

# Mathematical modelling in biology

## Definitions and theorems

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June 7, 2023

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## 1 Differential equations

A differential equation that relates a function to its derivative. They are characterized by the order of the derivative and other criteria, which are useful in determining the approach to a solution.

## 1.1 Ordinary differential equation

An ordinary differential equation is a differential equation whose unknown consists of a function:

$$y(t) : \mathbb{R} \rightarrow \mathbb{R}^n$$

Of one variable  $t$  and involves the derivative in  $dt$  of that function. ODEs have the form:

$$\frac{dy(t)}{dt} = f(t, y(t))$$

To check whether a candidate solution is valid it is enough to compute its derivative and check that it is equal to  $f(t, y(t))$ .

## 1.2 Cauchy problem

In general differential equations have infinite solutions, but if we impose an initial condition we can find a unique solution. This is the initial value or Cauchy problem, which is in the form:

$$\begin{cases} \frac{dy(t)}{dt} = f(t, y(t)) \\ y(t_0) = y_0 \end{cases}$$

## 1.3 Autonomous equations

A first order ODE is said to be autonomous if its right hand side does not explicitly depend on  $t$ . It will be in the form:

$$\frac{dy(t)}{dt} = f(y(t))$$

Given a particular solution  $y_\alpha(t)$  for a Cauchy problem with  $y(0) = y_0$  and another  $t_\beta(t)$  for which  $t(t_0) = t_0$ , then:

$$y_\beta(t) = y_\alpha(t - t_0)$$

## 1.4 Separable equations

An equation is separable if it can be written in the form:

$$\frac{dy(t)}{dt} = f(t)g(y(t))$$

All autonomous equations are separable, but not all separable equations are autonomous. Moreover all separable ODE with  $f(t) = k$  are called constant coefficient problems.

### 1.4.1 Separability

Consider a differential equation in the form:

$$\frac{dy(t)}{dt} = f(t)g(y(t))$$

Let  $F(t)$  be the primitive of  $f(t)$  and  $H(y(t))$  the primitive of  $\frac{1}{g(y(t))}$ . Then:

- If  $y(t)$  is a solution of  $\frac{dy(t)}{dt} = f(t)g(y(t))$  such that  $g(y(t)) \neq 0$ , there exists a constant  $c$  such that  $H(y(t)) = F(t) + c \forall t$ .
- If  $y(t)$  satisfies  $H(y(t)) = F(t) + c \forall t$  such that  $g(y(t)) \neq 0$ , then  $y(t)$  is a solution of the equation.

## 1.5 Linear ODE

A first order linear ODE is in the form:

$$\frac{dy(t)}{dt} = a(t)y(t) + b(t)$$

- If  $b(t) = 0$  the equation is homogeneous and can be solved by the separation of variables.
- If  $b(t) \neq 0$  it is non-homogeneous, for which in general the separation of variables is not effective.
- If  $a(t) = a \wedge b(t) = b$  it is autonomous.
- If  $a(t) = a$  and  $b(t)$  any, this becomes a constant coefficient problem.

## 1.6 Direction field

The direction field allows to graphically find some properties of a solution of a DE, without explicitly solving it. The DE tells that if a solution satisfies an initial condition then the slope of the graph of  $y(t)$  computed at  $t_0$ , which is  $y'(t_0)$ , must be equal to  $f(t_0, y_0)$ . Consequently, if in every point  $(t_0, y_0)$  a small segment of slope  $f(t_0, y_0)$  is drawn, then the solution must be tangent to all of them.

## 1.7 Autonomous equations

Autonomous equations will show the same pattern for each  $t$ . So all columns in the cartesian plane will look the same.

## 1.8 Equilibrium points

Given a first order ODE, equilibrium points are particular solutions such that:

$$\frac{dy(\bar{t})}{dt} = 0$$

Their derivative is zero for any value of  $t$ . They are constant solutions.

