

The Logistic Equation (Second Order of Nonlinearity)

Write an equation

$$c \frac{dx}{dt} = Ax - Bx^2$$

$$\Rightarrow \left[\frac{dx}{dt} = ax - bx^2 \right]$$

$$a, b > 0$$

$$a = A/c$$

$$b = B/c$$

When $x \rightarrow 0$ $\left[\frac{dx}{dt} \approx ax \right]$ (Rate \propto State)

$\Rightarrow \left[x \approx x_0 e^{at} \right] \Rightarrow$ Early growth is exponential

When x is large, $-bx^2$ inhibits and
saturates growth (as in population growth)

Rescaling of variables:

$$\frac{dx}{dt} = ax \left(1 - \frac{bx}{a} \right)$$

Define $\left[K = a/b \right] \rightarrow$ (Carrying Capacity)

$$\Rightarrow \left[\frac{dx}{dt} = ax \left(1 - \frac{x}{K} \right) \right]$$

$$\Rightarrow \frac{d}{d(at)} \left(\frac{x}{K} \right) = \left(\frac{x}{K} \right) \left(1 - \frac{x}{K} \right)$$

i) x is scaled
by K .

ii) t is scaled
by $1/a$.

Define

$$\left[X = x/K \right]$$

and

$$\left[T = at = \frac{t}{1/a} \right]$$

\Rightarrow

$$\left[\frac{dX}{dT} = X(1-X) \right]$$

The rescaled
logistic equation

Integral Solution:

(Separation of variables)

$$\int \frac{dx}{x(1-x)} = \int dT$$

Now, by the method of partial fractions,

$$\frac{1}{x(1-x)} = \frac{A}{x} + \frac{B}{1-x}$$

$$\Rightarrow 1 = A(1-x) + Bx$$

i) When $x=1$, $B=1$, ii) When $x=0$, $A=1$

$$\Rightarrow \int \frac{dx}{x(1-x)} = \int \frac{dx}{x} + \int \frac{dx}{1-x} = \int dT$$

$$\Rightarrow \int \frac{dx}{x} - \int \frac{d(-x)}{1-x} = \int dT \quad \left| \begin{array}{l} C \text{ is an} \\ \text{integration} \\ \text{constant} \end{array} \right.$$

$$\Rightarrow \ln x - \ln(1-x) = \ln e^T + \ln C$$

$$\Rightarrow \frac{x}{1-x} = C e^T \Rightarrow x = C e^T - x C e^T$$

$$\Rightarrow x(1 + C e^T) = C e^T$$

$$\Rightarrow x = \frac{C e^T}{1 + C e^T} = \frac{1}{1 + C^{-1} e^{-T}}$$

When $T=0$ (i.e. $t=0$), $x = x_0$ (or $x = x_0$).

(The initial value must NOT be zero)

$$\Rightarrow x_0 = \frac{1}{1 + C^{-1}} \Rightarrow 1 + C^{-1} = \frac{1}{x_0}$$

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$$\Rightarrow \frac{1}{C} = \frac{1}{x_0} - 1 \Rightarrow \boxed{\frac{1}{C} = \frac{1 - x_0}{x_0}}$$

$$\Rightarrow \boxed{C = \frac{x_0}{1 - x_0} = \frac{x_0/k}{1 - x_0/k} = \frac{x_0}{k - x_0}}$$

Returning to variables x and t we get,

$$x = \frac{x}{k} = \frac{1}{1 + c^{-1}e^{-t}} = \frac{1}{1 + c^{-1}e^{-at}} \Rightarrow \boxed{x = \frac{k}{1 + c^{-1}e^{-at}}}$$

i.) When $t \rightarrow \infty$, $x \rightarrow k$ (The limiting Carrying Capacity).
(OR $x \rightarrow 1$) (for ANY initial value)

Further,
$$x = \frac{k e^{at}}{\left(\frac{k - x_0}{x_0}\right) + e^{at}} = \frac{x_0 k e^{at}}{(k - x_0) + x_0 e^{at}}$$

$$\Rightarrow \boxed{x = \frac{x_0 k e^{at}}{k + x_0 (e^{at} - 1)} = \frac{x_0 e^{at}}{1 + \frac{x_0}{k}(e^{at} - 1)}}$$

ii.) When $t \ll a^{-1}$, ($t \rightarrow 0$) in the early growth stage.
(linear order only) \downarrow
 $e^{at} - 1 \approx 1 + at - 1 \approx at \rightarrow 0$.

