

PSet - Linear vs Nonlinear

Problem 1 $\dot{y} = (1-y)y - a$ logistic eq. w/ harvesting

$$a = 3/16 = 0.1875$$

y_0 : stable critical point

$$0 = y - y_0 \Rightarrow y = y_0 + u \quad y' = u'$$

$$a) \quad y_{\text{crit}} = \frac{1 \pm \sqrt{1-4a}}{2}$$

$$a = 3/16 \Rightarrow y_{\text{crit}} = 0.75 \text{ stable} \Rightarrow y_0 = 0.75$$

$$y_{\text{crit}} = 0.25 \text{ unstable}$$

Let's change variables:

$$u' = (1-u-y_0)(u+y_0) - a$$

$$= u + y_0 - u^2 - uy_0 - uy_0 - y_0^2 - a$$

$$\Rightarrow \frac{du}{dt} = -u^2 + u(1-2y_0) + \underbrace{y_0 - y_0^2 - a}_{=0} = g(u)$$

Note that y_0 is critical point of $\dot{y} = (1-y)y - a \Leftrightarrow y_0 - y_0^2 - a = 0$

$$\Rightarrow \dot{u} = -u^2 + u(1-2y_0)$$

critical points: $g(u) = 0 \Rightarrow u(1-2y_0-u) = 0$

$$u_{\text{crit}} = \begin{matrix} \nearrow 0 \\ \searrow 1-2y_0 \end{matrix}$$

$$y_0 = 0.75, a = 3/16 \Rightarrow u_{\text{crit}} = \begin{matrix} \nearrow 0 \\ \searrow -0.5 \end{matrix}$$

$$\dot{u} = -u^2 + u(1-1.5)$$

$$\Rightarrow \dot{u} = -u^2 - u/2$$

b) For $u = y - y_0$ small, i.e. y near y_0 we can discard u^2 term

$$\frac{du}{dt} = -u^2 + u(1-2y_0) = g(u) \quad \nearrow \text{g is now linear in } u$$

note we assume this is an approximation that is made for small u .

$$u = 0 \Rightarrow \dot{u} = 0 \quad (\text{linearized eq. near } u=0)$$

in general, $\dot{u} - ku = 0 \quad k = 1-2y_0$

using int. factor e^{-kt} : $\overset{u \neq 0 \text{ implicit}}{u} e^{-kt} = c \Rightarrow u = c e^{kt}$

sep. variables: $u' du = k dt \Rightarrow \int u' du = \int k dt \Rightarrow \ln|u| = kt + c \Rightarrow u = \pm e^c e^{kt}$

$$\overset{u \neq 0 \text{ implicit}}{u} = \pm e^c e^{kt}$$

$$y_0 = 3/4 \Rightarrow \dot{u} = -\frac{1}{2}u \Rightarrow u(t) = c e^{-\frac{1}{2}t}$$

↓
linearized

c) $y(10) - y_0 = b$, estimate $y(11), y(12)$

$$u(10) = y(10) - y_0 = b = c e^{10k} \quad k = 1-2y_0$$

$$c = b e^{-10k}$$

$$\Rightarrow u(t) = b e^{-10k} e^{kt} = b e^{kt-10k} = b e^{k(t-10)}$$

$$u(11) = b e^k$$

$$u(12) = b e^{2k}$$

$$y_0 = 3/4 \Rightarrow k = -0.5$$

$$\Rightarrow u(11) \approx 0.6065b$$

$$u(12) \approx 0.3678b$$

$$u = y - y_0 \Rightarrow y = y_0 + u$$

$$y(11) \approx y_0 + u(11) = \frac{3}{4} + 0.6065b$$

↓ approximate because we linearized $\dot{u}(t)$.

$u(t) = b e^{-10k} e^{kt}$ is the general solution for the

d) $\dot{x} + p(t)x = q(t)$ autonomous

$$\dot{x} = q(t) - p(t)x = f(x, t)$$

$$f_t = \dot{q} - \dot{p}x - p\dot{x} = 0$$

$$\Rightarrow \dot{x} = \frac{\dot{q}}{p} - \frac{\dot{p}}{p}x = q(t) - p(t)x$$

$$\begin{matrix} \dot{q} & \dot{p} \\ \underline{q} & - \underline{p} \end{matrix} \quad \begin{matrix} q(t) = \frac{\dot{q}}{p} \\ p = \frac{\dot{p}}{p} \\ \dot{p} = p^2 \\ q, p = \dot{z} \end{matrix}$$