CHALMERS, GÖTEBORGS UNIVERSITET

COURSE CODES: FFR 110, FIM740GU, PhD

Time: March 21, 2019, at $14^{00} - 18^{00}$

Place: Johanneberg

Teachers: Kristian Gustafsson, 070-050 2211 (mobile), visits once around 15⁰⁰

Allowed material: Mathematics Handbook for Science and Engineering

Not allowed: any other written material, calculator

Maximum score on this exam: 12 points (need 5 points to pass).

Maximum score for homework problems: 18 points (need 7 points to pass).

CTH \geq 15 grade 3; \geq 20 grade 4; \geq 25 grade 5,

GU \geq 15 grade G; \geq 23 grade VG.

- 1. Short questions [3 points] For each of the following questions give a concise answer within a few lines per question.
 - a) Give an example of a biological system which is suitable to model using a time delay model.
 - b) What do we typically mean when we say a population size is 'small' or 'large'?
 - c) Assume a one-dimensional map $x_{n+1} = F(x_n)$ with a single stable fixed point x^* for $r < r_c$, where r is a system parameter. At $r = r_c$, the system undergoes a period-doubling bifurcation. Show that the eigenvalue of the second iterate of the map evaluated at the fixed point, $F(F(x^*))$, is equal to +1 at $r = r_c$.
 - d) In the first problem set you analyzed a time-delayed model with an Allee effect. Explain what the Allee effect is and give an example of a biological system where it may be important.
 - e) Consider the following chemical reaction

$$S + E \xrightarrow{k_1} SE \xrightarrow{k_2} P + E$$
,

where k_{-1} , k_1 , and k_2 are rate constants. Using the law of mass action, write down a dynamical system model for the change in concentrations of the chemicals.

- f) Describe a possible mechanism that may explain morphogenesis such as patterns in animal coating.
- g) Explain the difference between a quasi-steady state and a regular steady state. Give an example of a system with a quasi-steady state.
- h) The Kuramoto model for N coupled oscillators with phases $\theta_1, \theta_2, \dots \theta_N$ has the following time evolution

$$\dot{\theta}_i = \omega_i + \frac{K}{N} \sum_{j=1}^{N} \sin(\theta_j - \theta_i).$$

Here ω_i are random angular frequencies with a symmetric and unimodal (single peak) distribution $g(\omega)$. Discuss what is meant by drifting and phase-locked modes in a mean-field analysis of this model.

2. Interaction model with mutualism [2 points] A simple model for mutualistic interactions (symbiosis) between two species of sizes N_1 and N_2 is given by

$$\frac{\mathrm{d}N_1}{\mathrm{d}t} = r_1 N_1 \left(1 - \frac{N_1}{K} + \alpha \frac{N_2}{K} \right)$$
$$\frac{\mathrm{d}N_2}{\mathrm{d}t} = r_2 N_2 \left(1 - \frac{N_2}{K} + \alpha \frac{N_1}{K} \right)$$

where r_1 , r_2 , K, and α are positive constants.

- a) For the upper equation governing N_1 , explain the role and meaning of the parameters r_1 , K and α
- b) Introduce dimensionless variables to reduce the number of parameters to a minimum. Write out your resulting dimensionless parameters in terms of the original parameters.
- c) Consider the special case $\alpha=1/2$ in this subtask. Locate the fixed point for which both population sizes are positive and investigate its stability. Discuss how the dimensional population sizes N_1^* and N_2^* at this fixed point compares to the positive steady state without interactions ($\alpha=0$).
- d) Investigate the long-term dynamics for the case $\alpha = 1$ and $r_1 = r_2$. Discuss what consequences your result has for the model. Hint: It may be simpler to analyze the model by considering the coordinates $w_{\pm} = u_1 \pm u_2$, where u_1 and u_2 are the dimensionless population sizes.

