Math 493 Project 1

Aneesh & JJ & Matt

September 25, 2018

Problem 1

$$x' = \theta x^2$$
$$x(1) = -1$$

Sensitivity System 1

▶ We solved the following sensitivity system

$$D\begin{pmatrix} x \\ \partial_{\theta} x \end{pmatrix} = \begin{pmatrix} \theta x^{2} \\ x^{2} + 2\theta x (\partial_{\theta} x) \end{pmatrix}$$
$$\begin{pmatrix} x \\ \partial_{\theta} \end{pmatrix} (1) = \begin{pmatrix} -1 \\ 0 \end{pmatrix}$$

Problem 1 Results

Method	heta	SSE
fminsearch	1.8432617	0.1313268
Gauss-Newton	1.8416666	0.1313271

Problem 1 Results

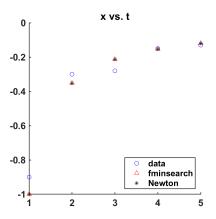


Figure: Approximations compared with data. It took fminsearch 16 steps while it took Gauss-Newton 12 steps to converge.

Problem 1 Results

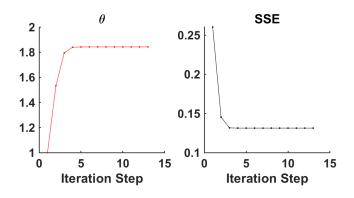


Figure: Convergence of Gauss-Newton

Sensitivity System 2

$$D\begin{pmatrix} x \\ \partial_{\theta} x \\ \partial_{x_0} x \end{pmatrix} = \begin{pmatrix} x^2 \theta \\ x^2 + 2x\theta \partial_{\theta} x \\ 2x\theta \partial_{x_0} x \end{pmatrix}$$

$$\begin{pmatrix} x \\ \partial_{\theta} x \\ \partial_{x_0} x \end{pmatrix} (1) = \begin{pmatrix} -0.9 \\ 0 \\ 1\theta v \end{pmatrix}$$

Problem 2 Results

Method	heta	<i>x</i> ₀	SSE
fminsearch	1.7553438	-0.8962938	0.0808069
Gauss-Newton	1.7543119	-0.8963022	0.0808071

Problem 2 Results

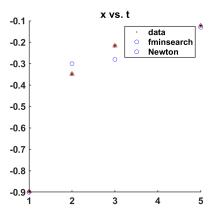


Figure: Approximations compared with data. It took fminsearch 41 steps while it took Gauss-Newton 13 steps to converge.

Problem 2 Results

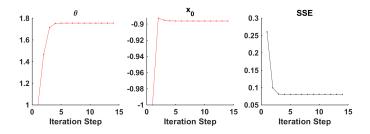


Figure: Convergence of Gauss-Newton

Sensitivity System 3

$$D\begin{pmatrix} x \\ y \\ \partial_{a}x \\ \partial_{a}y \\ \partial_{b}x \\ \partial_{b}y \end{pmatrix} = \begin{pmatrix} -axy \\ axy - by \\ -xy - ay\partial_{a}x - ayx\partial_{a}y \\ xy + ay\partial_{a}x + (ax - b)\partial_{a}y \\ -ay\partial_{b}x - ax\partial_{b}y - y + ay\partial_{b}x + (ax - b)\partial_{b}y \end{pmatrix}$$

$$D\begin{pmatrix} x \\ y \\ \partial_{a}x \\ \partial_{b}y \\ \partial_{b}x \\ \partial_{b}y \end{pmatrix} (0) = \begin{pmatrix} 0.9 \\ 0.1 \\ 0 \\ 0 \\ 1 \\ 1 \end{pmatrix}$$

Problem 3 Results

Method	а	Ь	SSE
fminsearch	0.5022775	0.1030516	0.0171071
Gauss-Newton	0.5132331	0.1091130	0.0173460

Problem 3 Results

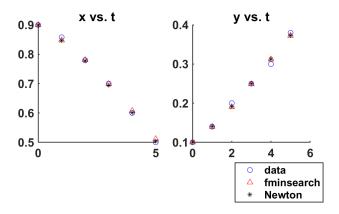


Figure: Approximations compared with data. It took fminsearch 71 steps while it took Gauss-Newton 49 steps to converge.

Problem 3 Results

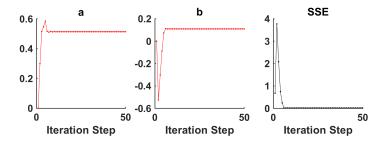


Figure: Convergence of Gauss-Newton

Population Dynamic

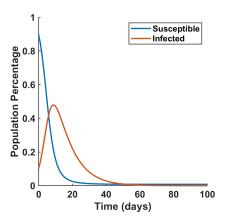


Figure: Population percentage of susceptible and infected population