



DUBLIN INSTITUTE OF TECHNOLOGY
School of Mathematical Sciences

DT238 MSc Applied Mathematics & Theoretical Physics

SUMMER EXAMINATIONS 2015/2016

MATH 1860: INTRODUCTION TO BIOMATHEMATICS

DR R IVANOV

DR C HILLS

PROFESSOR E O'RIORDAN

1.00 – 4.30 pm, Friday, 13 May 2016

Duration: 3½ hours

Full marks may be obtained by answering 4 questions. Candidate's four best questions will contribute to their final mark.

All questions carry equal marks

Approved calculators may be used

Mathematical tables are provided

New Cambridge Statistical Tables are NOT permitted

1. a) Solve explicitly the logistic model with a given time-dependent intrinsic growth rate $r(t)$:

$$\frac{dN(t)}{dt} = r(t)N(t) \left(1 - \frac{N(t)}{K}\right), \quad K > 0, \quad N(0) > 0. \quad (10)$$

- b) Find the steady states of the following model

$$\frac{dN}{dt} = RN \left(1 - \frac{N}{K}\right) \left(\frac{N}{K_0} - 1\right), \quad 0 < K_0 < K$$

and determine their linear stability. R , K_0 and K are positive constants. (10)

- c) For the model in part b) find

$$\lim_{t \rightarrow \infty} N(t) \quad (5)$$

if $K_0 < N(0) < K$.

[25]

2. A single population model with a very “fast” predation is given by the equation

$$\frac{dN}{dt} = RN \left(1 - \frac{N}{K}\right) - P \left(1 - \exp\left(-\frac{N^2}{\varepsilon A^2}\right)\right), \quad 0 < \varepsilon \ll 1,$$

where R , K , P and A are positive constants.

- a) By an appropriate nondimensionalisation show that the equation is equivalent to

$$\frac{du}{d\tau} = ru \left(1 - \frac{u}{q}\right) - \left(1 - \exp\left(-\frac{u^2}{\varepsilon}\right)\right), \quad (5)$$

where r and q are positive parameters.

- b) Sketch the graphs of the functions $g(u) = ru \left(1 - \frac{u}{q}\right)$ and $h(u) = 1 - \exp\left(-\frac{u^2}{\varepsilon}\right)$ for positive u remembering that ε is small, i.e. $0 < \varepsilon \ll 1$. (8)

- c) Demonstrate that there are three possible nonzero steady states if r and q lie in a domain in r , q space given approximately by $rq > 4$. (7)

- d) Could this model exhibit hysteresis?

(5)

[25]

3. It has been suggested that a means of controlling insect numbers is to introduce and maintain a number of sterile insects in the population. One such model for the resulting population dynamics is

$$N_{t+1} = \frac{rN_t^2}{\frac{r-1}{M}N_t^2 + N_t + S},$$

where $r > 1$ and $M > 0$ are constant parameters, and S is the constant sterile insect population.

- a) Determine the steady states and discuss their linear stability, noting whether any type of bifurcation is possible. (9)

- b) Find the critical value S_c of the sterile population in terms of r and M so that if $S > S_c$ the insect population is eradicated. (9)

- c) Construct a cobweb map and draw a graph of the steady state population density against S , and hence determine the possible solution behavior if $0 < S < S_c$. (7)

[25]

4. Show that an exact travelling wave solution exists for the scalar reaction-diffusion equation

$$\frac{\partial u}{\partial t} = u^{q+1} (1 - u^q) + \frac{\partial^2 u}{\partial x^2}, \quad q > 0,$$

by looking for solution in the form

$$u(x, t) = U(z) = \frac{1}{(1 + ae^{bz})^s}, \quad z = x - ct,$$

where c is the wave speed and s and b are positive constants. Determine the unique values for c , s and b in terms of q . Choose the value for a such that the magnitude of the wave's gradient is at its maximum at $z = 0$.

[25]

5. Flores (1998) proposed the following model for competition between Neanderthal man (N) and Early Modern man (E).

$$\begin{aligned} \frac{dN}{dt} &= N(A - D(N + E) - B), \\ \frac{dE}{dt} &= E(A - D(N + E) - sB), \end{aligned}$$

where A , B , D are positive constants and $0 < s < 1$ is a measure of the difference in mortality of the two species.

- a) Explain the model briefly, nondimensionalise the system and perform the phase plane analysis.

(15)

- b) Show that for large values of t the population $N(t)$ decays according to the law

$$N(t) = C \exp[-B(1-s)t],$$

where C is some constant. Hence give the order of magnitude of the time for Neanderthal extinction if $s = 0.995$ and if the lifetime of an individual is roughly 40 years.