### 1.8.1 Stability

The stability of an equilibrium solution is classified according to the behavior of the solutions generated by initial conditions close to the point. In particular:

- An equilibrium  $y_e(t)$  is stable if  $\forall \epsilon > 0 \exists U$  neighbourhood of  $(t_e, y_e)$  such that  $(t_i, y_i) \in U \rightarrow y_i(t) - y_e(t) \leq \epsilon \forall t$ . An equilibrium is stable if solution arising from initial point close to the initial point remain close to the equilibrium solution.
- An equilibrium  $y_e(t)$  is asymptotically stable or attractive if, in addition to being stable, it is true that:
$$\lim_{t \rightarrow \infty} y_i(t) = y_e(t)$$
If solution arising close to the equilibrium converge to it.

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- An equilibrium  $y_e(t)$  is unstable or repulsive if  $\exists \eta : \forall \epsilon > 0 \exists (t_i, y_i) \Rightarrow |(t_e, y_e) - (t_i, y_i)| < \epsilon \wedge |y_e(t) - y_i(t)| \geq \eta$ . If there are solutions that diverge from the equilibrium.

## 2 Systems of ODEs

### 2.1 Homogeneous linear systems

A homogenous linear system with constant coefficients is a system of ODES in the form:

$$\begin{cases} \frac{dy_1(t)}{dt} = a_{11}y_1(t) + a_{12}y_2(t) + \cdots + a_{1n}y_n(t) \\ \frac{dy_2(t)}{dt} = a_{21}y_1(t) + a_{22}y_2(t) + \cdots + a_{2n}y_n(t) \\ \vdots \\ \frac{dy_n(t)}{dt} = a_{n1}y_1(t) + a_{n2}y_2(t) + \cdots + a_{nn}y_n(t) \end{cases}$$

Since the coefficient are constants, this is an autonomous system and can be rewritten using the vector form:

$$\frac{d\vec{Y}(t)}{dt} = A\vec{Y}(t)$$

Where:

$$\vec{Y}(t) = \begin{bmatrix} y_1(t) \\ y_2(t) \\ \vdots \\ y_n(t) \end{bmatrix} \quad A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix}$$

Which resembles the problem of  $\frac{dy(t)}{dt} = ay(t)$ , so it is tempting to use a solution in the form  $\vec{Y}(t) = \vec{C}e^{At}$ . To check this the derivative of  $\vec{Y}(t)$  needs to be computed. The matrix exponential needs to be solved. To do so consider the Taylor expansion of the exponential:

$$e^{At} = \sum_{k=0}^{\infty} \frac{A^k t^k}{k!} = I + At + \frac{A^2 t^2}{2} + \frac{A^3 t^3}{3!} + \cdots + \frac{A^n t^n}{n!}$$

Which can be derived:

$$\begin{aligned} \frac{d\vec{Y}(t)}{dt} &= \vec{C} \frac{de^{At}}{dt} \\ &= \vec{C} \left[ 0 + A + A^2 t + \frac{A^3 t^2}{2} + \cdots + \frac{A^n t^{n-1}}{(n-1)!} \right] \\ &= \vec{C} A \left[ I + At + \frac{A^2 t^2}{2} + \frac{A^3 t^3}{3!} + \cdots + \frac{A^n t^n}{n!} \right] \end{aligned}$$

The last factor is the Taylor expansion of  $e^{At}$ . So, in conclusion  $\frac{d\vec{Y}(t)}{dt} = \vec{C}Ae^{At}$ . The general solution for a system of homogeneous linear ODS is indeed:

$$\vec{Y}(t) = \vec{C}e^{At}$$

Considering the Cauchy problem:  $\vec{Y}(0) = \vec{Y}_0$ , then  $\vec{C} = \vec{Y}_0$  and the solution is:

$$\vec{Y}(t) = \vec{Y}_0 e^{At}$$

This method means evaluating the exponential  $A^k$  of a matrix as  $k$  grows, which is computationally expensive. Assume that  $A \in \mathbb{R}^{n \times n}$ , is diagonalizable: there exists an invertible matrix  $P \in \mathbb{R}^{n \times n}$  and a diagonal one  $D \in \mathbb{R}^{n \times n}$  such that:

$$\begin{aligned} P^{-1}AP &= D \\ AP &= PD \\ A &= PDP^{-1} \end{aligned}$$

Where  $D$  has as diagonal coefficients the eigenvalues of  $A$ . Consider additionally the set  $B$ , the union of the basis-vectors of each eigenspace:

$$B = B_{E_\alpha} \cup B_{E_\beta} \cup \dots \cup B_{E_\omega}$$

Which is a basis of  $\mathbb{R}^n$ . There exists a basis  $B$  of  $\mathbb{R}^n$  formed by eigenvectors of  $A$ . So every vector  $\vec{v} \in \mathbb{R}^n$  can be written as a unique linear combination of the vectors in  $B$ . Once it has been built, the vectors can be used as column vectors to build  $P$ . Let  $\vec{v}$  be an eigenvector, then:

$$e^{At}\vec{v} = \left( I + At + \frac{A^2t^2}{2} + \frac{A^3t^3}{3!} + \dots + \frac{A^nt^n}{n!} \right) \vec{v}$$

Since  $\vec{v}$  is an eigenvector,  $A\vec{v} = \lambda\vec{v}$ , where  $\lambda$  is the eigenvalue correlated with  $\vec{v}$ . If  $A\vec{v} = \lambda\vec{v}$ , then  $A^k\vec{v} = \lambda^k\vec{v}$ :

$$\begin{aligned} e^{At}\vec{v} &= \left( \vec{v} + \lambda\vec{v}t + \lambda^2\vec{v}\frac{t^2}{2} + \lambda^3\vec{v}\frac{t^3}{3!} + \dots + \lambda^n\vec{v}\frac{t^n}{n!} \right) \\ &= \left( 1 + \lambda t + \frac{\lambda^2t^2}{2} + \frac{\lambda^3t^3}{3!} + \dots + \frac{\lambda^nt^n}{n!} \right) \vec{v} \end{aligned}$$

Noting that the right-hand side is the power series for  $e^{\lambda t}$ , then, if  $\vec{v}$  is an eigenvector of  $A$  with eigenvalue  $\lambda$ :

$$e^{At}\vec{v} = e^{\lambda t}\vec{v}$$

If  $\vec{v}$  is a generic vector, there exists a basis  $B$  of  $\mathbb{R}^n$  formed by eigenvectors of  $A$ , so it can be written as:

$$\vec{v} = c_1\vec{b}_1 + c_2\vec{b}_2 + c_3\vec{b}_3 + \dots + c_n\vec{b}_n$$

So, for linearity:

$$e^{At}\vec{v} = c_1e^{\lambda_1t}\vec{b}_1 + c_2e^{\lambda_2t}\vec{b}_2 + \dots + c_ne^{\lambda_nt}\vec{b}_n = \sum_{j=1}^n c_j e^{\lambda_j t} \vec{b}_j$$

Now, modifying the notation to bring back the context of the initial value problem  $\vec{v} = \vec{C}$ :

$$\vec{Y}(T) = \vec{C}e^{At} = \sum_{j=1}^n c_j e^{\lambda_j t} \vec{b}_j \Rightarrow \vec{Y}(t) = \vec{Y}_0 e^{At} = \sum_{j=1}^n c_j e^{\lambda_j t} \vec{b}_j$$

Where  $c_1, c_2, \dots, c_n$  are the coordinates of  $\vec{Y}_0$  with respect to the basis formed by the eigenvectors of  $A$ :

$$\vec{Y}_0 = c_1 \vec{b}_1 + c_2 \vec{b}_2 + \dots + c_n \vec{b}_n$$

Complex eigenvalues always come in pair of complex conjugates:  $\lambda_{1,2} = r \pm i\omega$ . Also their eigenvectors are complex and complex conjugates. Also  $c_j$  will be complex, so, having as eigenvalues only the complex couple  $\lambda_{1,2}$ :

$$\vec{Y}_0 e^{At} = c_1 e^{\lambda_1 t} \vec{b}_1 + c_2 e^{\lambda_2 t} \vec{b}_2$$