Hence, e^{at} in the numerator determines the dynamics, compared to $e^{at} - 1$ in the denominator.

$\Rightarrow \boxed{x \approx x_0 e^{at}}$ in the early growth, but

this also appears as if due to $k \rightarrow \infty$, i.e. an infinite carrying capacity ($b=0$).

Going back to ~~the~~

$$\frac{dx}{dT} = x(1-x) = f(x)$$

we see that starting from $x = x_0$ and tending towards $x \rightarrow 1$ ~~where~~ (the upper limit), $\frac{dx}{dT} > 0$, i.e. there is always growth.

Now $\frac{d^2x}{dT^2} = \frac{df}{dT} = \frac{df}{dx} \cdot \frac{dx}{dT} \rightarrow \frac{df}{dx} = 0 \Rightarrow x = 1/2$

$$f(x) = x(1-x) = x - x^2 \Rightarrow \frac{df}{dx} = 1 - 2x$$

i.) when $x < 1/2$, $\frac{df}{dx} > 0$	f(x) has a <u>TURNING POINT</u> at $x = 1/2$
ii.) when $x > 1/2$, $\frac{df}{dx} < 0$	

Since $\frac{dx}{dT} > 0$ for any FINITE value of T , we see that $\text{for } x < 1/2, \frac{d^2x}{dT^2} > 0$, i.e.

Growth occurs at an increasing rate. On the other hand $\text{for } x > 1/2, \frac{d^2x}{dT^2} < 0$,

i.e. Growth occurs at a decreasing rate. This

means that before $x = 1/2$, the growth is exponential, and beyond $x = 1/2$, the growth starts slowing down towards the carrying capacity.

Hence, $x = 1/2$ is the point where the NONLINEAR effect starts to be functional.

The corresponding time scale T_{ne} (the nonlinear time scale) can be obtained by

$$x = \frac{1}{2} = \frac{1}{1 + c^{-1} e^{-T_{ne}}} \Rightarrow 2 = 1 + c^{-1} e^{-T_{ne}}$$

$$\Rightarrow c^{-1} e^{-T_{ne}} = 1 \Rightarrow c e^{T_{ne}} = 1.$$

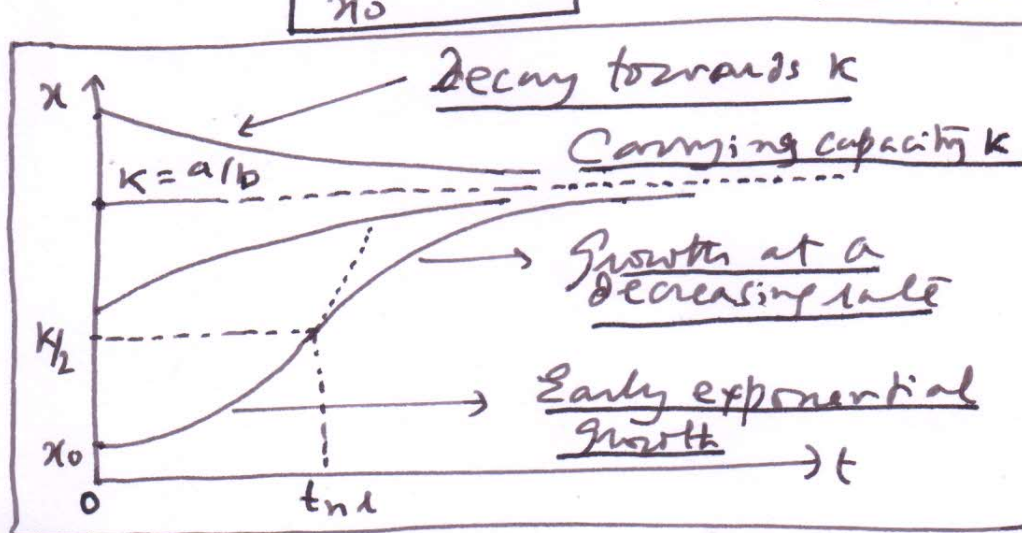
$$\Rightarrow T_{ne} = \ln\left(\frac{1}{c}\right) = \ln\left(\frac{1 - x_0}{x_0}\right)$$