(10)

[25]

6. A model for venereal diseases includes the following classes: male and female infectives (I_1 and I_2 respectively) and male and female susceptibles (S_1 and S_2 respectively). It assumes that once infectives have recovered they rejoin the susceptibles:

$$\begin{aligned}\frac{dS_1}{dt} &= -r_1 S_1 I_2 + a_1 I_1, \\ \frac{dI_1}{dt} &= r_1 S_1 I_2 - a_1 I_1, \\ \frac{dS_2}{dt} &= -r_2 S_2 I_1 + a_2 I_2, \\ \frac{dI_2}{dt} &= r_2 S_2 I_1 - a_2 I_2,\end{aligned}$$

r_1, r_2, a_1 and a_2 are positive constant parameters.

- a) Briefly explain all terms and parameters in these equations and show that

$$I_k + S_k = N_k,$$

$k = 1, 2$ where N_k are constants.

(5)

- b) Using the result from (i) exclude S_1 and S_2 and reduce the system to two nonlinear equations for I_1 and I_2 . Find the possible steady states and examine their linear stability for all possible values of the parameters.

(20)

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$$(i) \frac{dN}{dt} = rN \left(1 - \frac{N}{K}\right) \Rightarrow \frac{dN}{N \left(1 - \frac{N}{K}\right)} = r(t) dt \quad (\text{separation of variables})$$

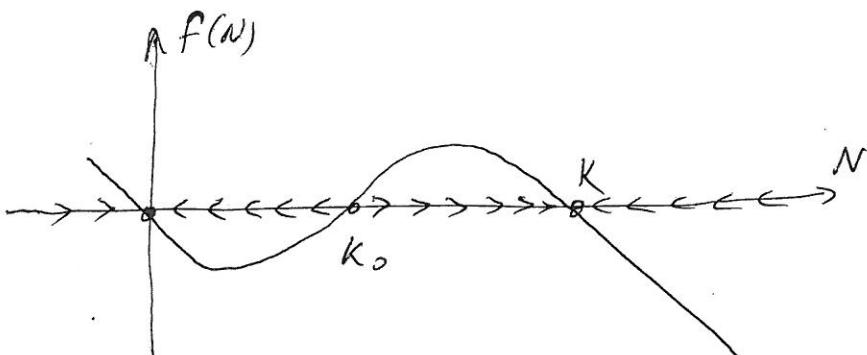
$$\Rightarrow \int_{N(0)}^N \frac{d\tilde{N}}{\tilde{N} \left(1 - \frac{\tilde{N}}{K}\right)} = \int_0^t r(s) ds; \quad \text{the first integral can be } [5 \text{ marks}]$$

computed via partial fractions; the integration gives

$$N(t) = \frac{KN(0)}{N(0) + (K-N(0)) \exp\left(-\int_0^t r(s) ds\right)} \quad [5 \text{ marks}]$$

$$(ii) \frac{dN}{dt} = RN \left(1 - \frac{N}{K}\right) \left(\frac{N}{K_0} - 1\right) = f(N); \quad 0 < K_0 < K$$

$f(N)$ is cubic function with zeroes at $N=0$, K_0 and K :



[5 marks]

Since $f(-\infty) > 0$, $f(\infty) < 0$ the graph is as above

$\Rightarrow f'(0) < 0 \Rightarrow N^* = 0$ is a stable steady state

$f'(K_0) > 0 \Rightarrow N^* = K_0$ is an unstable steady state

$f'(K) < 0 \Rightarrow N^* = K$ is a stable steady state

[5 marks]

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(iii) From the figure it is clear that all initial data $N(0) \in [K_0, K]$ approach the steady state $N^* = K$ for a long time asymptotic value;

$$\lim_{t \rightarrow \infty} N(t) = K$$

[5 marks]

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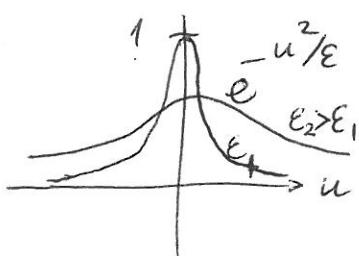
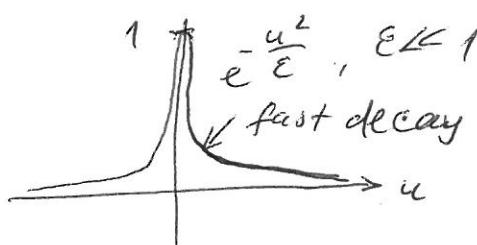
a) Clearly, $u = \frac{N}{A}$. then we have (division by P)

$$\frac{d\left(\frac{N}{A}\right)}{d(Pt)} = \frac{RA}{P} \cdot \left(1 - \frac{N/A}{R/A}\right) - \left(1 - e^{-\frac{u^2}{\epsilon}}\right)$$

