Differential equations as mathematical models

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Mathematical models

The mathematical description of a social, physical or economic phenomenon is called a **mathematical model**, and is generally made of equations.

It is a simplification of reality, even though it can be very accurate if we take into account the right variables.

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- If needed, adjust your model by taking more variables into account. Example: Friction, or air resistance in physical models.



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- Springs Newton's second law of motion and Hooke's law

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- Remark: the simplified model with only births is useful to model populations that reproduce fast over a short period of time, such as bacteria or invasive species



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The rate of birth is proportional to the size of a population, and so is the rate of death.

▶ Equation: $\frac{dP}{dt} = bP - d \cdot P$, where *b* represents the birth rate and *d* represents the death rate.

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- Adjustments: This assumes that the object is small enough compared to the medium as not to alter the temperature of the medium.

Example problem (on the board)

When a cake is removed from an oven, its temperature is measured at $300^{\circ}F$. Three minutes later its temperature is $200^{\circ}F$. How long will it take for the cake to cool off to $100^{\circ}F$ in a room at a temperature of $70^{\circ}F$?

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Variable(s): x number of infected people, y number of non-infected people interacting with them, R₀, the reproduction rate of the virus.

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Equation: $\frac{dx}{dt} = R_0 xy$. Issue: x and y both vary over time. A hypothesis one can make is that, in a small town where none of the n people who live there is infected comes an infected person. Then x + y = n + 1, so y = n + 1 - x, and we reduce to a single variable.

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- ▶ The new equation $\frac{dx}{dt} = R_0x(n+1-x)$ is a Bernoulli equation: $(\frac{dx}{dt} R_0(n+1)x = -R_0x^2)$, so we can solve it through substitution.

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- Adjustments can be made for taking into account that the virus is evolving, or that people don't interact with each other uniformly in a community.



Picture credit: Zill's textbook.

Problem



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A solution containing some concentration of salt is slowly poured into another one with a different concentration into a leaky tank. What is leaking is the mixed solution. What is the new concentration of the solution?

▶ Variable(s): Concentration of the solution, C.



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- ▶ Variable(s): Concentration of the solution, *C*.
- ▶ Initial conditions: Concentration of the initial solution (C_0) , concentration of the solution that is poured in (C_1) .
- The amount of salt that is in the tank is modeled by $\frac{dA}{dt} = A_1 A_2$, where A_1 is the amount of salt poured in in one unit of time, and A_2 is the amount of salt poured out in one unit of time. The concentration is the amount over the volume.



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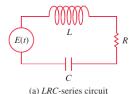
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Example problem (solved on the board)

A tank contains 200 liters of fluid in which 30 grams of salt is dissolved. Brine containing 1 gram of salt per liter is then pumped into the tank at a rate of 4 L /min; the well-mixed solution is pumped out at the same rate. Find the number A(t) of grams of salt in the tank at time t.

Electrical circuits

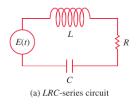


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A series circuit contains an inductor, a resistor and a capacitor. What is the charge on the capacitor, q(t), at a given time?

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Hypothesis

Kirchoff's laws:

$$i = i_L = i_R = i_C,$$
 $E(t) = u_L + u_R + u_C.$

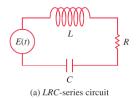
Also,

$$u_L = L \frac{d_i}{dt}, u_R = Ri, u_C = \frac{1}{C}q,$$

where L is the inductance, R the resistance and C the capacitance. The charge is related to the current through $\frac{dq}{dt} = i(t)$.



Electrical circuits (continued)



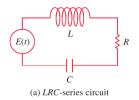
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$$i = i_L = i_R = i_C, \quad E(t) = u_L + u_R + u_C$$

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Electrical circuits (continued)



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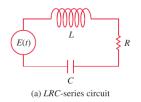
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▶ Plugging $i = \frac{dq}{dt}$ into E(t):

$$E(t) = L\frac{d^2q}{dt^2} + R\frac{dq}{dt} + \frac{1}{C}q,$$

which is a second-order differential equation.

Electrical circuits (continued)



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$$i = i_L = i_R = i_C, \quad E(t) = u_L + u_R + u_C$$

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Solving second-order differential equations is hard, but we can easily solve LR-circuits or RC-circuits, since they give rise to the first-order equations

$$E(t) = L\frac{di}{dt} + Ri \text{ and } E(t) = R\frac{dq}{dt} + \frac{1}{C}q.$$

Drainage of a tank



FIGURE 1.3.4 Water draining from a tank

Picture credit: Zill's textbook.

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A tank (such as a bath tub) is emptying itself through a sharp hole. If the water is filled up to height h, how is h changing over time?

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Hypothesis (Torricelli's law)

The speed v of efflux of water through a sharp-edged hole at the bottom of a tank filled to a depth h is the same as the speed that a body (in this case a drop of water) would acquire in falling freely from a height h; that is, $v = \sqrt{2gh}$, where g is the acceleration due to gravity.

Drainage of a tank (continued)



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Variable(s): h is changing. The area of the hole, A_h , impacts the volume that goes out. The volume of the tank, V, helps to measure the height of the water that is left through $V = hA_w$, where A_w is the area of a cross-section of the tank (on the picture here, a cylinder).

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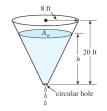
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- ▶ Equation: On one hand, $\frac{dV}{dt} = \frac{dh}{dt}A_w$, if A_w is constant (if the tank is a cube or a cylinder). Also, $\frac{dV}{dt} = -A_h V = -A_h \sqrt{2gh}$. Solving for $\frac{dh}{dt}$, we get $\frac{dh}{dt} = -\frac{A_h \sqrt{2gh}}{A_w}$, which is a separable equation.

Example problem (solved on the board)



Picture credit: Zill's textbook.

Problem

The right-circular conical tank shown to the left loses water out of a circular hole at its bottom. Determine a differential equation for the height of the water h at time t. The radius of the hole is 2 in, and $g = 32 ft/s^2$.

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Hypothesis (Initial hypothesis, infinite growth)

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Hypothesis (Density-dependent hypothesis, finite resources)

A population grows at some rate until the carrying capacity of the environment is reached. The rate at which a population grows is dependent only on the size of a population.

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How to find f(P)?

- We know that f(K) = 0, where K is the carrying capacity.
- We can make hypotheses about the growth rate when resources are not limited (using our initial hypothesis). That gives f(0) = r (for some constant r).

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- We can make hypotheses about the growth rate when resources are not limited (using our initial hypothesis). That gives f(0) = r (for some constant r).
- ► The most basic assumption we can make on f is that it is linear. In that case,

$$\frac{dP}{dt} = P\left(r - \frac{r}{K}P\right),\,$$

and we are left to solve a separable equation.

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- ▶ Equation $\frac{dP}{dt} = P\left(r \frac{r}{K}P\right)$.
- ► Solving the equation yields

$$P = \frac{rP_0}{(r - P_0 \frac{r}{K})e^{-rt} + \frac{P_0 r}{K}}$$

(details in the textbook).