Hence $a t_{ne} = \ln\left(\frac{1 - x_0/k}{x_0/k}\right) = \ln\left(\frac{x - x_0}{x_0}\right)$

$$\Rightarrow t_{ne} = \frac{1}{a} \ln\left(\frac{k}{x_0} - 1\right) \quad \text{Realistically } t_{ne} > 0.$$

This can only happen if $\frac{k}{x_0} - 1 > 1$

$$\Rightarrow \frac{k}{x_0} > 2 \Rightarrow x_0 < k/2 \quad \text{Needed for strong growth}$$



- i) For $\frac{k}{2} < x_0 < k$ there will be ONLY growth at a decreasing rate.
- ii) For $x_0 > k$, there will be ONLY DECAY

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Higher Orders of Nonlinearity: Logistic-Type Equation

$$\boxed{\frac{dx}{dt} = ax - bx^{\alpha+1}} \quad \boxed{\alpha \geq 2}, \quad \boxed{\alpha \in \mathbb{Z}}$$

$$\Rightarrow \frac{dx}{dt} = ax \left(1 - \frac{bx^{\alpha}}{a}\right) = ax \left(1 - \frac{bx^{\alpha}}{a/b}\right)$$

New transform $\boxed{y = x^{\alpha}} \Rightarrow \boxed{dy = \frac{\alpha x^{\alpha-1}}{x} dx}$

$$\Rightarrow \boxed{\frac{dy}{dt} = \alpha \frac{y}{x} \frac{dx}{dt}} \Rightarrow \boxed{\frac{dx}{dt} = \frac{dy}{dt} \cdot \frac{x}{\alpha y}}$$

Hence $\frac{dy}{dt} \frac{x}{\alpha y} = ax \left(1 - \frac{y}{k}\right) \quad \boxed{k = a/b}$

$$\Rightarrow \boxed{\frac{dy}{dt} = \alpha y \left(1 - \frac{y}{k}\right)}$$

Now rescale $\boxed{X = y/k}$

and $\boxed{T = \alpha t}$

$$\Rightarrow \boxed{\frac{d}{d(\alpha t)} \left(\frac{y}{k}\right) = \frac{y}{k} \left(1 - \frac{y}{k}\right)}$$

$$\Rightarrow \boxed{\frac{dX}{dT} = X(1-X)}$$

in a familiar rescaled form. (logistic equation)

$$\Rightarrow \boxed{X = \frac{y}{k} = \frac{1}{1 + C^{-1} e^{-T}} = \frac{1}{1 + C^{-1} e^{-\alpha t}}}$$

$$\boxed{C = \frac{X_0}{1-X_0} = \frac{y_{00}/k}{1-y_{00}/k} = \frac{y_{00}}{k-y_{00}} = \frac{x_0^{\alpha}}{k-x_0^{\alpha}}}$$

$$\Rightarrow \boxed{y = \frac{k e^{\alpha t}}{C^{-1} + e^{\alpha t}}} \quad \boxed{C^{-1} = \frac{k - x_0^{\alpha}}{x_0^{\alpha}} = \frac{k - y_{00}}{y_{00}}}$$

$$\Rightarrow x^\alpha = \frac{k e^{a\alpha t}}{\left(\frac{k-x_0^\alpha}{x_0^\alpha}\right) + e^{a\alpha t}} = \frac{k x_0^\alpha e^{a\alpha t}}{(k-x_0^\alpha) + x_0^\alpha e^{a\alpha t}}$$

$$\Rightarrow x^\alpha = \frac{x_0^\alpha e^{a\alpha t}}{1 + \frac{x_0^\alpha}{k} (e^{a\alpha t} - 1)}$$

For $t \rightarrow 0$

Exponential

Early

growth as

$$x \approx x_0 e^{at}$$

$$\Rightarrow x = \frac{x_0 e^{at}}{\left[1 + \frac{x_0^\alpha}{k} (e^{a\alpha t} - 1)\right]^{1/\alpha}}$$

