

# The Spread of Technological Innovations

## Agricultural Innovation among Farmers

- i) Total number of farmers in a farming community is  $N$  (fixed value).
- ii)  $x(t) \rightarrow$  Number of farmers who have adopted an innovation.
- iii)  $N-x(t) \rightarrow$  Number of farmers who have not adopted the innovation.

$$\boxed{\Delta x \propto \Delta t}, \quad \boxed{\Delta x \propto x} \quad \text{and} \quad \boxed{\Delta x \propto (N-x)}$$

$$\therefore \boxed{\Delta x \propto x(N-x)\Delta t} \Rightarrow \frac{\Delta x}{\Delta t} \equiv \frac{dx}{dt} = c x(N-x)$$

(jointly proportional)

The initial condition is  $\boxed{x(0) = 1}$  ( $c > 0$ )  $\downarrow$  (proportional constant)

Rescale:  $\boxed{\frac{d(x/N)}{dt} = cN \frac{x}{N} (1 - \frac{x}{N})} \Rightarrow$  the logistic equation

define  $\boxed{X = x/N}$  and  $\boxed{T = cnt}$  to get

$$\boxed{\frac{dX}{dT} = X(1-X)} \quad \text{whose solution is} \quad \boxed{X = \frac{1}{1 + A^{-1}e^{-T}}}$$

Hence  $\boxed{X = \frac{N}{1 + A^{-1}e^{-cnt}}}$  when  $\boxed{t=0, x=1}$   
 $\Rightarrow 1 = \frac{N}{1 + A^{-1}} \Rightarrow \boxed{A^{-1} = N-1}$

$$\Rightarrow \boxed{X = \frac{N}{1 + (N-1)e^{-cnt}}} = \frac{N e^{cnt}}{(N-1) + e^{cnt}}$$

- i) A discrepancy arises due to not accounting for information obtained through the mass media.
- ii) The ~~decision~~ slowing of the growth rate happens later than expected.



Modification:

$$\Delta x = c'(N-x)\Delta t$$

proportional  
constant(Connection due to ~~xxxx~~ impersonal communication.)The total effect is  $\Delta x = cx(N-x)\Delta t + c'(N-x)\Delta t$ .

$$\Rightarrow \frac{\Delta x}{\Delta t} \approx (cx + c')(N-x) \Rightarrow \frac{dx}{dt} = N(cx + c')(1 - \frac{x}{N})$$

$$\Rightarrow \frac{dx}{dt} = Nc \left( x + \frac{c'}{c} \right) \left( 1 - \frac{x}{N} \right), \quad \left[ \frac{c'}{c} > 0 \right]$$

Early growth: When  $x \ll N$ ,  $\frac{dx}{dt} \approx Nc \left( x + \frac{c'}{c} \right)$ .

- i) Quicker than exponential, if  $\frac{c'}{c} > 0$ .
- ii) Slower than exponential, if  $\frac{c'}{c} < 0$ .

Since  $c', c > 0$ , the non-human intervention boosts early growth of the function,  $x(t)$ .

$$\Rightarrow \frac{dx}{dt} = Nc \left( x + \frac{c'}{c} - \frac{x^2}{N} - \frac{c'}{c} \frac{x}{N} \right)$$

Accounting  
for both  
human  
intervention  
and the  
mass media

$$\Rightarrow \frac{dx}{dt} = Ncx + Nc' - cx^2 - c'x$$

$$\Rightarrow \frac{dx}{dt} = - \left[ cx^2 - (Nc - c')x - Nc' \right]$$

$$\Rightarrow \frac{dx}{dt} = - \left[ (\sqrt{c}x)^2 - 2 \cdot \frac{1}{2} \cdot \frac{\sqrt{c}x}{\sqrt{c}} (Nc - c') + \frac{(Nc - c')^2}{4c} - \frac{(Nc - c')^2}{4c} - Nc' \right]$$

$$\Rightarrow \frac{dx}{dt} = - \left[ \sqrt{c}x - \frac{(Nc - c')}{2\sqrt{c}} \right]^2 + \left[ Nc' + \frac{(Nc - c')^2}{4c} \right]$$

$$\Rightarrow \frac{dx}{dt} = -c \left[ x - \frac{(Nc - c')}{2c} \right]^2 + \left[ Nc' + \frac{(Nc - c')^2}{4c} \right]$$