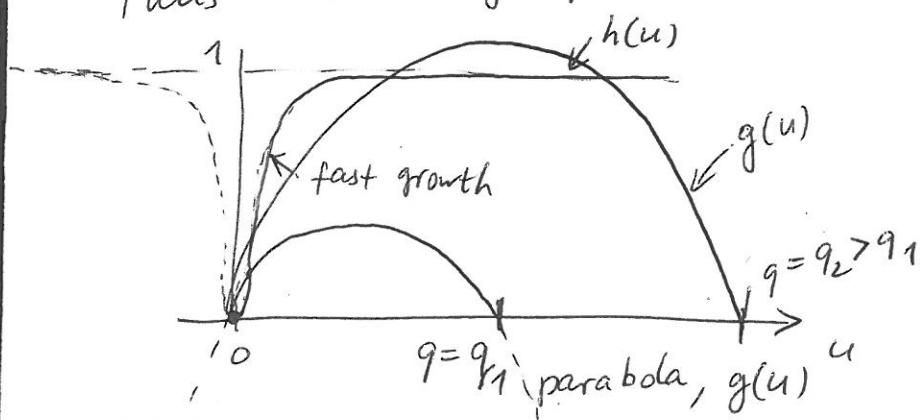
Thus $T = \frac{Pt}{A}$, $r = \frac{RA}{P}$, $q = K/A$ [5 marks]

$$\Rightarrow \frac{du}{dT} = ru \left(1 - \frac{u}{q}\right) - \left(1 - e^{-\frac{u^2}{\epsilon}}\right) = f(u)$$

b) Recall that the graph of $e^{-\frac{u^2}{\epsilon}}$ is the Gauss curve.

and for $\epsilon \ll 1$ 

Thus both graphs are



[5 marks for $h(u)$]
[3 marks for $g(u)$]

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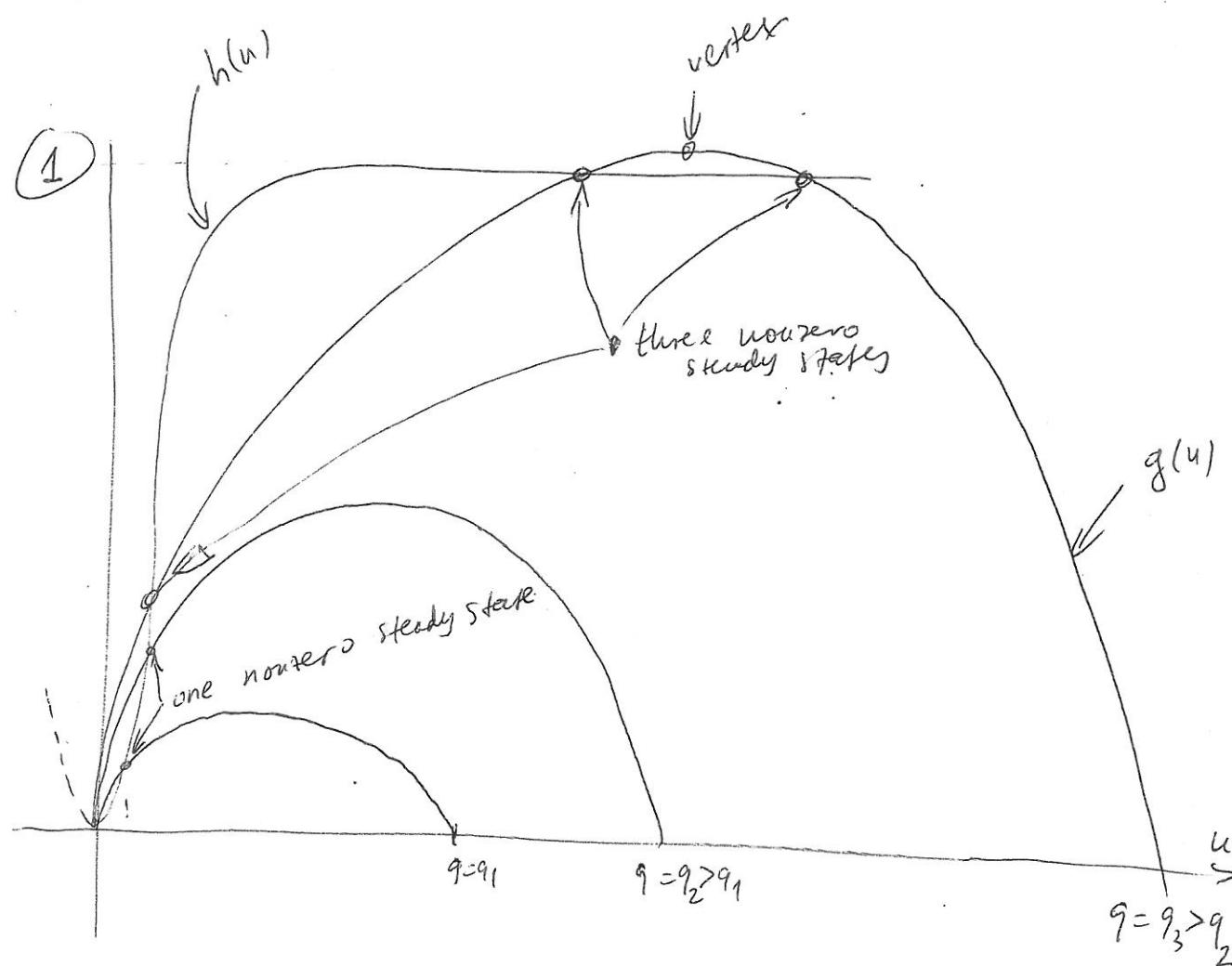
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cont.