Using Euler's formula:

$$\begin{aligned} e^{\lambda_1 t} &= e^{(r+i\omega)t} = e^{rt} e^{i\omega t} & i\omega t &= e^{rt} [\cos(\omega t) + i \sin(\omega t)] \\ e^{\lambda_2 t} &= e^{(r-i\omega)t} = e^{rt} e^{-i\omega t} & -i\omega t &= e^{rt} [\cos(\omega t) - i \sin(\omega t)] \end{aligned}$$

So that:

$$\begin{aligned} e^{At} \vec{v} &= c_1 e^{rt} [\cos(\omega t) + i \sin(\omega t)] \vec{b}_1 + c_2 e^{rt} [\cos(\omega t) - i \sin(\omega t)] \vec{b}_2 \\ &= \left( c_1 e^{rt} \vec{b}_1 + c_2 e^{rt} \vec{b}_2 \right) \cos(\omega t) + e^{rt} \left( c_1 \vec{b}_1 i - c_2 \vec{b}_2 i \right) \sin(\omega t) \\ &= e^{rt} \cos(\omega t) \vec{u} + e^{rt} \sin(\omega t) \vec{w} \end{aligned}$$

Where:

$$\bullet \vec{u} = c_1 \vec{b}_1 + c_2 \vec{b}_2 = \vec{Y}_0 \quad \bullet \vec{w} = c_1 \vec{b}_1 i - c_2 \vec{b}_2 i$$

So that, for homogeneous linear systems with constant coefficients described by a diagonalizable matrix, the solution is:

$$\begin{aligned} \vec{Y}(t) &= \vec{Y}_0 e^{At} = \\ &= \sum_{j=1}^k c_j e^{\lambda_j t} \vec{b}_j + \sum_{j=k+1}^n e^{r_j t} \cos(\omega_j t) \vec{u}_j + e^{r_j t} \sin(\omega_j t) \vec{w}_j \end{aligned}$$

Where the first part accounts for non complex eigenvalues, while the second for each couple of complex conjugates one.

### 2.1.1 Equilibrium points

Equilibrium solution are particular solution such that  $\frac{d\vec{Y}(t)}{dt} = 0$ , so that:

$$\frac{d\vec{Y}(t)}{dt} = A\vec{Y}(t) = 0$$

If the matrix has  $\text{Rank}(A) = n$  the equation has a single solution, the null vector  $O$ , which is always present. The system has a single equilibrium in the origin of the plane having  $y_i(t)$  in the axis. If  $\text{Rank}(A) \neq n$ , the matrix has infinite equilibrium solutions. The focus will be on  $\text{Rank}(A) = n$ . Considering the 2D case,  $A \in \mathbb{R}^{n \times n}$  and there are two eigenvalues with corresponding eigenvectors, the basis for the phase plane. Assuming non-complex eigenvalues the two eigenvector and their eigenspaces can be plotted into the phase plane.

### 2.1.2 Stability

#### 2.1.2.1 Saddle

$$\lambda_2 < 0 < \lambda_1$$

If the initial point is in  $E_1$  (the eigenspace of  $\vec{b}_1$  ( $c_2 = 0$ )), the solution at time  $t$  falls in  $E_1$ ,  $c_1 e^{\lambda_1 t} \vec{b}_1$ . If  $c_2 = 0$  and  $c_1 > 0$ , increasing  $t$  means that the solution travels along  $E_1$  towards higher values. If  $c_2 = 0$  and  $c_1 < 0$ , the solutions travel along  $E_1$  towards higher absolute values. This is because  $\lambda_1$  is positive.

Considering  $\vec{b}_2$  and  $E_2$ , the opposite behavior is seen, which the solution approaching 0 despite the sign of  $c_2$ :  $\lambda_2$  is negative.

Starting on a generic point as  $t$  advances the influence of both is seen: projecting the starting point on the eigenspaces, its  $\vec{b}_2$  component will shrink and the  $\vec{b}_1$  will grow in absolute value.