Define  $y = x - \frac{(Nc - c')}{2c}$  and  $\alpha^2 = Nc' + \frac{(Nc - c')^2}{4c}$

Hence  $\frac{dy}{dt} = \frac{dx}{dt} \Rightarrow \frac{dy}{dt} = \alpha^2 - cy^2$

$\Rightarrow \frac{1}{\alpha^2} \frac{dy}{dt} = 1 - \frac{y^2}{\alpha^2/c}$  Rescaling now  $X = \frac{y}{\alpha/\sqrt{c}}$  and  $T = \alpha\sqrt{c}t$ .

We get  $\frac{dX}{dT} = 1 - X^2$ , where solution is

known to be  $\frac{1+X}{1-X} = Ae^{2T}$ . The initial condition is

when  $t=0, x=0 \Rightarrow y_0 = -\frac{Nc - c'}{2c} = \frac{1}{2} \left( \frac{c'}{c} - N \right)$

Hence,  $X_0 = \frac{y_0}{\alpha/\sqrt{c}}$ . Making  $X$  the subject of  $T$ ,

We get,  $X = \frac{Ae^{2T} - 1}{Ae^{2T} + 1} \Rightarrow y = \frac{\alpha}{\sqrt{c}} \left( \frac{Ae^{2\alpha\sqrt{c}t} - 1}{Ae^{2\alpha\sqrt{c}t} + 1} \right)$

Now  $4c\alpha^2 = 4Ncc' + (Nc - c')^2$  (from the definition of  $\alpha$ )

$\Rightarrow 4c\alpha^2 = 4Ncc' + N^2c^2 - 2Ncc' + c'^2 = (Nc + c')^2$

$\Rightarrow 2\alpha\sqrt{c} = (Nc + c') \& \frac{\alpha}{\sqrt{c}} = \frac{2\alpha\sqrt{c}}{2c} = \frac{Nc + c'}{2c}$

$\Rightarrow \frac{\alpha}{\sqrt{c}} = \frac{1}{2} \left( N + \frac{c'}{c} \right)$ . Further, when

$t=0 (T=0)$  and  $x=0 (X=X_0)$ ,  $A = \frac{1+X_0}{1-X_0}$ .

Therefore,  $A = \frac{1 + y_0/\alpha\sqrt{c}}{1 - y_0/\alpha\sqrt{c}} = \frac{\alpha\sqrt{c} + y_0}{\alpha\sqrt{c} - y_0}$

Now,  $y_0 + \frac{\alpha}{\sqrt{c}} = \frac{1}{2} \frac{c'}{c} - \frac{N}{2} + \frac{N}{2} + \frac{c'}{2c} = \frac{c'}{c}$



Also,

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$$\boxed{\frac{x}{\sqrt{c}} - y_0 = \frac{N}{2} + \frac{c'}{2c} - \frac{1}{2} \frac{c'}{c} + \frac{N}{2} = N}$$

Hence,  $\boxed{A = \frac{x/\sqrt{c} + y_0}{x/\sqrt{c} - y_0} = \frac{c'}{cN}}$ . Hence we write the full

integral solutions as  $y = x - \frac{(Nc - c')}{2c} \cdot \frac{x}{\sqrt{c}} \left( \frac{Ae^{2\alpha\sqrt{c}t} - 1}{Ae^{2\alpha\sqrt{c}t} + 1} \right)$

