

THE UNIVERSITY OF MANITOBA

Morning 11 April 2006

FINAL EXAMINATION

PAPER NO.: 171

PAGE NO.: 1 of 8

DEPARTMENT & COURSE NO: Mathematics - 136.382

Time: 3 hours

EXAMINATION: 136.382 - Introduction to Mathematical Modelling

EXAMINER: Dr. T. G. Berry

VALUES

Instructions:

This is an OPEN-BOOK examination.

Any literature may be consulted.

Electronic calculators are permitted.

Attempt any combination of problems.

The total number of marks available is 130.

However, a score of 95 (or more) will be regarded as "full marks".

- [10] 1. Assume that a given set of data

$$\{(x_i, y_i) \mid i = 1, 2, \dots, n\}$$

may be approximated by a function of the form

$$y = Cxe^{-Dx},$$

where C and D are unknown constants to be determined.

Introduce a transformation of variables which will allow you to rewrite this function in the form of a polynomial, and thus obtain a *linear system of equations* which may be solved to provide *least-squares estimates* for the constants C and D appearing in the assumed approximating function.

It is **not** necessary to determine the numerical values for either the coefficients of the linear system or the solutions of this system.

However, the resulting system **must** be expressed in terms of the original variables and parameters.

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[10] 2. Consider the set of data given in the following table:

x	e^y
0	2.1
1	5.1
2	10.2
3	17.1
4	26.2
5	36.9
6	50.0
7	65.1
8	81.9
9	100.9

Assume that the data in the second column may be approximated by a polynomial in x of unknown degree.

- (a) Illustrate how a difference table may be used to suggest the most appropriate choice for the degree of this polynomial.
[NOTE: It is not necessary to determine the values of the coefficients of this polynomial.]
- (b) Based on your results of part (a) , indicate the form of the functional dependence of y as an **explicit** function of x .

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- [20] 3. In the absence of human intervention it is found that a given fish population experiences growth described by the Logistic Law

$$\frac{dN}{dt} = kN \left(1 - \frac{N}{C} \right) \quad (\text{with } k > 0).$$

In effort to make a profit from this resource, a local fishing company institutes a policy of "harvesting" this population at a constant rate " h " ($h > 0$), and thus uses the modified law

$$\frac{dN}{dt} = kN \left(1 - \frac{N}{C} \right) - h$$

subject to the initial condition $N(0) = N_0$, as its model to describe this situation.

DO NOT ATTEMPT TO SOLVE THIS MODEL.

- (a) Find the equilibrium points of this model.
- (b) **Assuming that the quadratic equation**

$$\frac{k}{C} N^2 - kN + h = 0$$

has a positive discriminant, plot $\frac{dN}{dt}$ vs. N , and thus sketch a graph of a typical solution (i.e., N vs. t) in each of the three cases:

- (i) $N_2^* < N_0$,
- (ii) $N_1^* < N_0 < N_2^*$
- (iii) $N_0 < N_1^*$

where

$$N_2^* = \frac{C}{2k} \left(k + \left(k^2 - \frac{4kh}{C} \right)^{\frac{1}{2}} \right), \quad N_1^* = \frac{C}{2k} \left(k - \left(k^2 - \frac{4kh}{C} \right)^{\frac{1}{2}} \right)$$

- (c) How is the situation **altered** in the case when $h > \frac{kC}{4}$?

Interpret your conclusion physically (i.e., explain your conclusion in terms of the assumed model.).

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[10] 4. The differential equation

$$\frac{dN}{dt} = 1 - e^{-k\left(1 - \frac{N}{C}\right)}$$

is sometimes used as an *alternative* to the logistic law for single-species population growth with "carrying capacity" C , since $\frac{dN}{dt} > 0$ for $N < C$ and $\frac{dN}{dt} \rightarrow 0$ as $N \rightarrow C^-$.

Solve this equation for the instantaneous population size $N = N(t)$ at time $t > 0$, given that $N(0) = N_0$.

[Note: it is **not** necessary to write this solution explicitly as a function of time; an implicit relationship between N and t is acceptable.]