3. Stochastic population model [2 points]

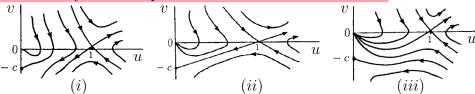
- a) Write down an equation for how the probability $Q_N(t)$ to have a population of size N at time t changes in small time steps δt . Assume stochastic dynamics. At each time step δt any individual has the probability $b_1\delta t$ to give birth to one offspring and the probability $b_2\delta t$ to give birth to two offsprings.
- b) By taking the limit $\delta t \to 0$, derive a differential equation in time (Master equation) for the probability in subtask a).
- c) Show that in the limit of large N the average population size approaches a deterministic dynamics. What is the growth rate of the deterministic dynamics?
- d) Explain the form of the growth rate you obtained in subtask c) in relation to the assumptions in subtask a).
- e) Without doing any calculations, write down the growth rate in a model where, in addition to the conditions in subtask a), there are birth events with probability $b_3\delta t$ that result in three offsprings.
- 4. Reaction diffusion with density-dependent diffusion [2.5 points] In spatial diffusion of insects, the diffusion sometimes depends on the density of the population. One example of a model taking this into account is

$$\frac{\partial n}{\partial t}(x,t) = rn(x,t) \left(1 - \frac{n(x,t)}{K} \right) + \frac{\partial}{\partial x} \left[D(n(x,t)) \frac{\partial}{\partial x} n(x,t) \right] . \tag{1}$$

Here n(x,t) is the population density at position x and time t, r is a positive growth rate, K is the carrying capacity and D(n(x,t)) is a density-dependent diffusion coefficient. In what follows, assume $D(n(x,t)) = D_0 n(x,t)$, where D_0 is a positive constant.

- (a) What is the dimensionality of D_0 ?
- b) Introduce dimensionless units such that Eq. (1) can be written without any parameters.
- c) Assume that n, x, t are the new dimensionless coordinates and that n(x,t) = u(z) only depends on the combination z = x ct. Starting from your dimensionless version of Eq. (1) derive an ordinary differential equation for u(z).
- d) Rewrite the ordinary differential equation for u(z) obtained in subtask c) in terms of a first order system for u(z) and v(z) = u'(z).
- e) The equations you derived in subtask d) should have a singularity at u = 0. This singularity can be regularized (you do not need to show nor consider this). (The regularized dynamics has three fixed points

at $(u^*, v^*) = (0, 0)$ (saddle point), $(u^*, v^*) = (1, 0)$ (saddle point) and $(u^*, v^*) = (0, -c)$ (stable non-linear node). Note that due to the singularity, trajectories reach the node $(u^*, v^*) = (0, -c)$ for finite values of z. The dynamics is plotted for three values of c below:



Discuss in which of the three cases travelling wave solutions are possible and sketch the wave profiles (as functions of z) for these cases.

5. Disease spreading with vaccination [2.5 points] A simple model for disease spreading is the following modified SIR model with the dynamics

$$\dot{S} = (1 - p)b(S + I + R) - \beta SI - dS$$

$$\dot{I} = \beta SI - \alpha I - dI$$

$$\dot{R} = pb(S + I + R) + \alpha I - dR.$$
(2)

Here S is the number of susceptibles, I is the number of infectives, and R is the number of immune individuals (recovered or vaccinated individuals). The parameters b, d, β , α are positive, and p is the ratio of individuals that are vaccinated at birth, $0 \le p \le 1$.

- a) Give brief explanations of the different terms in Eq. (2). Does the model apply to a disease that is likely to be transmitted from the mother to the baby upon birth? Does the model apply to a deadly disease?
- b) Find a condition on the model parameters such that the total population size N = S + I + R is constant.
- c) In what follows, consider the special case b = d = 1 and $\alpha = 99$, leaving two model parameters β and p. Consider first the case of full vaccination, p = 1, and investigate the long-term behaviour of the system (2). Give an explanation of the result.
- d) Use the parameters of subtask c) (with general p) to find a condition on the vaccination ratio p below which the disease may become endemic (non-zero number of infectives in the long run).