Substituting for A,  $2\alpha\sqrt{c}$ , and  $x/\sqrt{c}$ , we get,

$$\boxed{x = \frac{Nc - c'}{2c} + \frac{1}{2} \left( N + \frac{c'}{c} \right) \cdot \frac{(c'/Nc) e^{(Nc+c')t} - 1}{(c'/Nc) e^{(Nc+c')t} + 1}$$

$$\Rightarrow x = \frac{Nc - c'}{2c} + \frac{Nc + c'}{2c} \cdot \frac{c' e^{(Nc+c')t} - Nc}{c' e^{(Nc+c')t} + Nc}$$

$$\Rightarrow x = \frac{(Nc - c') [c' e^{(Nc+c')t} + Nc] + (Nc + c') [c' e^{(Nc+c')t} - Nc]}{2c [c' e^{(Nc+c')t} + Nc]}$$

$$\Rightarrow x = \frac{\cancel{Ncc' e^{(Nc+c')t}} - \cancel{c'^2 e^{(Nc+c')t}} + \cancel{(Nc)^2} - Ncc' + Ncc' e^{(Nc+c')t} + \cancel{c'^2 e^{(Nc+c')t}} - \cancel{(Nc)^2}}{2c [c' e^{(Nc+c')t} + Nc]}$$

$$\Rightarrow x = \frac{2Ncc' e^{(Nc+c')t} - 2Ncc'}{2c [c' e^{(Nc+c')t} + Nc]} = \frac{Nc' e^{(Nc+c')t} - Nc'}{Nc + c' e^{(Nc+c')t}}$$

$$\Rightarrow \boxed{x = \frac{Nc' [e^{(Nc+c')t} - 1]}{cN + c' e^{(Nc+c')t}}} \rightarrow \text{The integral solution of } \boxed{\frac{dx}{dt} = Nc \left( x + \frac{c'}{c} \right) \left( 1 - \frac{x}{N} \right)}$$

The above solution is recast as

$$\boxed{x = \frac{Nc' [1 - e^{-(Nc+c')t}]}{c' + cN e^{-(Nc+c')t}}} \therefore \text{When } t \rightarrow \infty, \boxed{x \rightarrow \frac{Nc'}{c'} = N} \left| \begin{array}{l} \text{The} \\ \text{maximum} \\ \text{value.} \end{array} \right.$$



# Industrial Innovations: (Edwin Mansfield)

(Study on Coal, iron and steel, brewing and railroads).

- i) Total number of firms in an industry is  $N$ .
- ii)  $x(t) \rightarrow$  Number of firms that have adopted a technological innovation.

$$\boxed{\Delta x \propto \Delta t} \text{ and } \boxed{\Delta x \propto (N-x)} \Rightarrow \boxed{\Delta x \propto (N-x)\Delta t}$$

Jointly, we write  $\boxed{\Delta x = \lambda (N-x)\Delta t}$ ,

in which  $\lambda \rightarrow$  proportional factor (not constant)

$$\boxed{\lambda = \lambda(p, s, \frac{x}{N})}$$
 , in which (with  $N$  being fixed)

- i)  $p \rightarrow$  profitability in investing in an innovation.
- ii)  $s \rightarrow$  Investing ability to acquire innovation, as a percentage of the total assets.
- iii)  $\frac{x}{N} \rightarrow$  Percentage of firms <sup>that</sup> have already adopted the innovation.

Edwin Mansfield's Study: (To determine  $\lambda$ ).

- i) Carry out a Taylor expansion of  $\lambda$  about some equilibrium values of  $p, s$  and  $x/N$ , represented with a subscript  $c$  ( $p_c, s_c, \frac{x}{N}_c$ ).
- ii) Limit the Taylor expansion only up to the second order, (i.e. orders of  $p^2, s^2, (\frac{x}{N})^2$ ).
- iii) Gather all the coefficients of zeroth, first and second orders.



