

Ecuaciones de Lotka-Volterra para tres especies con salto y retardo

Versión 1

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$$\begin{aligned}
 dx_1(t) &= (x_1(t) - \beta x_1(t)x_2(t) - \delta x_1(t)x_3(t - \tau) - Ax_1(t)u_1(t))dt + \alpha_1 dW_1(t) \\
 dx_2(t) &= (x_2(t) - \beta x_2(t)x_1(t) - \epsilon x_2(t)x_3(t - \tau) - Bx_2(t)u_2(t))dt + \alpha_2 dW_2(t) \\
 dx_3(t) &= (-x_3(t) + \delta x_3(t - \tau)x_1(t) + \epsilon x_3(t - \tau)x_2(t) - Cx_3(t)u_3(t))dt + \alpha_3 dW_3(t)
 \end{aligned}$$

con las condiciones:

$$\begin{aligned}
 x_1(t) &= 0.7 \\
 x_2(t) &= 0.7 \\
 x_3(t) &= 0.5, \quad -\tau \leq t \leq 0
 \end{aligned}$$

$$\begin{aligned}
 dp_1(t) &= \left(x_1(t) - p_1(t) + \beta p_1(t)x_2(t) + Ap_1(t)u_1(t) + \beta p_2(t)x_2(t) + \delta p_1(t)x_3(t - \tau) - \delta p_3(t)x_3(t) \right)dt \\
 &\quad + p_1(t)dW_1(t) \\
 dp_2(t) &= \left(x_2(t) - p_2(t) + \beta p_1(t)x_1(t) + \beta p_2(t)x_1(t) + Bp_2(t)u_2(t) + \epsilon p_2(t)x_3(t - \tau) - \epsilon p_3(t)x_3(t) \right)dt \\
 &\quad + p_2(t)dW_2(t) \\
 dp_3(t) &= \left(x_3(t) + p_3(t) + \delta p_1(t)x_1(t) + \epsilon p_2(t)x_2(t) + Cp_3(t)u_3(t) - \epsilon p_3(t)x_2(t) - \delta p_3(t)x_1(t) \right)dt \\
 &\quad + p_3(t)dW_3(t) \\
 p_1(t) &= 0.5 \\
 p_2(t) &= 0.5 \\
 p_3(t) &= 0.7, \quad T - \tau \leq t \leq T
 \end{aligned}$$

$$\begin{aligned}
 u_1(t) &= -p_1(t)x_1(t) \\
 u_2(t) &= -p_2(t)x_2(t) \\
 u_3(t) &= -p_3(t)x_3(t)
 \end{aligned}$$