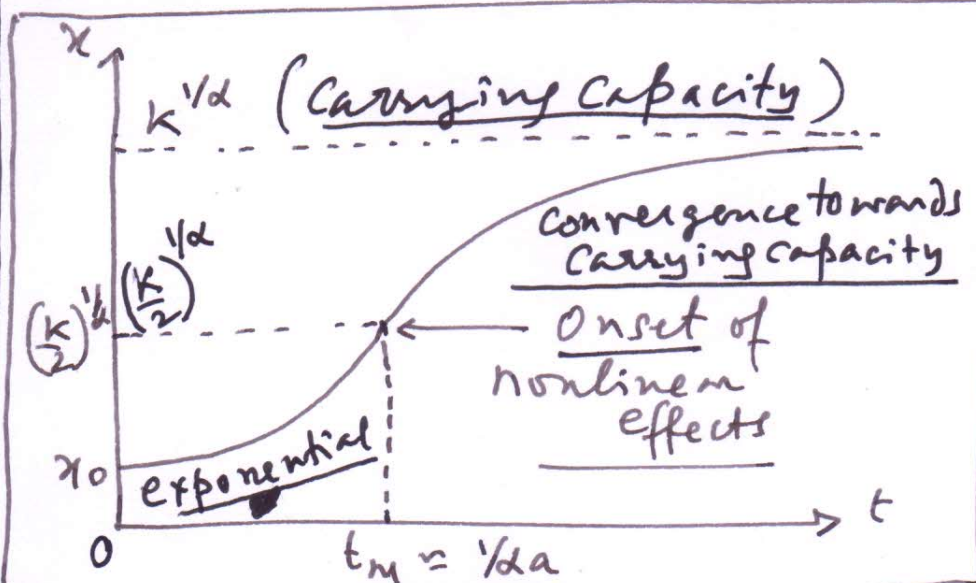
From $x^\alpha = \frac{k}{1 + c^{-1} e^{-a\alpha t}}$, we see that for $t \rightarrow \infty$, $x \rightarrow k^{1/\alpha}$, i.e. the

Carrying Capacity has been reduced to $k^{1/\alpha}$.

Nonlinear Time Scale: $T_n = \ln\left(\frac{1}{c}\right)$.

$$\Rightarrow t_n = \frac{1}{\alpha a} \ln\left(\frac{k-x_0^\alpha}{x_0^\alpha}\right) = \frac{1}{\alpha a} \ln\left(\frac{k}{x_0^\alpha} - 1\right)$$

Realistically for $t_n > 0$, $\frac{k}{x_0^\alpha} - 1 > 1 \Rightarrow x_0 < \left(\frac{k}{2}\right)^{1/\alpha}$



For $\alpha \geq 2$, the Carrying Capacity is $k^{1/\alpha}$ in x . In ξ it is k , and in x it is 1.

- i/. The Carrying Capacity is reduced.
- ii/. The nonlinear time is also reduced.

An Equation of the form $\boxed{\frac{dx}{dT} = -x(1-x)}$

$\Rightarrow \boxed{\frac{dx}{d(-T)} = x(1-x)} \rightarrow$ This equation is the equivalent of

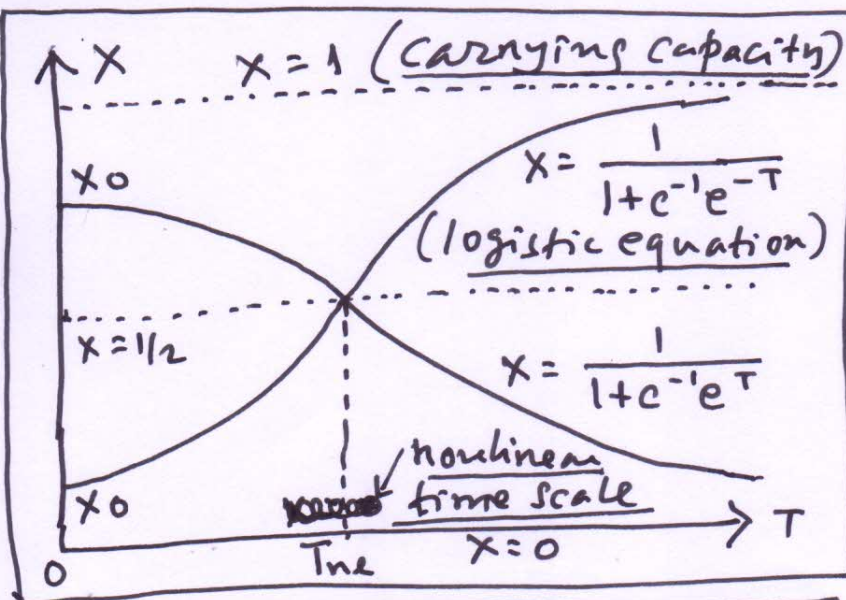
$\boxed{T \rightarrow -T}$ in the logistic equation,

$\boxed{\frac{dx}{dT} = x(1-x)}$ Its solution is $\boxed{x = \frac{1}{1+e^{-1}e^{-T}}}$

\therefore Transforming the rescaled time $\boxed{T \rightarrow -T}$.

gives $\boxed{x = \frac{1}{1+e^{-1}e^T}}$ \Rightarrow When $\boxed{T \rightarrow \infty}$, $\boxed{x \rightarrow 0}$.