Accordingly  $\lambda = f(p, s, \frac{x}{N})$  is Taylor expanded as,

$$\begin{aligned} \lambda = & f(p_c, s_c, \frac{x}{N}|_c) \\ & + \frac{\partial f}{\partial p}|_c (p - p_c) + \frac{\partial f}{\partial s}|_c (s - s_c) + \frac{\partial f}{\partial (x/N)}|_c (\frac{x}{N} - \frac{x}{N}|_c) \\ & + \frac{1}{2!} \frac{\partial^2 f}{\partial p^2}|_c (p - p_c)^2 + \frac{1}{2!} \frac{\partial^2 f}{\partial s^2}|_c (s - s_c)^2 + \frac{\partial^2 f}{\partial^2 (x/N)}|_c (\frac{x}{N} - \frac{x}{N}|_c)^2 \\ & + \frac{2}{2!} \frac{\partial^2 f}{\partial p \partial s}|_c (p - p_c)(s - s_c) + \frac{2}{2!} \frac{\partial^2 f}{\partial p \partial (x/N)}|_c (p - p_c)(\frac{x}{N} - \frac{x}{N}|_c) \\ & + \frac{2}{2!} \frac{\partial^2 f}{\partial s \partial (x/N)}|_c (s - s_c)(\frac{x}{N} - \frac{x}{N}|_c) + \dots \end{aligned}$$

In deriving the above expression we have used the mathematical principle  $\frac{\partial^2 \psi}{\partial x \partial y} = \frac{\partial^2 \psi}{\partial y \partial x}$ .  
We set, on collecting

~~Collecting~~, all the terms of the same order,

$$\lambda = a_1 + a_2 p + a_3 s + a_4 \left(\frac{x}{N}\right) + a_5 p^2 + a_6 s^2 + a_7 p s + a_8 p \left(\frac{x}{N}\right) + a_9 s \left(\frac{x}{N}\right) + a_{10} \left(\frac{x}{N}\right)^2$$

in which <sup>all</sup>  $a_i$  are constants, depending on the equilibrium values of  $p, s$  and  $\frac{x}{N}$ , and their derivatives.

Edwin Mansfield's study shows  $a_{10} = 0$  and

$$a_1 + a_2 p + a_3 s + a_5 p^2 + a_6 s^2 + a_7 p s = 0$$

The remaining terms  $\lambda = (a_4 + a_8 p + a_9 s) \frac{x}{N}$

Define  $k = a_4 + a_8 p + a_9 s \Rightarrow \lambda = k \frac{x}{N}$



$K \equiv k(p, s)$ , i.e.,  $k$  depends on profitability and investing power. ( $k$  is not to be confused with the carrying capacity in the logistic equation).

$$\therefore \Delta x = k \frac{x}{N} (N-x) \Delta t \Rightarrow \frac{\Delta x}{\Delta t} = k \frac{x}{N} (N-x)$$

$$\Rightarrow \frac{dx}{dt} = k \frac{x}{N} (N-x) \Rightarrow \frac{d(x/N)}{dt} = k \frac{x}{N} \left(1 - \frac{x}{N}\right)$$

Define  $X = \frac{x}{N}$  and  $T = kt$ , to get

$$\frac{dX}{dT} = X(1-X), \text{ which is the logistic equation.}$$

The solution is  $X = \frac{1}{1 + A^{-1} e^{-T}} \Rightarrow x = \frac{N}{1 + A^{-1} e^{-kt}}$

Initial condition: when  $t = t_0$ ,  $x = 1$ .

$$\Rightarrow 1 = \frac{N}{1 + A^{-1} e^{-kt_0}} \Rightarrow A^{-1} = (N-1) e^{kt_0}$$

$$\Rightarrow x = \frac{N}{1 + (N-1) e^{-k(t-t_0)}}$$

The integral solution for spread of industrial innovations.