With  $t \rightarrow \infty$ , the solutions will asymptotically approach the origin.

#### 2.1.2.2 Stable node

$$\lambda_1, \lambda_2 < 0$$

With  $t \rightarrow \infty$  the solution will converge to the origin no matter the starting point. Before falling into the origin they will approach the eigenspace correlated with the less negative eigenvalue faster.

#### 2.1.2.3 Unstable node

$$0 < \lambda_1, \lambda_2$$

With  $t \rightarrow \infty$  the solution will diverge from the origin no matter the starting point.

### 2.1.3 Complex conjugate eigenvalues

Complex eigenvalue appear in conjugates  $\lambda_{1,2} = a \pm i\omega$ :

$$\vec{Y}_0 = c_1 \vec{b}_1 + c_2 \vec{b}_2$$

$$\vec{Y}(t) = e^{rt} \cos(\omega t) \vec{Y}_0 + e^{rt} \sin(\omega t) \vec{w}$$

Trying to compute the value of the solution after an interval  $\frac{2\pi}{\omega}$ :

$$\begin{aligned}
\vec{Y}\left(\omega t + \frac{2\pi}{\omega}\right) &= e^{rt} e^{\frac{2\pi}{\omega}r} \cos\left(\omega t + \omega \frac{2\pi}{\omega}\right) \vec{Y}_0 + e^{rt} e^{\frac{2\pi}{\omega}r} \sin\left(\omega t + \omega \frac{2\pi}{\omega}\right) \vec{w} \\
&= e^{rt} e^{\frac{2\pi}{\omega}r} \cos(\omega t + 2\pi) \vec{Y}_0 + e^{rt} e^{\frac{2\pi}{\omega}r} \sin(\omega t + 2\pi) \vec{w} \\
&= e^{rt} e^{\frac{2\pi}{\omega}r} \cos(\omega t) \vec{Y}_0 + e^{rt} e^{\frac{2\pi}{\omega}r} \sin(\omega t) \vec{w} \\
&= e^{\frac{2\pi}{\omega}r} \left[ e^{rt} \cos(\omega t) \vec{Y}_0 + e^{rt} \sin(\omega t) \vec{w} \right] \\
&= e^{\frac{2\pi}{\omega}r} \vec{Y}(t)
\end{aligned}$$

So the solution is the same but multiplied by  $e^{\frac{2\pi}{\omega}r}$ . Focussing on the real part  $r$ . if  $r < 0$ , then  $e^{\frac{2\pi}{\omega}r} < 1$  and the solution becomes smaller. If  $r > 0$ , then  $e^{\frac{2\pi}{\omega}r} > 1$  and the solution becomes bigger. Since this is true for all starting points, then if  $r < 0$  the solution spirals towards the origin (stable focus, damped oscillation), while if  $r > 0$  the solution spirals away from the origin (unstable focus, amplified oscillation).

#### 2.1.4 Fast criteria for stability

Suppose a homogeneous linear system with constant coefficients composed of  $n$  ODEs. In vector form the coefficient are in  $A \in \mathbb{R}^{n \times n}$ . The stability of the  $O$  equilibrium was not influenced by the nature of the eigenvector, but by the sign of the eigenvalues. So, when looking only for stability:

- If for all  $\lambda_j$ ,  $Re(\lambda_j) < 0$ , then all solutions will converge to  $O$ , which is an asymptotically stable equilibrium.
- If there exist at least one  $\lambda_j$  such that  $Re(\lambda_j) > 0$ , for  $t \rightarrow \infty$ , almost all solutions will diverge from  $O$ , which is an unstable equilibrium. There are exceptions for some situations and for some starting point: in a saddle if as starting point any point on the eigenspace of the eigenvalue with negative value is chosen, the solution will converge to  $O$ .

Let's introduce the spectral bound  $S(A)$  of a matrix, which is the maximum real part  $Re(\lambda_j)$  of any eigenvalue of  $A$ . It is evident that:

- If  $S(A) < 0$ , then for  $t \rightarrow \infty$  all solutions will converge to  $O$ .
- If  $S(A) > 0$ , then for  $t \rightarrow \infty$ , almost all solutions will diverge from  $O$ .

