

3.1

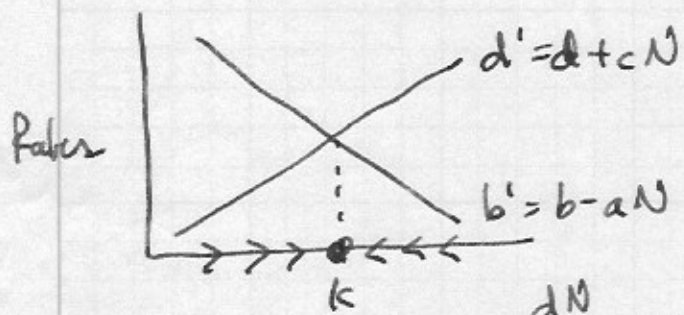
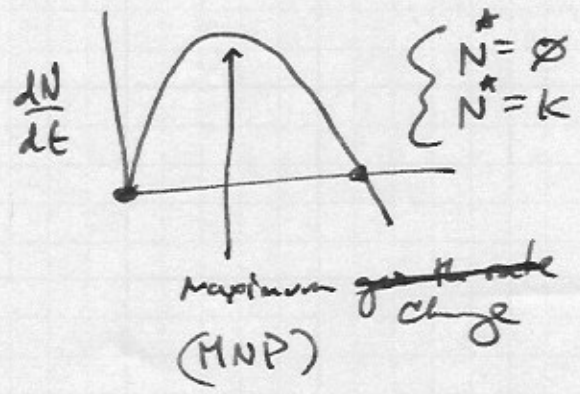
$$\frac{dN}{dt} = rN \quad \text{vs.} \quad \frac{dN}{dt} = rN \left(1 - \frac{N}{K}\right) = rN - \frac{rN^2}{K}$$

What are the Fixed Points? Steady States?

~~$\phi = rN - \frac{rN^2}{K}$~~

$$\phi = \frac{dN}{dt} = rN \left(1 - \frac{N}{K}\right)$$

~ independent of  $r$



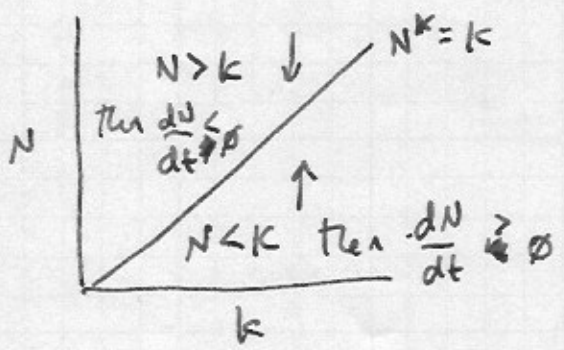
$$\frac{dN}{dt} = \text{MNP} [b' - d']N$$

$$\rightarrow [(b - aN) - (d + cN)]N$$

$$\frac{dN}{dt} = rN \left[1 - \frac{(a+c)N}{(b-d)}\right] \rightarrow rN \left[1 - \frac{N}{K}\right]$$

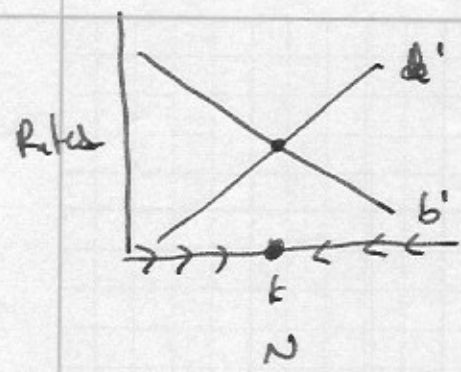
Define  $K = \frac{(b-d)}{(a+c)}$

$\hookrightarrow$  (The point where  $b' = d'$ )

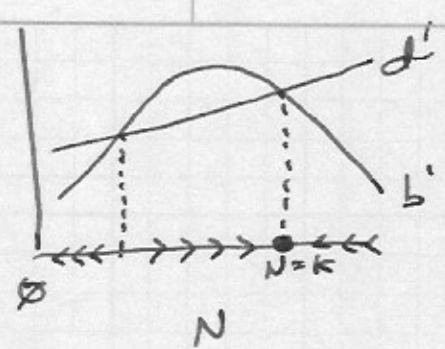


- Small perturbation off  $N^* = K$  .... What happens?

