

# Introduction to modeling

Math 352 Differential Equations

February 19, 2014

# Modeling is using mathematics to...

- ▶ explain or describe real phenomena
- ▶ investigate questions about the world
- ▶ test ideas about the observed reality
- ▶ make predictions about reality and its phenomena

Instead of making observations and experiments in the real world, a modeler makes these observations and experiments on *mathematical representations* of the real world.

# Quantities are interrelated

- ▶ The whole idea of *phenomena* is that changes don't happen in isolation.

# Quantities are interrelated

- ▶ The whole idea of *phenomena* is that changes don't happen in isolation.
- ▶ Instead they are causally bound to each other.

# Quantities are interrelated

- ▶ The whole idea of *phenomena* is that changes don't happen in isolation.
- ▶ Instead they are causally bound to each other.
- ▶ Changing one part of a system may make other parts of it change too.

# Quantities are interrelated

- ▶ The whole idea of *phenomena* is that changes don't happen in isolation.
- ▶ Instead they are causally bound to each other.
- ▶ Changing one part of a system may make other parts of it change too.
- ▶ Do they change in the same way? at the same rate?

# Quantities are interrelated

- ▶ The whole idea of *phenomena* is that changes don't happen in isolation.
- ▶ Instead they are causally bound to each other.
- ▶ Changing one part of a system may make other parts of it change too.
- ▶ Do they change in the same way? at the same rate?
- ▶ If not, how are these rates related?

# Quantities, rates

- ▶ Relationships between quantities: what mathematicians usually call *functions*
- ▶ The rates at which quantities change appear as these functions' *derivatives*.

Hence, equations that model relationships among quantities and the rates at which they change are naturally *differential equations*.



# A model is a postulated relationship

Informed by empirical knowledge of phenomena and drawing on previous models or first principles, a modeler

- ▶ decides on the form of the relationship

# A model is a postulated relationship

Informed by empirical knowledge of phenomena and drawing on previous models or first principles, a modeler

- ▶ decides on the form of the relationship
- ▶ works out the consequences

# A model is a postulated relationship

Informed by empirical knowledge of phenomena and drawing on previous models or first principles, a modeler

- ▶ decides on the form of the relationship
- ▶ works out the consequences
- ▶ makes predictions

# A model is a postulated relationship

Informed by empirical knowledge of phenomena and drawing on previous models or first principles, a modeler

- ▶ decides on the form of the relationship
- ▶ works out the consequences
- ▶ makes predictions
- ▶ evaluates the correlations of the predictions with observation

# A model is a postulated relationship

Informed by empirical knowledge of phenomena and drawing on previous models or first principles, a modeler

- ▶ decides on the form of the relationship
- ▶ works out the consequences
- ▶ makes predictions
- ▶ evaluates the correlations of the predictions with observation
- ▶ repeats

# Models are evaluated

What makes a “good” model?

Depends on the context.

- ▶ predictive power

are all important.

# Models are evaluated

What makes a “good” model?

Depends on the context.

- ▶ predictive power
- ▶ agreement with previous results

are all important.

# Models are evaluated

What makes a “good” model?

Depends on the context.

- ▶ predictive power
- ▶ agreement with previous results
- ▶ useability (e.g. is it prohibitively slow? some climate models take years of supercomputer time to run a single simulation)

are all important.



# Models are evaluated

What makes a “good” model?

Depends on the context.

- ▶ predictive power
- ▶ agreement with previous results
- ▶ useability (e.g. is it prohibitively slow? some climate models take years of supercomputer time to run a single simulation)
- ▶ theoretical coherence

are all important.

# Models are evaluated

What makes a “good” model?

Depends on the context.

- ▶ predictive power
- ▶ agreement with previous results
- ▶ useability (e.g. is it prohibitively slow? some climate models take years of supercomputer time to run a single simulation)
- ▶ theoretical coherence
- ▶ sounding cool

are all important.

# The heat equation

Models have to come from somewhere:

- ▶ the *one-dimensional* heat equation is derived from physical first principles
  - ▶ conservation of energy and
  - ▶ Fourier's law of heat transfer,  $\mathbf{q} = -k \frac{\partial u}{\partial x}$

Here,  $\mathbf{q}$  is the heat flux density and  $u$  is the temperature in a one-dimensional heated wire. This leads to the *heat equation*,

$$\frac{\partial u}{\partial t} = \alpha \frac{\partial^2 u}{\partial x^2}$$

# Logistic growth of population

- ▶ Tiny babies know that bacteria populations grow exponentially
- ▶ This is because  $P = rP$ ; the same fraction of the population is always reproducing
- ▶ But does this growth continue forever?

Eventually, resource scarcity begins to limit the continued growth.

# The logistic differential equation

Let us denote by  $K$  the upper limit of the population: that is, if  $P > K$  there are too many organisms for the available resources and the population should decrease.

- ▶ One differential equation that well models this situation is the logistic differential equation,  $\dot{P} = rP(K-P)$ .

# Why is the logistic equation good?

In your groups, answer the questions (assuming  $P > 0$ ):

- ▶ What if  $P$  is much closer to 0 than to  $K$ ?
- ▶ What if  $P$  is roughly midway between 0 and  $K$ ?
- ▶ What if  $P$  is much closer to  $K$  than 0, but still less than  $K$ ?
- ▶ What if  $P > K$ ?
- ▶ Can you find any *constant* solutions of the logistic equation?

# Predator–prey equations

If  $x$  and  $y$  are populations of two different organisms, then one model for their interaction is the *Lotka–Volterra equations*, sometimes known as the *predator–prey equations*. These are:

$$\begin{aligned}\frac{dx}{dt} &= x(\alpha - \beta y) \\ \frac{dy}{dt} &= -y(\gamma - \delta x)\end{aligned}$$

Here,  $\alpha$ ,  $\beta$ ,  $\gamma$ , and  $\delta$  are parameters describing the nature of the interspecies interaction.

This model was the gold standard in biomathematics for a generation, but may have been supplanted in the late 80s by an alternative model.

# Don't jump to the solutions

- ▶ Start with differential equations
- ▶ Resist the urge to jump straight to solutions



# Interpret and predict, even w/o solution

- ▶ Logistic direction field
- ▶ What will happen if  $P(0) > K$ ? if  $P(0) < K$ ?