Applied Mathematics

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- 1 Philosophy of Science Mechanism of Universe
- 2 Differential models
- 3 Linear Regression
- 4 Dynamical Systems
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Mechanism of

- Is universe deterministic or probabilistic?
- Can universe be described in mathematically "pretty" way?
- Can we find The Model?

Simulation Hypothesis

We can't look into the code of the universe. We need models.

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Scientific method

Theory is the base of science. It requires falsifiable model described mathematically.

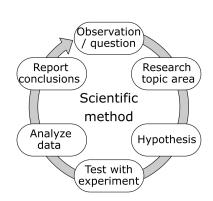


Figure: Source: wikimedia.org,

Author: Efbrazil



Differential models

Important differential equations in physics

Continuity
$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{v}) = \sigma$$

Diffusion $\frac{\partial \rho}{\partial t} = \nabla \cdot (\mathbf{D} \, \nabla \rho)$

Harmonic oscillator $\frac{\mathrm{d}^2 \phi}{\mathrm{d}t^2} + \omega_0^2 \phi = 0$

Euler-Lagrange $\frac{\mathrm{d}}{\mathrm{d}t} \frac{\partial \mathcal{L}}{\partial \dot{q}_i} - \frac{\partial \mathcal{L}}{\partial q_i} = 0$

Laplace $\nabla^2 V = 0$

Poisson $\nabla^2 V = -\frac{\rho}{\varepsilon_0}$

Helmholtz $(\nabla^2 + k^2) V = 0$

Wave $\left(\nabla^2 - \frac{1}{c^2} \frac{\partial^2}{\partial t^2}\right) V = 0$

Solving differential equation

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Gauss's Law in Linear Medium

$$\nabla \cdot \mathsf{E} = \frac{\rho_{\mathsf{f}}}{\varepsilon_{\mathsf{f}} \varepsilon_{\mathsf{0}}}$$

$$\oint_{\mathcal{S}} \mathsf{E} \cdot \mathrm{d}\mathsf{S} = \frac{Q_f}{\varepsilon_r \varepsilon_0}$$

Capacitor equation

$$C = \frac{Q_f}{V} = \varepsilon_r \varepsilon_0 \frac{S}{d}$$

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Model

$$y_i = ax_i + b + e_i$$
 $y_i = C_i$ $a = \varepsilon_r \varepsilon_0 S$ $x_i = \frac{1}{d_i}$ $b = C_0$

Least Squares Method

$$G(a,b) = \sum_{i=1}^{n} e_i^2 = \sum_{i=1}^{n} (y_i - ax_i - b)^2$$
$$\frac{\partial G(a,b)}{\partial a} = 0 \quad \frac{\partial G(a,b)}{\partial b} = 0$$

Dynamical

Equations

$$\frac{\mathrm{d}x}{\mathrm{d}\tau} = \mathbf{a} - \mathbf{a}\mathbf{x}\mathbf{y}$$
$$\frac{\mathrm{d}y}{\mathrm{d}\tau} = \mathbf{x}\mathbf{y} - \mathbf{y}$$

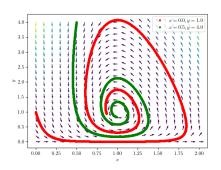


Figure: Lotka model : a = 0.1

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Dynamical

Equations

$$\frac{\mathrm{d}x}{\mathrm{d}\tau} = ax - axy$$
$$\frac{\mathrm{d}y}{\mathrm{d}\tau} = xy - y$$

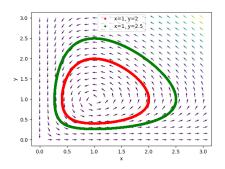


Figure: Lotka-Volterra model : a = 1

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Dynamical

Equations

$$\frac{\mathrm{d}x}{\mathrm{d}\tau} = 1 + ax^2y - ax - x$$
$$\frac{\mathrm{d}y}{\mathrm{d}\tau} = -bx^2y + bx$$

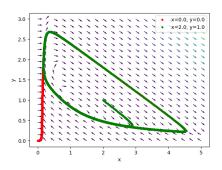


Figure: Brusselator model : a = 7, b = 4

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