Graph: Larger scale



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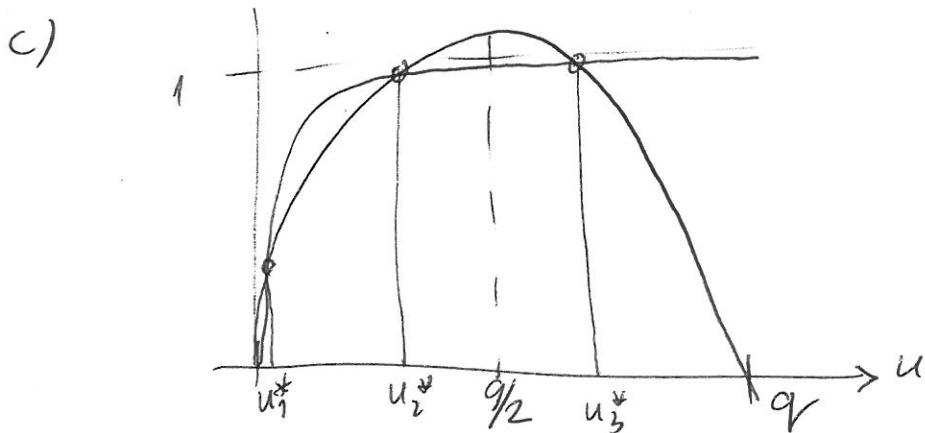
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C4d.



If the vertex of the parabola $h(\frac{1}{2}) > 1$ there are 3 steady states $u_1^* < u_2^* < u_3^*$ and, of course $u_0^* = 0$.

The condition is $r \frac{9}{2} \left(1 - \frac{9/2}{q}\right) > 1 \Rightarrow r \frac{9}{2} \cdot \frac{1}{2} > 1$ or

$$\boxed{r9 > 4}$$

[5 marks]

$$f'(u) = r - \frac{24}{q} - e^{-\frac{u^2}{2}} \cdot \frac{24}{q} \Rightarrow f'(0) = r > 0$$

$\Rightarrow u_0^* = 0$ is unstable, u_1^* -stable, u_2^* -unstable, u_3^* -stable [2 marks]

d) In the case of 3 stable steady states ($r9 > 4$) we have u_2^* -unstable, and two stable levels: u_1^* (low) and $u_3^* > 9/2$ (high), i.e. hysteresis is possible.

[5 marks]

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$$N_{t+1} = \frac{r N_t^2}{\frac{r-1}{M} N_t^2 + N_t + S} \equiv f(N_t)$$

(i) The steady states from $N^* = f(N^*)$ are

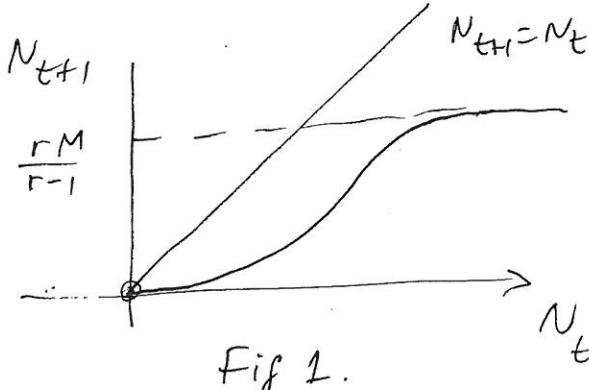
$$N_{t+1}^* = \frac{M}{2} \left(1 \pm \sqrt{1 - \frac{4S}{M(r-1)}} \right)$$

 N_{t+1}^* exist iff $4S \leq M(r-1)$, i.e. $S \leq S_c = \frac{M}{4}(r-1)$
 $f'(N) = \frac{rN(N+2S)}{\left(\frac{r-1}{M}N^2 + N + S\right)^2}$ is everywhere positive.