$= N^* = K$  IS STABLE



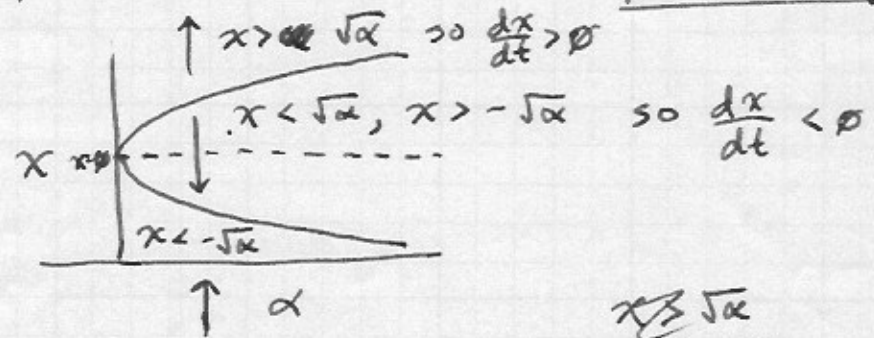
vs.



- lower birth rates at very low density value effect

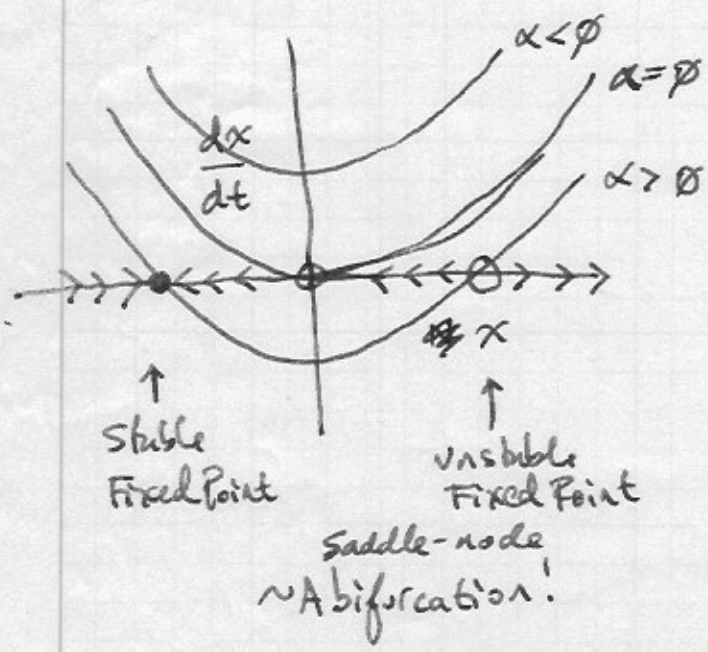
Ex)  $\frac{dx}{dt} = x^2 - \alpha$

$0 = x^2 - \alpha \rightarrow \alpha = x^2 \rightarrow \boxed{\pm\sqrt{\alpha} = x^*}$



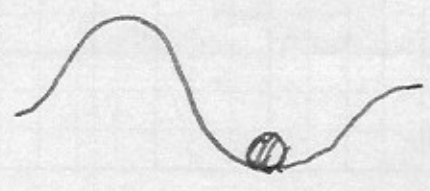
$x \geq \sqrt{\alpha}$   
so:  $\frac{dx}{dt} = x^2 - \alpha$

@  $x = \sqrt{\alpha}$   
 $\frac{dx}{dt} = (\sqrt{\alpha})^2 - \alpha = \alpha - \alpha = 0$

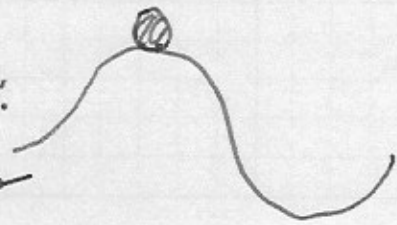


@  $\alpha = 0$ , the system is structurally unstable... small changes in  $\alpha$  lead to   
 No fixed points   
 2 fixed points.

stable FP!  
Attractor  
Sink

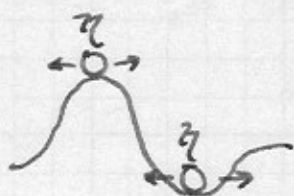


Unstable FP!  
Repellers  
Sources



- We have a system given by  $\dot{x} = f(x)$
- We can find fixed points by setting  $\dot{x} = 0$
- We can see from previous examples that the quality of the f.p. is crucial for determining system dynamics.

