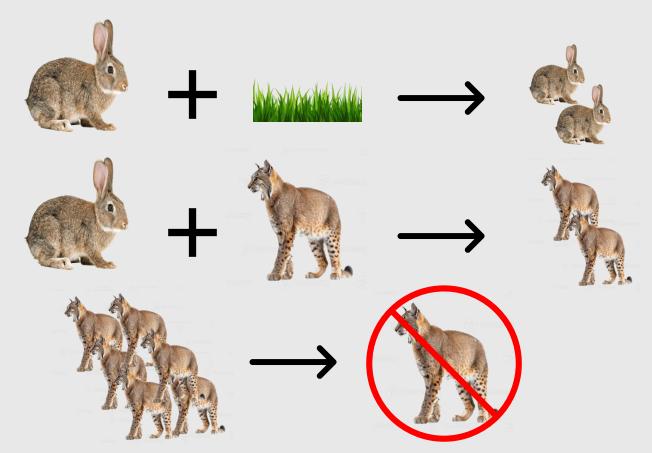
About the Rabbit-Lynx Model

We see that there is a natural oscillation in the populations of rabbits and lynxes:

- The populations don't ever "settle"
- Oscillation is "built in" to the model
- We could hardly have predicted this by staring at the equations or through intuition

About the Rabbit-Lynx Model

Rabbits and lynxes as interacting "molecules", the "reactions" could be written as:



About the Rabbit-Lynx Model

One wonders: Is there a chemical reaction that displays oscillation?

Simulating Continuous Systems

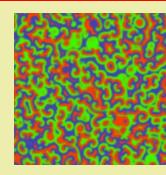
Simple chemical reaction



Rabbit-Lynx "reaction"



B-Z reaction





In 1951, the Russian chemist **B**elousov discovered a chemical reaction involving citric acid, acidified bromate, and ceric ions that displayed spectacular oscillations: turning yellow, then colorless, then yellow, in turn.

Belousov couldn't publish his result because nobody believed it!

Later, a student called **Z**habotinsky resurrected the work and convinced others, too late unfortunately for Belousov, who died in 1970 before receiving the prestigious Lenin Prize posthumously in 1980.

The simplified differential equations:

$$X'(t) = q Y(t) - X(t) Y(t) + X(t) (1 - X(t))$$

$$Y'(t) = \frac{1}{e} (-q Y(t) - X(t) Y(t) + f Z(t))$$

$$Z'(t) = X(t) - Z(t)$$

Three variables depicting three concentrations