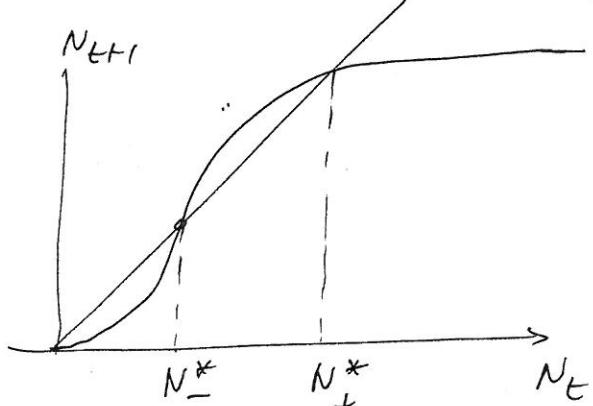
 $f'(0) = 0$, if $|f'(0)| < 1 \Rightarrow N^* = 0$ is stable.

[So if $S > S_c$ only $N^* = 0$ is a stable steady state & population is eradicated]

Since $f'(N) > 0 \Rightarrow f(N)$ is monotonic:



or



$$\lim_{N \rightarrow \infty} f(N) = \frac{rM}{r-1} = \text{const}$$

[5 marks]

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Fig (1) corresponds to complex roots, $S > S_c$
 only $N^* = 0$ is a stable steady state

Fig (2) corresponds to two real roots giving N_{\pm}^*
 $(S < S_c)$

$$f'(N_{\pm}^*) = \frac{r N_{\pm}^* (N_{\pm}^* + 2S)}{\left(\frac{r-1}{\mu} N_{\pm}^{*2} + N_{\pm}^* + S\right)^2} = \frac{r N_{\pm}^* (N_{\pm}^* + 2S)}{(r N_{\pm}^*)^2} = \frac{1}{r} + \frac{2S}{N_{\pm}^*}$$

$$= \frac{1}{r} + 2S \sqrt{\left(\frac{r-1}{\mu} N_{\pm}^*\right)} = \frac{1}{r} + \frac{r-1}{\mu} \frac{M}{2} \left(1 \mp \sqrt{1 - \frac{4S}{M(r-1)}}\right)$$

$$\text{Since } N_+^* N_-^* = \frac{SM}{r-1}$$

$$f'(N_{\pm}^*) = \frac{1}{r} + r-1 \mp \sqrt{(r-1)^2 - \frac{4S}{\mu}(r-1)}$$

Note that $\frac{1}{r} + r \geq 2$

$$\Rightarrow f'(N_-^*) = \frac{1}{r} + r-1 + \sqrt{(r-1)^2 - \frac{4S}{\mu}(r-1)} \geq 2-1+\sqrt{(r-1)^2 - \frac{4S}{\mu}(r-1)} > 1$$

$f'(N_-^*) > 1 \Rightarrow N_-^* \text{ is unstable}$

Similarly $\Rightarrow N_+^* \text{ is stable}$

(5 marks)

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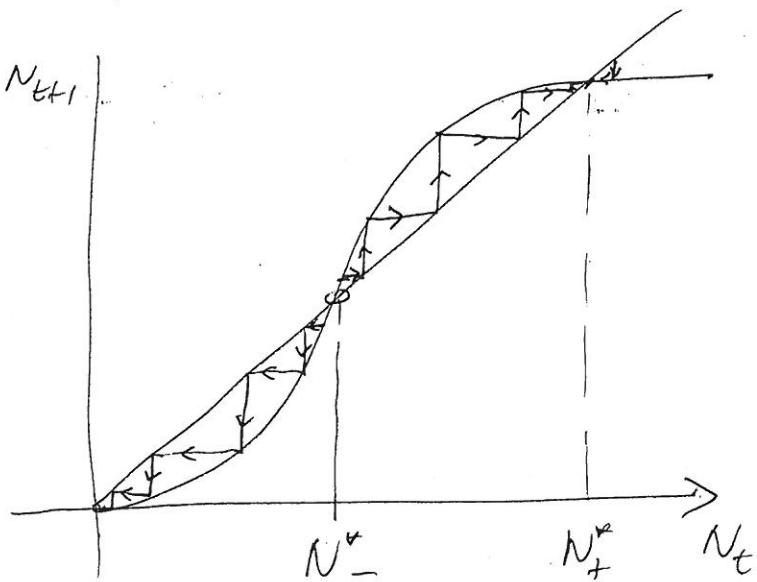
(ii) If $S > S_c$ there is only one stable steady state $N^* = 0$ and the population is eradicated, (N^* are complex.)