This solution was used to study:

- i) The spread of twelve innovations such as the shuttle car, trackless mobile loaders, mining machines, coke ovens, wide strip mills, etc.
- ii) Across four major industries like coal, iron and steel, brewing and railroads.



# The Dynamics of Free-Living Dividing Cell Growth

$x \equiv x(t) \rightarrow$  Volume of Dividing cells at time  $t$ .

The growth rate equation is  $\boxed{\frac{dx}{dt} = \lambda x}$  ( $\lambda > 0$ ).

At  $\boxed{t = t_0, x = x_0} \rightarrow$  Initial condition.

$\Rightarrow \boxed{x(t) = x_0 \exp[\lambda(t - t_0)]}$  . Cell doubling

happens when  $\boxed{x = 2x_0} \Rightarrow$  Doubling time  $\boxed{t - t_0 = \frac{\ln 2}{\lambda}}$

## Gompertz Law of Tumour Growth

$$\boxed{\frac{dx}{dt} = f(x) = -ax \ln(bx)} \quad \boxed{a, b > 0}.$$

$x(t) \rightarrow$  Number of cells in a tumour.

Scale  $\boxed{y = x/b^{-1}}$  and  $\boxed{T = at}$ .

Rescaling:

$$\Rightarrow \boxed{\frac{d(\frac{x}{b^{-1}})}{d(at)} = -(\frac{x}{b^{-1}}) \ln(\frac{x}{b^{-1}})} \Rightarrow \boxed{\frac{dy}{dT} = -y \ln y}$$

Integral Solution: Substitute  $\boxed{y = e^x} \Rightarrow \boxed{x = \ln y}$

$$\therefore \boxed{\frac{dy}{dT} = e^x \frac{dx}{dT} = y \frac{dx}{dT} = -y \ln y = -y x}$$

$$\Rightarrow \boxed{y \frac{dx}{dT} = -y x} \Rightarrow \boxed{\frac{dx}{dT} = -x}$$

$$\Rightarrow \boxed{\int \frac{dx}{x} = -\int dT}$$

$$\Rightarrow \boxed{x = x_0 e^{-T}}$$

$x_0$  is  
the  
integration  
constant



$$\Rightarrow \boxed{\ln y = x_0 e^{-t}} \Rightarrow \boxed{\ln(bx) = x_0 e^{-at}}$$

$$\Rightarrow \boxed{x = \frac{1}{b} \exp(x_0 e^{-at})} \quad \text{Exponential of an exponential.}$$

i.) When  $\boxed{t \rightarrow \infty, x \rightarrow b^{-1}}$  (limiting ~~value~~ <sup>value</sup>)

ii.) When  $\boxed{t=0, x=x_0}$  (initial value).

$$\therefore \boxed{x_0 = \frac{1}{b} \exp(x_0)} \Rightarrow \boxed{e^{x_0} = x_0 b} \quad \text{~~exponential~~ ( )}$$

Fixing the unknown  $x_0 \Rightarrow \boxed{x_0 = \ln(x_0 b)}$

Since  $\boxed{x_0 < b^{-1}}$  (the tumour GROWS ~~from~~ <sup>from</sup>  $x_0$  to  $b^{-1}$ ).

$$\Rightarrow \boxed{\frac{x_0}{b^{-1}} < 1} \Rightarrow \boxed{x_0 = \ln\left(\frac{x_0}{b^{-1}}\right) < 0}$$

Hence,  $\boxed{x = \frac{1}{b} \exp\left[\ln\left(\frac{x_0}{b^{-1}}\right) e^{-at}\right]}$ ,

the Gompertz formula for tumour growth,  
which satisfies over 1000-fold growth.