To apply it there is still need to compute the eigenvalues, but this can be simplified:

- If  $A$  is diagonal the eigenvalues are the elements of the diagonal.
- If  $A$  is upper or lower triangular, the eigenvalues are the elements on the main diagonal.
- If  $A$  is block-triangular the eigenvalues are the union of the eigenvalues of the blocks adjacent to the zero-block of the matrix.

**2.1.4.1 Routh-Hurwitz criteria** A set of rules that allow to understand if  $S(A) < 0$ . The criteria depend on the dimension of  $A$ .



If  $A \in \mathbb{R}^{2 \times 2}$ ,  $S(A) < 0$  if and only if:

$$\begin{cases} \det(A) > 0 \\ \operatorname{tr}(A) < 0 \end{cases}$$

If  $A \in \mathbb{R}^{3 \times 3}$ ,  $S(A) < 0$  if and only if:

$$\begin{cases} a_1 = -\operatorname{tr}(A) > 0 \\ a_2 = \text{sum of principal minors} > 0 \\ a_3 = -\det(A) > 0 \\ a_1 a_2 - a_3 > 0 \end{cases}$$

Where:

- $\operatorname{tr}(A)$  is the trace of  $A$ , the sum of the elements of its main diagonal.
- The principal minors of  $A$  are the determinants of all the  $n-1$  matrices generated by removing the  $j$  and  $j$  row from  $A$ .

These criteria are necessary and sufficient. If they are not verified the equilibrium is unstable.

## 2.2 Non-homogeneous linear systems

They are in the form:

$$\frac{d\vec{Y}(t)}{dt} = A\vec{Y}(t) + \vec{F}(t)$$

The variation of constants and multiplication for an integrating factor can be used to solve them.

### 2.2.1 Solution

Using the variation of constants. First solve the associated homogeneous system:

$$\frac{d\vec{Y}(t)}{dt} = A\vec{Y}(t)$$

The solution, assuming no complex eigenvalues:

$$\vec{Y}(t) = \sum_{j=1}^k c_j e^{\lambda_j t} \vec{b}_j$$

Which, in matrix form:

$$\vec{Y}(t) + \begin{bmatrix} e^{\lambda_1} b_{11} & \dots & e^{\lambda_k} b_{1k} \\ \vdots & \ddots & \vdots \\ e^{\lambda_1} b_{n1} & \dots & e^{\lambda_k} b_{nk} \end{bmatrix} \begin{bmatrix} c_1 \\ \vdots \\ c_k \end{bmatrix} = M\vec{C}$$

At this point the constant  $\vec{C}$  is made a function of time:

$$\vec{Y}(t) = M\vec{C}(t) = M \begin{bmatrix} c_1(t) \\ \vdots \\ c_k(t) \end{bmatrix}$$

Taking the derivative of  $\vec{Y}(t)$  and considering that  $\frac{d\vec{Y}(t)}{dt} = A\vec{Y}(t) + \vec{F}(t)$  and  $\vec{Y}(t) = M\vec{C}(t)$ :

$$\begin{aligned}\frac{d\vec{Y}(t)}{dt} &= \frac{dM}{dt}\vec{C}(t) + M\frac{d\vec{C}(t)}{dt} \\ A\vec{Y}(t) + \vec{F}(t) &= \frac{dM}{dt}\vec{C}(t) + M\frac{d\vec{C}(t)}{dt}\end{aligned}$$

It is always true that  $AM\vec{C}(t) = \frac{dM}{dt}\vec{C}(t)$ , so:

$$\begin{aligned}\vec{F}(t) &= M\frac{d\vec{C}(t)}{dt} \\ \frac{d\vec{C}(t)}{dt} &= M^{-1}\vec{F}(t) \\ \vec{C}(t) &= \int M^{-1}\vec{F}(t)dt\end{aligned}$$