We want to know what happens when a system is pushed near its fixed point:



what will happen

What are the dynamics of a <sup>small</sup> perturbation  $\eta$  near the fixed point

we can phrase the question in terms of perturbation dynamics...

- Unstable: free perturbation Grows!  $\frac{d\eta}{dt} > 0$

- Stable: perturbation Declines!  $\frac{d\eta}{dt} < 0$

Say  $\dot{x} = f(x)$  is the system with F.P.  $x^*$

Let  $\eta(t) = x(t) - x^*$  ~ small perturbation away from  $x^*$

Q: Does the perturbation grow or decline?

$$\dot{\eta} = \frac{d}{dt}(x(t) - x^*) = \frac{dx(t)}{dt} - 0 \quad \text{b/c } x^* \text{ is constant}$$

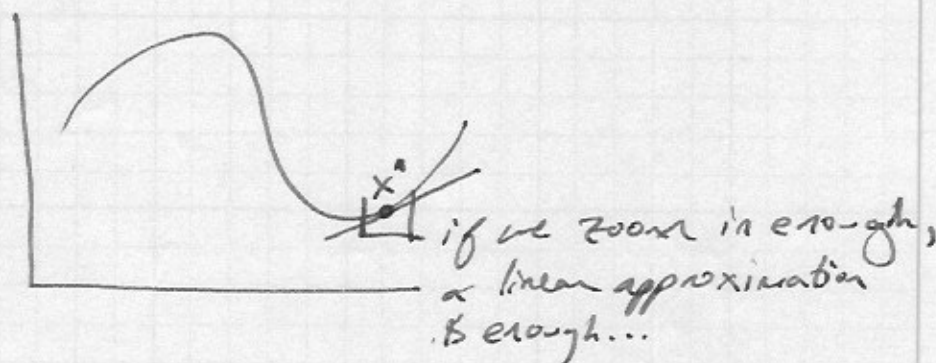
$$\dot{\eta} = \dot{x}$$

$$\dot{\eta} = \dot{x} = f(x) = f(x^* + \eta) \quad \text{b/c } x(t) = x^* + \eta$$



$$\dot{\eta} = \dot{x} = f(x) = f(x^* + \eta)$$

Could be a complicated, unknown function...  
but we only care about what happens in  
the vicinity of  $x^*$ ...



Linear approximation via Taylor Expansion.

$$\begin{aligned} f(x) \text{ near } a &\approx f(a) + \frac{f'(a)}{1!}(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \dots \\ &= \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!}(x-a)^n \end{aligned}$$

if  $x$  is really

$$f(x(t)) \text{ near } x^* \quad \text{where } x(t) = x^* + \eta$$

$$f(x^* + \eta) = f(x^*) + \frac{f'(x^*)}{1!}(x - x^*) + \frac{f''(x^*)}{2!}(x - x^*)^2$$

$$\approx f(x^*) + f'(x^*)\eta$$

$$= f(x^*) + \eta f'(x^*) + \eta^2 \frac{f''(x^*)}{2!} + \dots \quad \text{b/c } \eta = x(t) - x^*$$

Now... recall  $\eta$  is VERY SMALL .... s.t.  $\eta^2$  is VERY VERY small. Ignore it.

so:

$$f(x(t)) = f(x^* + \eta) \approx \underbrace{f(x^*)}_{=0} + \eta f'(x^*)$$

$$f(x^*) = \frac{dx}{dt} @ x^* = 0$$

$$\dot{\eta} \approx \eta f'(x^*)$$

this is the linearization about  $x^*$ What does  $\eta(t)$  look like?