At $\boxed{T=0}$, $\boxed{x=x_0}$ (the initial condition).



This solution can be compared with the Fermi-Dirac Distribution function.

$$f(\epsilon) = \frac{1}{1 + e^{(\epsilon - \epsilon_F)/k_B T}}$$

$T \rightarrow$ temperature ^(constant)
(not to be confused with rescaled time)

$\epsilon_F \rightarrow$ Parameter (constant)
(Fermi Energy)

$$\therefore f(\epsilon) = \frac{1}{1 + e^{-\epsilon_F/k_B T} e^{\epsilon/k_B T}}$$

Inverting the solution of the logistic equation gives the Fermi-Dirac type solution.

An Equation of the form $\boxed{\frac{dx}{dt} = a - bx^2}$

We write $\boxed{\frac{1}{a} \frac{dx}{dt} = 1 - \frac{x^2}{a/b}}$ and

define $\boxed{X = \frac{x}{\sqrt{a/b}}} \Rightarrow \frac{\sqrt{a/b}}{a} \frac{dX}{dt} = 1 - X^2$

Now also define $\boxed{T = \sqrt{ab} t}$, to get

$$\boxed{\frac{dX}{dT} = 1 - X^2} \Rightarrow \boxed{\int \frac{dX}{(1-X)(1+X)} = \int dT}$$

Using the method of partial fractions,

$$\boxed{\frac{1}{(1-X)(1+X)} = \frac{A}{1-X} + \frac{B}{1+X}} \Rightarrow 1 = \frac{A(1+X)}{1-X} + \frac{B(1-X)}{1+X}$$

i) When $X=1 \Rightarrow 1 = A \cdot 2 \Rightarrow \boxed{A = 1/2}$
 ii) When $X=-1 \Rightarrow 1 = B \cdot 2 \Rightarrow \boxed{B = 1/2}$

$$\Rightarrow \int \frac{dX}{(1-X)(1+X)} = \frac{1}{2} \int \frac{dX}{1-X} + \frac{1}{2} \int \frac{dX}{1+X} = \int dT$$

$$\Rightarrow \int \frac{dX}{1+X} - \int \frac{d(-X)}{1+(-X)} = 2 \int dT$$

$$\Rightarrow \boxed{\ln(1+X) - \ln(1-X) = 2T + C}$$

When $\boxed{t=0, \text{ i.e., } T=0}$ and $\boxed{x=0, \text{ i.e., } X=0}$,

$\boxed{C=0}$ under this initial condition.

The initial condition CAN be

$\frac{x=0}{\text{at } t=0}$

$$\Rightarrow \boxed{\ln\left(\frac{1+x}{1-x}\right) = 2T = \ln e^{2T}}$$

$$\Rightarrow \boxed{\frac{1+x}{1-x} = e^{2T}} \Rightarrow 1+x = e^{2T} - x e^{2T}$$

$$\Rightarrow x(1+e^{2T}) = e^{2T} - 1 \Rightarrow \boxed{x = \frac{e^{2T}-1}{e^{2T}+1}}$$

$$\Rightarrow \boxed{x = \frac{e^{2T}-1}{e^{2T}+1} = \frac{(e^T - e^{-T})/2}{(e^T + e^{-T})/2}}$$

Now $\boxed{\sinh(T) = \frac{e^T - e^{-T}}{2}}, \boxed{\cosh(T) = \frac{e^T + e^{-T}}{2}}$