If $S \leq 0$ there are two stable steady states.

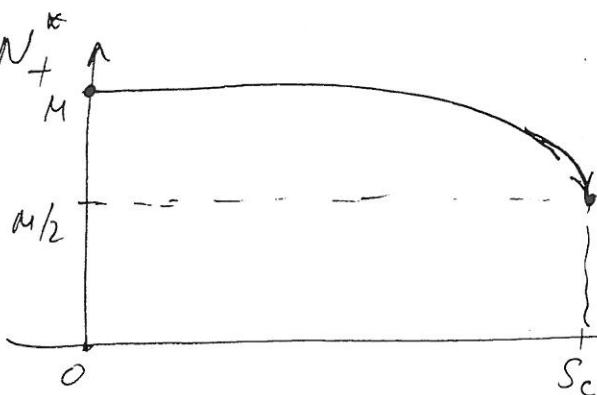
$N^* = 0$ & outbreak level steady state N_+^* .

$S_c = \frac{M}{4}(r-1)$ - see previous pages. [9 marks]

(iii)



[3 marks]



$$\frac{\partial N_+^*}{\partial S} = -\frac{4}{(r-1)} \cdot \frac{1}{\sqrt{1-4S}} < 0$$

$$\frac{\partial N_+^*}{\partial S} = -\infty \text{ at } S=S_c$$

N_+^* decreases monotonically with S from M to $M/2$. [2 marks]

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$$\frac{\partial u}{\partial t} = u^{q+1}(1-u^q) + u_{xx}, \quad u = U(z) = \frac{1}{(1+ae^{bz})^s} \quad q > 0 \\ z = x - ct$$

$$-cu' = +u^{q+1} - u^{2q+1} + u'' \quad (*)$$

$$u' = -\frac{sab e^{bz}}{(1+ae^{bz})^{s+1}}$$

$$u'' = -sab^2 \frac{e^{bz}(1-ase^{bz})}{(1+ae^{bz})^{s+2}} \quad [5 \text{ marks}]$$

The substitution of u, u' and u'' in $(*)$ gives

$$csab \frac{e^{bz}}{(1+ae^{bz})^{s+1}} = \frac{1}{(1+ae^{bz})^{s(q+1)}} - \frac{1}{(1+ae^{bz})^{s(2q+1)}} - \frac{asb^2 e^{bz}(1-ase^{bz})}{(1+ae^{bz})^{s+2}}$$

Note that always $s+1 < s+2$ and $q+1 < 2q+1$

In order to be able to match the denominators, we need

$$s+1 = s(q+1) \rightarrow 1 = sq$$

$$s+2 = s(2q+1) \rightarrow 2 = 2sq \Rightarrow \boxed{sq = 1}$$

$\Rightarrow \boxed{sq = 1}$ \Rightarrow the common denom. is $(1+ae^{bz})^{s+2}$ 18 marks

$$\frac{csabe^{bz}(1+ae^{bz})}{(1+ae^{bz})^{s+2}} = \frac{1+ae^{bz} - 1 - sab^2 e^{bz}(1-ase^{bz})}{(1+ae^{bz})^{s+2}}$$

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The comparison of the nominators gives

$$csab(1+ae^{bz}) = a - sab^2(1-ase^{bz})$$

This leads to

$$csab = a - sab^2 \Rightarrow scb = 1 - sb^2$$

$$csa^2b = sab^2 as \Rightarrow c = sb \Rightarrow c = \frac{b}{9}$$

$$\Rightarrow \frac{b}{9} \cdot \frac{1}{9} \cdot b = 1 - \frac{1}{9} \cdot b^2 \Rightarrow b = \frac{9}{\sqrt{1+9}}$$

$$c = \frac{1}{9} b = \frac{1}{\sqrt{1+9}}$$

$$s = \frac{1}{9} \quad [5 \text{ marks}]$$

The gradient is U' , max gradient when $U''=0$

$$\Rightarrow 1 = ase^{b_0} \quad \text{or} \quad 1 = a.s \Rightarrow a = \frac{1}{s} = 9$$