We differentiate the  $x \equiv x(t)$  equation to get.

$$\boxed{\frac{dx}{dt} = \frac{1}{b} \exp\left[\ln\left(\frac{x_0}{b^{-1}}\right) e^{-at}\right] \cdot \ln\left(\frac{x_0}{b^{-1}}\right) e^{-at} \cdot (-a)}$$

Now  $\boxed{\ln\left(\frac{x_0}{b^{-1}}\right) < 0} \therefore \boxed{-a \ln\left(\frac{x_0}{b^{-1}}\right) = -a x_0 > 0}$

We write  $\boxed{\lambda = -a x_0 > 0}$  to get  $\boxed{\frac{dx}{dt} = x \lambda e^{-at}}$

This equation is in the form  $\boxed{\frac{dx}{dt} = f(x,t)}$



The non-autonomous form  $\boxed{\frac{dx}{dt} = f(x, t)}$ ,

can be ~~split~~ <sup>Cast</sup> in two ways. They are:

i.)  $\boxed{\frac{dx}{dt} = (\lambda e^{-at}) x = \bar{\lambda}(t) x} \rightarrow \bar{\lambda} \text{ depends on } t.$

ii.) OR  $\boxed{\frac{dx}{dt} = \lambda (x e^{-at})} \rightarrow \lambda \text{ is a constant}$

First form:  $\boxed{\frac{dx}{dt} = \bar{\lambda}(t) x}$  (Rate  $\propto$  State)

The time scale for tumour generation is

$\boxed{\bar{t} \sim \frac{1}{\lambda}}$  (on comparing with  $\boxed{t - t_0 = \frac{\ln 2}{\lambda}}$  in free-living and dividing cells)

$\Rightarrow \boxed{\bar{t} \sim \lambda^{-1} e^{at}}$   $\Rightarrow$  As t increases, longer time is taken for the same amount of growth. The cells mature and divide more slowly.

Second form:  $\boxed{\frac{dx}{dt} = \lambda (x e^{-at})}$ .  $\lambda$  is constant and now

rate is proportional to a state, ~~now~~  $\boxed{\lambda e^{-at}}$ .

This effective state, contributing to the growth of the tumour, decreases due to necrosis at the core of the tumour, with lower number of living cells.

First form: Growth process slows down. [SUMMARY]

Second form: Number of cells in the growth is lower.



# Bacteria versus Toxin: (A non-autonomous system)

$x(t) \rightarrow$  Number of bacteria at time,  $t$ .

$T(t) \rightarrow$  Amount of toxin at time,  $t$ .

i.) In the ~~presence~~<sup>absence</sup> of toxins, bacteria grow,  $\boxed{\frac{dx}{dt} = bx}$  ( $b > 0$ ).

ii.) In the presence of toxins, bacteria die out,  $\boxed{\frac{dx}{dt} = -axT}$  ( $a > 0$ ).

iii.) Growth rate of toxins,  $\boxed{\frac{dT}{dt} = c}$  ( $c > 0$ ).

$\Rightarrow \boxed{T = ct + k}$  Initial condition: When  $t = 0$ ,  
(linear function)  $T = 0 \Rightarrow \boxed{k = 0} \Rightarrow \boxed{T = ct}$ .

$\therefore \boxed{\frac{dx}{dt} = -axct}$  in the presence of toxins.

Combined Equation:  $\boxed{\frac{dx}{dt} = bx - axct}$

$\Rightarrow \boxed{\frac{dx}{dt} = f(x, t) = x(b - act)}$  Non-autonomous equation

Integral Solution:  $\boxed{\int \frac{dx}{x} = \int (b - act) dt}$

$\Rightarrow \boxed{\ln x = \ln x_0 + bt - \frac{act^2}{2}}$   $x_0$  is an integration constant.

$\Rightarrow \boxed{x = x_0 \exp \left[ bt - \frac{act^2}{2} \right]}$  From this

Solution we see that when  $\boxed{t = 0, x = x_0}$  (initial condition). Further when  $t \rightarrow \infty$ , the square power dominates and  $\boxed{x \rightarrow 0}$  (the limiting condition).