$$\dot{\eta} = f'(x^*) \eta \rightarrow \eta(t) = \eta e^{f'(x^*)t}$$

$$\eta(t) = \eta e^{f'(x^*)t}$$

looks familiar...

$$\dot{N} = rN \dots$$

if  $r > 0$ , exponential growthif  $r < 0$ , exponential decaySame with  $\dot{\eta} = f'(x^*) \eta$ 

$$\text{if } f'(x^*) = \left. \frac{df}{dx} \right|_{x^*} > 0, \eta \uparrow \text{ UNSTABLE}$$

$$\text{if } f'(x^*) = \left. \frac{df}{dx} \right|_{x^*} < 0, \eta \downarrow \text{ STABLE}$$

Ex) The Logistic Equ:

$$\dot{N} = rN \left(1 - \frac{N}{K}\right)$$

$$[N \in f(x)]$$

$$\dot{N} = f(N)$$

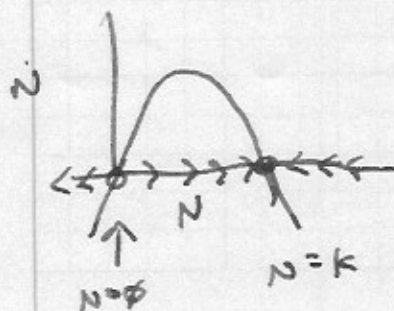
here, ~~the~~  $f(N)$ 

$$f(N) = rN - \frac{rN^2}{K}$$

$$\frac{df(N)}{dN}$$

$$\frac{df(N)}{dN} = r - \frac{2rN}{K}$$

$$\left. \frac{df(N)}{dN} \right|_{N^*} = \begin{cases} r - \frac{2r(0)}{K} = r > 0 \text{ UNSTABLE} \\ r - \frac{2rK}{K} = r - 2r = -r < 0 \text{ STABLE} \end{cases}$$



3.6

(4, -)

Slope of  $f'(x^*)$  @ fixed point determines stability  
 ~ But How stable? Magnitude of  $f'(x^*)$

Characteristic timescale of the system

- The time required for  $x(t)$  to vary significantly in the neighborhood of  $x^*$

$$= \frac{1}{|f'(x^*)|}$$

Given hint for the logistic eqn,  $f'(0) = r$  unstable  
 $f'(K) = -r$  stable

$$\text{Timescale} = \frac{1}{r}$$

High growth rate  $\rightarrow$  short timescale

### Nonlinear Stability Analysis

$$f'(x^*) = 0?$$

- Sol'n: Nothing can be said except on case-by-case basis.

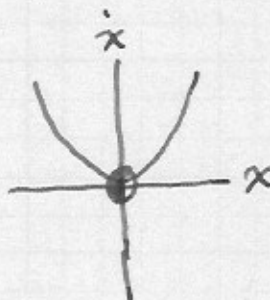
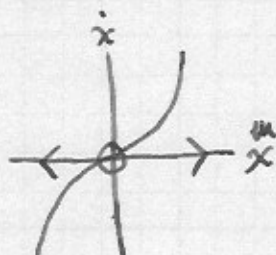
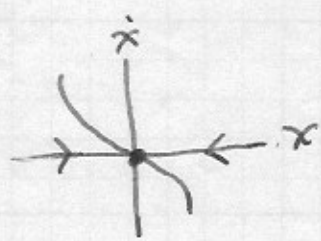
(a)  $\dot{x} = -x^3$

(b)  $\dot{x} = x^3$

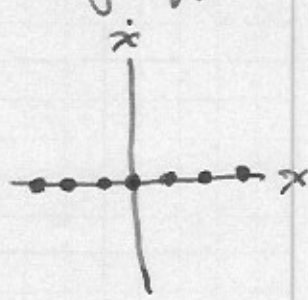
(c)  $\dot{x} = x^2$

(d)  $\dot{x} = 0$

In each case,  $x^* = 0$  &  $f'(x^*) = 0$  but stability different



Half-stable  
(Indeterminant)



Perturbations neither grow or decay!