$$\Rightarrow U = \frac{1}{(1+9e^{\frac{9}{\sqrt{1+9}}z})^{\frac{1}{2}}} \quad [5 \text{ marks}]$$

$$z = x - ct = x - \frac{1}{\sqrt{9+1}} t$$

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$$\frac{dN}{dt} = N(A - B - DN \neq DE)$$

$$\frac{dE}{dt} = E(A - sB - DN - DE)$$

$$(i) \frac{dN}{dt} = (A - B)N \left[1 - \frac{D}{A - B}N - \frac{D}{A - B}E \right]$$

$$\frac{dE}{dt} = (A - sB)E \left[1 - \frac{D}{A - sB}E - \frac{D}{A - sB}N \right]$$

This is competition model
 Non-dimensionalization; similarly $u = \frac{N(1 - \frac{N}{A - B})}{B}$ is logistic term, $v = \frac{E}{A - B}$
 for the second eq.

$$T = t(A - B), \quad p = \frac{A - sB}{A - B}$$

$$\Rightarrow \frac{du}{dT} = u \left[1 - u - \frac{A - sB}{A - B}v \right]$$

$$\frac{dv}{dT} = p v \left[1 - v - \frac{A - B}{A - sB}u \right]$$

$$\frac{du}{dt} = u \left[1 - u - a_{12}v \right] = f; \quad a_{12} = \frac{A - sB}{A - B} > 1$$

$$\frac{dv}{dt} = p v \left[1 - v - a_{21}u \right] = g; \quad a_{21} = \frac{A - B}{A - sB} < 1 \quad (5 \text{ marks})$$

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The only steady states are $(0,0)$, $(0,1)$ & $(1,0)$

$$A = \begin{pmatrix} \frac{\partial f}{\partial u} & \frac{\partial f}{\partial v} \\ \frac{\partial g}{\partial u} & \frac{\partial g}{\partial v} \end{pmatrix} = \begin{pmatrix} 1-2u-a_{12}v & -a_{12}u \\ -pa_{21}v & p(1-2v-a_{21}u) \end{pmatrix}$$

[2 marks]

$$A(0,0) = \begin{pmatrix} 1 & 0 \\ 0 & p \end{pmatrix}, \text{ Eigenvalues } \lambda_1 = 1 > 0 \text{ & } \lambda_2 = p > 0$$

\Rightarrow unstable node (always)

[2 marks]

$$A(1,0) = \begin{pmatrix} 1-2 & -a_{12} \\ 0 & p(1-a_{21}) \end{pmatrix} = \begin{pmatrix} -1 & -a_{12} \\ 0 & p(1-a_{21}) \end{pmatrix}$$

$$\lambda_1 = -1 < 0 \quad \lambda_2 = p(1-a_{21}) > 0 \Rightarrow \text{saddle pt.}$$

[2 marks]

$$A(0,1) = \begin{pmatrix} 1-a_{12} & 0 \\ -pa_{21} & p(1-2) \end{pmatrix} = \begin{pmatrix} 1-a_{12} & 0 \\ -pa_{21} & -p \end{pmatrix}$$

$$\lambda_1 = 1-a_{12} < 0 \quad \& \quad \lambda_2 = -p < 0 \Rightarrow \text{stable node}$$

\Rightarrow the only stable steady state is $(0,1)$ thus

[2 marks]

$$\lim_{t \rightarrow \infty} u = 0, \quad \lim_{t \rightarrow \infty} v = 1 \Rightarrow \frac{D}{A-sB} E \rightarrow 1 \Rightarrow$$

$$\lim_{t \rightarrow \infty} N \rightarrow 0 \quad \lim_{t \rightarrow \infty} E \equiv \frac{A-sB}{D} = \text{const.}$$

[2 marks]

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(ii) When $N \rightarrow 0$, $E \rightarrow \text{const}$ for large t , we can linearize the first equation

$$\frac{dN}{dt} = N(A - B) - \cancel{DN^2} - DEN$$

neglect

$$\frac{dN}{dt} = N(A - B - DE) = N(A - B - D \frac{A - sB}{D})$$

$$\frac{dN}{dt} = N(A - B - \cancel{A + sB}) \Rightarrow \frac{dN}{dt} = N(s-1)B$$

- $(1-s)Bt$

$$\Rightarrow N = \underbrace{N(0)}_{\text{const}} e^{- (1-s)Bt} \rightarrow \text{exponential decay.}$$

[5 marks]

The timescale of the extinction is

$\sim \frac{1}{(1-s)B}$ where $\frac{1}{B} = 40$ years is the lifetime of the individual

$$\Rightarrow \text{timescale} \sim \frac{1}{1-0.995} \times 40 \text{ years} = \frac{40}{0.005} = 8000 \text{ years}$$

[5 marks]

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(i) $r_1 S_1 I_2$ describes the rate of infection of men as a result of contacts with infected women.

r_1 is a measure for the intensity of these contacts etc.