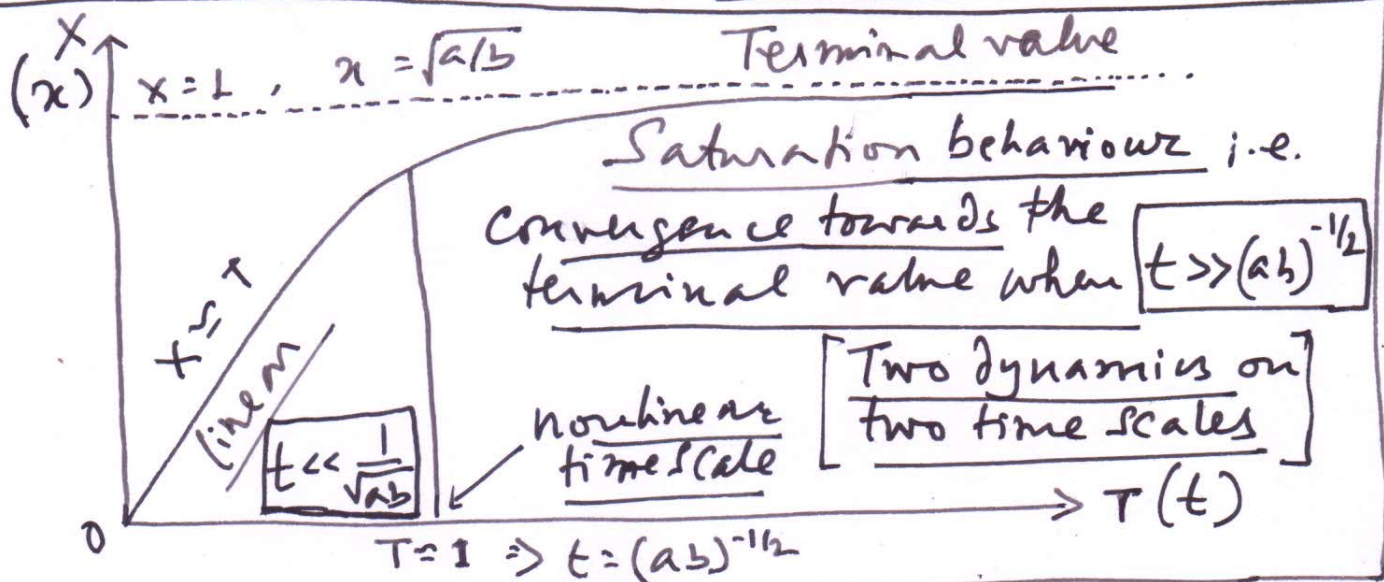
Hence $\boxed{x = \tanh(T)} \Rightarrow \boxed{x = \sqrt{\frac{a}{b}} \tanh(\sqrt{ab}t)}$

i) When $T \ll 1$, $\boxed{e^T \approx 1+T}$ and $\boxed{e^{-T} \approx 1-T}$

$$\therefore x \approx \frac{(1+T) - (1-T)}{(1+T) + (1-T)} \approx \frac{2T}{2} \approx T \quad \begin{matrix} \text{(linear)} \\ \text{(on small time)} \end{matrix}$$

ii) When $T \rightarrow \infty$, $x = \frac{1 - e^{-2T}}{1 + e^{-2T}} \rightarrow 1$ (on long time)

i.e. $\boxed{x \rightarrow \sqrt{a/b}}$ (approach towards this terminal value)



Modifications of the Logistic Equation

$$\boxed{\frac{dx}{dt} = ax - bx^2 + c} \quad \text{where } \boxed{a, b, c > 0}$$

(adding a constant to the right hand side)

$$\Rightarrow \frac{dx}{dt} = -(\sqrt{b}x)^2 + 2\sqrt{b}x \frac{a}{2\sqrt{b}} + c + \frac{a^2}{4b} - \frac{a^2}{4b}$$

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

$$\Rightarrow \boxed{\frac{dx}{dt} = \left(\frac{a^2}{4b} + c \right) - \left(\sqrt{b}x - \frac{a}{2\sqrt{b}} \right)^2} \quad \rightarrow \text{This term is a perfect square}$$

$$\Rightarrow \boxed{\frac{dx}{dt} = \left(c + \frac{a^2}{4b} \right) - b \left(x - \frac{a}{2b} \right)^2}$$

define $\boxed{\alpha^2 = \frac{a^2}{4b} + c}$ and $\boxed{y = x - \frac{a}{2b}}$,

to get, $\boxed{\frac{dy}{dt} = \alpha^2 - by^2}$ | Since, $\frac{dx}{dt} = \frac{dy}{dt}$

$$\Rightarrow \boxed{\frac{1}{\alpha^2} \frac{dy}{dt} = 1 - \frac{y^2}{\alpha^2/b}}$$
 , Now define $\boxed{X = \frac{y}{\alpha/\sqrt{b}}}$

$$\Rightarrow \boxed{\frac{1}{\alpha^2} \cdot \frac{\alpha}{\sqrt{b}} \frac{dX}{dt} = 1 - X^2} \Rightarrow \boxed{\frac{dX}{dT} = 1 - X^2}$$