So the solution is:

$$\begin{aligned}\vec{Y}(t) &= M\vec{C}(t) \\ \vec{Y}(t) &= M \int M^{-1}\vec{F}(t)dt\end{aligned}$$

Wich can be written in the form:

$$\vec{Y}(t) = \sum_{j=1}^k c_j e^{\lambda_j t} \vec{b}_j + \vec{G}(t)$$

### 2.2.2 Equilibria

Finding an equilibrium means to solve the problem:

$$\frac{d\vec{Y}(t)}{dt} = A\vec{Y}(t) + \vec{F}(t) = 0$$

Even if  $Rank(A) = n$  the zero vector is not guaranteed due to  $\vec{F}(t)$ . In order to find equilibria there is a need to solve the corresponding system. In the case where the system is non-autonomous ( $F(t)$  depends explicitly on time), the zeros of each component will depend on time, meaning that there will be no equilibrium points.

### 2.2.3 Stability

Stability is the same as in the homogeneous case.

### 2.3 Non-linear systems and linearization

Solving non linear system is not always possible, but local properties such as stability of an equilibrium can be studied exploiting linearization. This is a process that allows to derive a linear approximation of the system in the neighbourhood of a point of interest. Consider the non linear system:

$$\frac{d\vec{Y}(t)}{dt} = f(t, \vec{Y}(t))$$

And assume that the system will be linearized around the equilibrium solution  $\vec{Y}(t)$ . That means that  $f(t, \vec{Y}(t)) = 0 \forall t$ . Consider a small displacement from equilibrium:  $\vec{V}(t) = \vec{Y}(t) - \vec{Y}(t)$ , where  $\vec{Y}(t) \approx \vec{Y}(t)$ :

$$\frac{d\vec{V}(t)}{dt} = \frac{d\vec{Y}(t)}{dt}$$

Since  $\vec{Y}(t)$  is constant. Then:

$$\frac{d\vec{V}(t)}{dt} = \frac{d\vec{Y}(t)}{dt} = f(t, \vec{Y}(t)) = f(t, \vec{Y}(t) + \vec{V}(t))$$

Now, taking a Taylor expansion of  $f(t, \vec{Y}(t) + \vec{V}(t))$ , with  $\vec{X} = \vec{Y}(t) + \vec{V}(t)$  and  $a = \vec{Y}(t)$  and stopping at the first order:

$$\begin{aligned} f(t, \vec{Y}(t) + \vec{V}(t)) &= f(t, \vec{Y}) + \frac{d}{dt} [f(\vec{Y})] [\vec{Y}(t) + \vec{V}(t) - \vec{Y}(t)] + o(\vec{V}(t)) \\ &= f(t, \vec{Y}) + \frac{d}{dt} [f(\vec{Y})] \vec{V}(t) + o(\vec{V}(t)) \end{aligned}$$

So that:

$$\frac{d\vec{V}(t)}{dt} = f(\vec{Y}(t)) + \frac{d}{dt} [f(\vec{Y})] \vec{V}(t) + o(\vec{V}(t))$$

Since  $\vec{Y}(t)$  is a constant function,  $f(\vec{Y}(t)) = 0$ ,  $o(\vec{V}(t))$  can be ignored:

$$\frac{d\vec{V}(t)}{dt} = f(\vec{Y}(t)) + \frac{d}{dt} [f(\vec{Y})] \vec{V}(t)$$

$\frac{d}{dt} [f(\vec{Y})]$  is a Jacobian matrix  $J$ , with form:

$$J = \begin{bmatrix} \frac{\partial f_1}{\partial y_1} & \dots & \frac{\partial f_1}{\partial y_n} \\ \vdots & \ddots & \vdots \\ \frac{\partial f_n}{\partial y_1} & \dots & \frac{\partial f_n}{\partial y_n} \end{bmatrix} \quad \frac{d\vec{V}(t)}{dt} = J\vec{V}(t)$$

In order to study the properties of the equilibrium solution, the Jacobian of the system at the equilibrium point, and then that is treated as the matrix  $A$  of the linear systems.