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- [20] 5. The standard Lotka-Volterra predator-prey model is

$$\left. \begin{aligned} \frac{dx}{dt} &= x(\ell - ny) \\ \frac{dy}{dt} &= y(mx - k) \end{aligned} \right\} k, \ell, m, n > 0 .$$

However, certain species derive benefits from living in a "large" population, and hence the growth rate for each such species increases as its population size increases. (For example, wolves are 'pack' animals which hunt most effectively as a team, while bison are 'herd' animals deriving security from their herding instinct.) A model which has been proposed to study the interaction of such species is the so-called Lotka-Volterra model "with increasing returns", namely

$$\left. \begin{aligned} \frac{dx}{dt} &= x(\ell - ny) + px^2 \\ \frac{dy}{dt} &= y(mx - k) + qy^2 \end{aligned} \right\} k, \ell, m, n, p, q > 0 .$$

Throughout the remainder of this problem, assume that $\frac{k}{q} > \frac{\ell}{n}$.

- Identify, and sketch on a phase-plane diagram, the nullclines of this model.
- Determine the equilibrium solutions of this model.
- In each of the regions into which the phase-plane is divided by the nullclines, indicate the direction to be followed by the trajectories of this model.
- Sketch anticipated trajectories of this model.
- Based on the above information, predict whether each of the equilibrium solutions of this model is "stable" or "unstable".

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- [25] 6. Consider the following *special case* of the *logistic competitive-hunters model*

$$\begin{aligned}\frac{dx}{dt} &= x(\ell - ny - px) \\ \frac{dy}{dt} &= ay(\ell - ny - px)\end{aligned}$$

with a , ℓ , n and p positive constants.

- (a) Identify the equilibrium point(s) of the model.
- (b) On a phase-plane diagram sketch anticipated trajectories of this model.
- (c) Does this model support or violate the "principle of competitive exclusion"?
- (d) Find the equation of the trajectory which passes through the "initial" point (x_0, y_0) .
- (e) If $a = \frac{1}{2}$, $\ell = 60$, $p = \frac{3}{1000}$ and $n = \frac{1}{500}$, and the trajectory begins at the initial point $(40000, 30000)$, determine the "ultimate outcome" of the competition between these two competing species.

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- [20] 7. Consider the following *special case of the "mutual grievance" version of the Richardson's Arms Race model* for the total expenditures $x = x(t)$ and $y = y(t)$ for countries X and Y :

$$\begin{aligned}\frac{dx}{dt} &= ky - mx + r \\ \frac{dy}{dt} &= kx - my + s\end{aligned}$$

with k , m , r and s positive constants.

Note: *In this version of the model the "escalation coefficients" are identical for the two countries, as are the "braking coefficients".*

- (a) If $z = z(t)$ denotes the total expenditure of the two countries

$$\text{i.e., } z(t) = x(t) + y(t),$$

show that it must satisfy the differential equation

$$\frac{dz}{dt} = (k - m)z + (r + s).$$

- (b) If $z_0 = z(0)$ denotes the initial value of $z(t)$ at time $t = 0$, show that

$$z(t) = \begin{cases} \left(\frac{r+s}{m-k} \right) + \left(z_0 - \frac{r+s}{m-k} \right) e^{(k-m)t}, & \text{for } k \neq m \\ (r+s)t + z_0, & \text{for } k = m. \end{cases}$$

- (c) Evaluate the limit of $z(t)$ as $t \rightarrow \infty$.
- (d) Explain the significance of the results of parts (b) and (c), making reference to the phase-plane diagrams discussed in lectures.

To help you understand this, it might be useful to show the appropriate phase-plane diagrams for this modified model, which may easily be obtained from the corresponding diagrams discussed in lectures by making the changes required to obtain the modified model.

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- [15] 8. Consider the probabilistic single-species population dynamics model given by the set of differential-difference equations

$$\frac{dP_N(t)}{dt} + bNP_N(t) = b(N-1)P_{N-1}(t) \text{ for } N \geq N_0 \text{ and } t \geq 0,$$

$$\text{with initial conditions } P_N(0) = \begin{cases} 1 & \text{for } N = N_0 \\ 0 & \text{for } N \neq N_0 \end{cases}.$$

We have shown that, for

$$P_{N_0}(t) = e^{-bN_0t},$$

$$P_{N_0+1}(t) = N_0 e^{-bN_0t} [1 - e^{-bt}],$$

and

$$P_{N_0+2}(t) = \frac{N_0(N_0+1)}{2} e^{-bN_0t} [1 - e^{-bt}]^2,$$

which lead us to make the conjecture that

$$P_N(t) = \binom{N-1}{N_0-1} e^{-bN_0t} [1 - e^{-bt}]^{(N-N_0)} \text{ for } N \geq N_0.$$

Verify that this conjecture is correct.

THE END

HAVE A GREAT SUMMER!!