When $\boxed{T = \alpha\sqrt{b}t}$. The solution of this equation, as earlier

is $\boxed{\frac{1+X}{1-X} = Ae^{2T}} \Rightarrow \boxed{X = \frac{Ae^{2T} - 1}{Ae^{2T} + 1}}$ A is an integration Constant

Power Laws in Non-Autonomous Systems

Consider a non-autonomous equation $\frac{dx}{dt} = \alpha \frac{x}{t}$.

Integral Solution: $\int \frac{dx}{x} = \alpha \int \frac{dt}{t} \Rightarrow \ln x = \alpha \ln t - \alpha \ln c$

$\therefore x = \left(\frac{t}{c}\right)^\alpha$ When $\alpha < 0$, for $t \rightarrow \infty$, $x \rightarrow 0$ and for $t \rightarrow 0$, $x \rightarrow \infty$.

To prevent this divergence we translate $t \rightarrow t + t_0$.

Hence $T = t + t_0 \Rightarrow dT = dt$. We write an equation as $\frac{dx}{dT} = \alpha \frac{x}{t + t_0}$, which

we transform as $\frac{dx}{dT} = \alpha \frac{x}{T}$. The integral

solution of this equation is $x = \left(\frac{T}{c}\right)^\alpha$, in which when $t \rightarrow 0$ (for $\alpha < 0$), the divergence on x is contained by $x \rightarrow (t_0/c)^\alpha$.

A Nonlinear Generalisation: Consider now

$(t + t_0) \frac{dx}{dt} = \alpha x - bx^{M+1}$, which is a nonlinear, non-autonomous equation.

Substitute $T = t + t_0 \Rightarrow dT = dt$, and $y = x^M$.

\therefore We get, $T \frac{dx}{dT} = \alpha x \left(1 - \frac{x^M}{\alpha/b}\right)$. $k = \frac{\alpha}{b}$

Now $\frac{dy}{dT} = M \frac{x^M}{x} \frac{dx}{dT} \Rightarrow \frac{dx}{dT} = \frac{x}{M y} \frac{dy}{dT}$

$$T \frac{dx}{dT} = \frac{T x}{\mu \xi_3} \frac{d\xi_3}{dT} = \alpha x \left(1 - \frac{\xi_3}{K}\right)$$

$$\Rightarrow \boxed{\frac{d\xi_3}{dT} = \alpha \mu \frac{\xi_3}{T} \left(1 - \frac{\xi_3}{K}\right)} \quad \text{Now let scale } \boxed{X = \xi_3/K}$$

$$\Rightarrow \frac{d(\xi_3/K)}{dT} = \alpha \mu \frac{(\xi_3/K)}{T} \left(1 - \frac{\xi_3}{K}\right)$$

$$\Rightarrow \boxed{\frac{dX}{dT} = \alpha \mu \frac{X}{T} (1-X)} \quad \text{We integrate this equation}$$

by the method of separation of variables and partial fractions.

$$\Rightarrow \boxed{\int \frac{dX}{X(1-X)} = \alpha \mu \int \frac{dT}{T}} \quad \text{Now } \boxed{\frac{1}{X(1-X)} = \frac{A}{X} + \frac{B}{1-X}}$$

$$\Rightarrow \boxed{1 = A(1-X) + BX} \quad \text{Now when } X=0, A=1 \text{ and when } X=1, B=1.$$

$$\therefore \int \frac{dX}{X(1-X)} = \int \frac{dX}{X} + \int \frac{d(-X)}{1-X} = \alpha \mu \int \frac{dT}{T} \quad \begin{array}{l} \text{Integral} \\ \text{Constant} \\ C > 0 \end{array}$$