Now we write 
$$bt - \frac{act^2}{2} = \frac{2bt - act^2}{2}.$$

This ~~expression~~ is 
$$-\frac{1}{2} \left[ (\sqrt{ac} t)^2 - 2 \frac{b}{\sqrt{ac}} \sqrt{ac} t + \frac{b^2}{ac} - \frac{b^2}{ac} \right]$$

Which can be written as a ~~form~~ square,

$$-\frac{1}{2} \left[ \left( \sqrt{ac} t - \frac{b}{\sqrt{ac}} \right)^2 - \frac{b^2}{ac} \right] = \frac{b^2}{2ac} - \frac{ac}{2} \left( t - \frac{b}{ac} \right)^2$$

Hence 
$$x = x_0 e^{b^2/2ac} \times \exp \left[ -\frac{ac}{2} \left( t - \frac{b}{ac} \right)^2 \right]$$

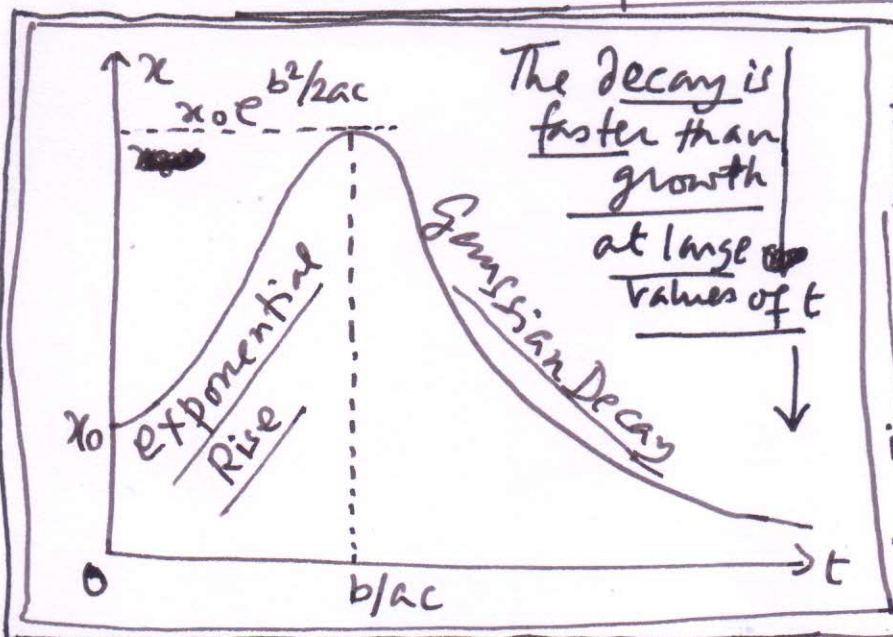
Clearly, i) ~~when~~ When  $t=0$ ,  $x=x_0$ , ii) When  $t \rightarrow \infty$ ,  $x \rightarrow 0$ , and iii) When  $t = \frac{b}{ac}$ ,  $x = x_0 e^{b^2/2ac} > x_0$

Looking at  $\frac{dx}{dt} = x(b - act)$ , we see that when  $t = b/ac$ ,  $\frac{dx}{dt} = 0$ .

Hence,  $t = b/ac$  gives a turning point for ~~decay~~  $x(t)$ .

The Second Derivative: 
$$\frac{d^2x}{dt^2} = \frac{dx}{dt} (b - act) + x(-ac)$$

When  $t = b/ac$ ,  $\frac{d^2x}{dt^2} = -acx < 0$ . This is the condition for a maximum value of  $x(t)$ .



Rescale:  $X = x/x_0$  and  $T = t/(b/ac)$ . This gives

$$X = e^{b^2/2ac} \times \exp \left[ -\frac{b^2}{2ac} \times (T-1)^2 \right].$$

- i) for  $T < 1$ , early growth is exponential.
- ii) For  $T > 1$ , the decay is Gaussian.