$\frac{1}{\alpha_1}$ is the lifetime of the disease for men.

adding the first two eqns gives $\frac{d}{dt}(S_1 + I_1) = 0$

$\Rightarrow S_1 + I_1 = N_1$ = number of men population etc.
(5 marks)

(ii) The system is

$$\frac{dI_1}{dt} = r_1 (N_1 - I_1) I_2 - \alpha_1 I_1 = f_1(I_1, I_2)$$

$$\frac{dI_2}{dt} = r_2 (N_2 - I_2) I_1 - \alpha_2 I_2 = f_2(I_1, I_2)$$

One steady state is $(0, 0)$.

The other is a solution of $f_1 = 0$ & $f_2 = 0$

$$I_1^* = \frac{N_1 N_2 - P_1 P_2}{P_1 + N_2}, \quad I_2^* = \frac{N_1 N_2 - P_1 P_2}{P_2 + N_1}, \quad S_k = \frac{\alpha_k}{r_k}$$

making sense only if $N_1 N_2 > P_1 P_2$

(5 marks)

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$$A = \begin{pmatrix} \frac{\partial f_1}{\partial I_1} & \frac{\partial f_1}{\partial I_2} \\ \frac{\partial f_2}{\partial I_1} & \frac{\partial f_2}{\partial I_2} \end{pmatrix} = \begin{pmatrix} -r_1 I_2 - a_1 & r_1 (N_1 - I_1) \\ r_2 (N_2 - I_2) & -r_2 I_1 - a_2 \end{pmatrix}$$

$$A(0) = \begin{pmatrix} -a_1 & r_1 N_1 \\ r_2 N_2 & -a_2 \end{pmatrix}$$

Characteristic equation $\lambda^2 - (\text{tr } A)\lambda + \det A = 0$

$$\lambda^2 + (a_1 + a_2)\lambda + a_1 a_2 - r_1 r_2 N_1 N_2 = 0, \quad p_u = \frac{a_1}{p_u}$$

$$\lambda_{1,2} = \frac{- (a_1 + a_2) \pm \sqrt{(a_1 + a_2)^2 + 4a_1 a_2 \left(\frac{N_1 N_2}{p_1 p_2} - 1\right)}}{2}$$

If $N_1 N_2 < p_1 p_2$ then $\det A > 0$, $\text{tr } A < 0$ and(0,0) is the only stable steady state; (I_1^*, I_2^*) does not exist then. [5 marks]If $N_1 N_2 > p_1 p_2$ $\det A > 0$ and (0,0) is unstableIn this case (I_1^*, I_2^*) exists and is stable

The proof of the stability is as follows!

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$$A(I_1^*, I_2^*) = \begin{pmatrix} -a_1 - r_1 I_2^* & r_1(N_1 - I_1^*) \\ r_2(N_2 - I_2^*) & -a_2 - r_2 I_1^* \end{pmatrix}$$

Characteristic equation

$$\lambda^2 - \text{tr} A \lambda + \det A = 0$$

$$\lambda^2 + (a_1 + a_2 + r_1 I_1^* + r_2 I_2^*)\lambda + \det A = 0$$

$$\text{tr} A = -(a_1 + a_2) - r_1 I_2^* - r_2 I_1^* < 0 \text{ always } \checkmark$$

$$\det A = a_1 a_2 + a_1 r_2 I_1^* + r_1 a_2 I_2^* + r_1 r_2 I_1^* I_2^* - \\ - r_1 r_2 (N_1 - I_1^*)(N_2 - I_2^*)$$

after substitution of I_1^* & I_2^* we get

$$\det A = r_1 r_2 (N_1 N_2 - p_1 p_2) > 0$$

with $\text{tr} A < 0$ and $\det A > 0 \Rightarrow \lambda_1 < 0$ & $\lambda_2 < 0$
 $\Rightarrow (I_1^*, I_2^*)$ is stable steady state.

[60 marks]

Thus:

- ① When $N_1 N_2 < p_1 p_2$ the only steady state is $(0,0)$ -stable
- ② When $N_1 N_2 > p_1 p_2$ (I_1^*, I_2^*) is stable, $(0,0)$ - unstable

In case ① the epidemic dies out with time.

In case ② there is a constant fraction of population always infected.