$$\Rightarrow \boxed{\ln X - \ln(1-X) = \alpha \mu \ln T - \alpha \mu \ln C}$$

$$\Rightarrow \boxed{\ln \left(\frac{X}{1-X} \right) = \ln \left(\frac{T}{C} \right)^{\alpha \mu}} \Rightarrow \boxed{\frac{X}{1-X} = \left(\frac{T}{C} \right)^{\alpha \mu}}$$

$$\Rightarrow X = \left(\frac{T}{C} \right)^{\alpha \mu} - X \left(\frac{T}{C} \right)^{\alpha \mu} \Rightarrow \boxed{X \left[1 + \left(\frac{T}{C} \right)^{\alpha \mu} \right] = \left(\frac{T}{C} \right)^{\alpha \mu}}$$

$$\Rightarrow \boxed{X = \frac{(T/C)^{\alpha \mu}}{1 + (T/C)^{\alpha \mu}}} \Rightarrow \boxed{X = \frac{1}{1 + (T/C)^{-\alpha \mu}}}$$

$$\boxed{X = \frac{x^M}{K}} \Rightarrow \boxed{x^M = \frac{K (T/C)^{\alpha \mu}}{1 + (T/C)^{\alpha \mu}}} \quad \begin{array}{l} \text{in which} \\ T = t + t_0 \end{array}$$

Case 1: $\mu = 1$ and $\alpha > 0$ and $t_0 = 0$.

$$\therefore x = \frac{k(t/c)^\alpha}{1 + (t/c)^\alpha} \quad \text{i) When } t \rightarrow 0, \quad 1 + \left(\frac{t}{c}\right)^\alpha \approx 1$$

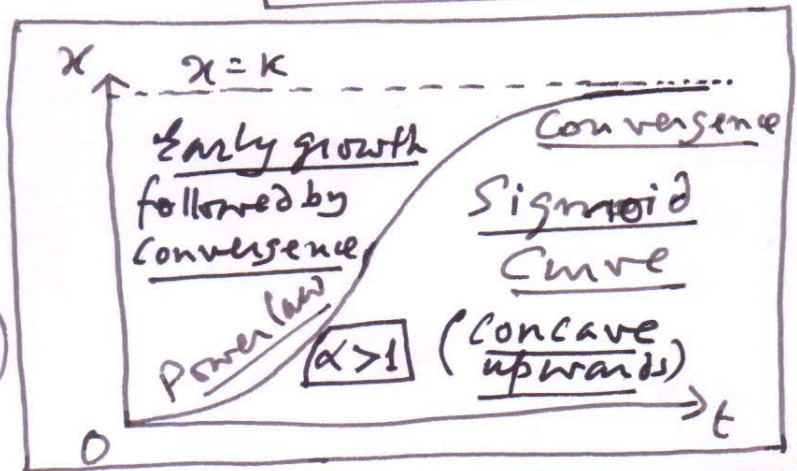
$$\Rightarrow x \approx k(t/c)^\alpha \quad \text{for small values of } t. \quad \Rightarrow \text{When } t=0, x=0.$$

ii) When $t \rightarrow \infty$,

$$x = \frac{k}{1 + (t/c)^{-\alpha}}.$$

$$\Rightarrow x \rightarrow k \quad (\text{limiting value})$$

(x starts at $x=0$)



Case II: $\mu = -1$ and $\alpha < 0$ and $t_0 \neq 0$.

We write $k^{-1} = \eta$ in $x^\mu = \frac{1}{k^{-1} + k^{-1}(t/c)^{-\alpha\mu}}$

and $\frac{1}{k} \cdot \frac{1}{c^{-\alpha\mu}} = \frac{1}{c_1^{-\alpha\mu}}$ to get,

$$x = \left[\frac{1}{\eta + \left(\frac{t+t_0}{c_1}\right)^{-\alpha\mu}} \right]^{1/\mu} \Rightarrow x = \left[\eta + \left(\frac{t+t_0}{c_1}\right)^{-\alpha\mu} \right]^{-1/\mu}$$

When $\mu = -1$, $x = \eta + \left(\frac{t+t_0}{c_1}\right)^\alpha$

We know $\alpha < 0$. For the special case of $\alpha = -2$ (Zipf's law), (GEORGE KINGSLEY ZIPF)

$$x = \eta + \left(\frac{c_1}{t+t_0}\right)^2 \quad \text{When } t \rightarrow \infty \quad x \rightarrow \eta.$$