

LECTURE 8: MORE ON DYNAMIC MODELS

USING THE ODE SOLVER

To integrate a differential equation using ODE solver in R requires

- *initial conditions
- *differential equation
- *parameters

ADDITIONAL PARAMETERS

With the ODE solver we can add additional parameters to the function

- parameters must all be input as a single list
- similar to how we return multiple outputs from a function

see example below..lets add a carrying capacity

R CODE WITH CARRYING CAPACITY

```
1 library(deSolve)
2
3
4 source(here("R/dexppop_play.R"))
5
6 dexppop_play
```

```
function (time, P, parms)
{
  dexpop <- parms$r * P
  dexpop <- ifelse(P > parms$carry_capacity, 0, dexpop)
  return(list(dexpop))
}
```

```
1 # create parameter list
2 initialrabbits <- 2
3 years <- seq(from = 1, to = 100, by = 2)
4
5 newparms <- list(r = 0.03, carry_capacity = 300)
6
7 # apply solver
8 results <- ode(initialrabbits, years, dexppop_play, newparms)
9 head(results)
```

```
      time      1
[1,]    1 2.000000
[2,]    3 2.123677
[3,]    5 2.254993
[4,]    7 2.394435
[5,]    9 2.542500
[6,]   11 2.699720
```

```
1 # add more meaningful names
2 colnames(results) <- c("year", "P")
```

PLOT

```
1 # plot
2 ggplot(as.data.frame(results), aes(year, P)) +
3   geom_point() +
4   labs(y = "Population", "years")
```

TRY AGAIN WITH DIFFERENT PARAMETERS

```

1 # same initial condtions
2 initialrabbits <- 2
3 years <- seq(from = 1, to = 100, by = 2)
4
5 # try again with different parameters
6 alternativeparms <- list(r = 0.04, carry_capacity = 500)
7 results2 <- ode(initialrabbits, years, dexppop_play, alternati
8
9
10 # look at results
11 head(results2)

```

```

      time      1
[1,]    1 2.000000
[2,]    3 2.166576
[3,]    5 2.347022
[4,]    7 2.542500
[5,]    9 2.754258
[6,]   11 2.983651

```

```

1 colnames(results2) <- c("year", "P_parm2")
2
3 # plot
4 ggplot(as.data.frame(results2), aes(year, P_parm2)) +
5   geom_point() +
6   labs(y = "Population", "years")

```

```

1 # compare by combining into a single data frame
2 both <- inner_join(as.data.frame(results), as.data.frame(resu
3
4 both_p <- both %>% gather(key = "model", value = "P", -year)

```

PLOT

```
1 # plot
2 ggplot(both_p, aes(year, P, col = model)) +
3   geom_point() +
4   labs(y = "Population", "years")
```

DIFFERENTIAL EQUATION, DIFFERENCE (ITERATION BY HAND) COMPARISON

Remember we have 3 ways now to calculate population

- analytical solution - based on integration (exppop.R) BEST
- using an ode solver for numerical approximation (exppop_play.R)
- numerical integration using in discrete steps (discrete_logistic_pop.R)

HOW DO THEY DIFFER

```

1 # lets also keep the parameters for use later
2 P0 <- 2
3 r <- 0.05
4 K <- 200
5
6
7 # get all models
8 # discrete
9 source(here("R/discrete_logistic_popK.R"))
10 # analytic
11 source(here("R/exppopK.R"))
12 # differential for ode
13 source(here("R/dexppop_play.R"))
14
15
16 # create times we want to see results for
17 growth_result <- data.frame(time = seq(from = 1, to = 100))
18
19 growth_result$Panalytic <- growth_result$time * 0.05 * exp(1 /

```

	time	1
[1,]	1	2.000000
[2,]	2	2.102545
[3,]	3	2.210342
[4,]	4	2.323669
[5,]	5	2.442807
[6,]	6	2.568053

```

1 # we already have time - so just extract population
2 growth_result$Pdifferential <- result[, 2]
3
4 # compare all 3 approaches
5 tmp <- growth_result %>% pivot_longer(cols = -time, names_to
6 ggplot(tmp, aes(time, P, col = Ptype)) +
7   geom_point()

```

```

1 # notice Pdifferential is closer to Panalytic than Pdiscrete

```

OTHER EXAMPLES

All differential and difference equations are approximations The analytical solution is exact

Notice that differential equations is a bit more accurate!

LETS LOOK AT SOMETHING A BIT MORE COMPLICATED

- diffusion (how a contaminant moves through space and time)
- start with 1 dimension in space

DIFFUSION CONCEPTUAL MODEL

.

MODELING DIFFUSION

Diffusion can be implemented as a partial differential equation

Complicated to solve - but there are tool in R for specific types of partial differential equations Reactive Transport Example

SOURCES FOR MORE ON DIFFUSION

More info on differential equations in R [online book differential equation in R](#)

SIMPLE DIFFUSION MODEL

Diffusion would require partial derivatives - time and space! it gets much more tricky ...beyond this course

Approximate diffusion with a difference equation - and iterative to get an estimate of how diffusion works

Example of Diffusion - difference equation implementation to see what some issues can be

DIFFUSION IN 1 DIMENSION

DIFFUSION IN ONE DIMENSION THROUGH TIME

DIFFUSION DATA STRUCTURE

R IMPLEMENTATION

```

1 source(here("R/diffusion.R"))
2
3 # run our diffusion model (iterative difference equation) with
4 # using diffusion parameters 0.5 s/m2, 10 m2
5 result <- diff1(initialC = 10, nx = 10, dx = 1, nt = 8, dt =
6
7 # a list is returned with our 3 data frames for concentration
8 result

```

```

$conc
      [,1]      [,2]      [,3]      [,4]      [,5]
[1,] 10.000000 0.000000 0.000000 0.000000 0.000000
0.0000000000 0.0000000000
[2,]  7.500000 2.500000 0.000000 0.000000 0.000000
0.0000000000 0.0000000000
[3,]  6.250000 3.125000 0.625000 0.000000 0.000000
0.0000000000 0.0000000000
[4,]  5.468750 3.281250 1.093750 0.156250 0.000000
0.0000000000 0.0000000000
[5,]  4.921875 3.281250 1.406250 0.3515625 0.0390625
0.0000000000 0.0000000000
[6,]  4.511719 3.222656 1.611328 0.5371094 0.1074219
0.009765625 0.0000000000
[7,]  4.189453 3.142090 1.745605 0.6982422 0.1904297

```

```

1 # used filled contour to plot results
2 head(result$conc)

```

```

      [,1]      [,2]      [,3]      [,4]      [,5]
[1,] 10.000000 0.000000 0.000000 0.000000 0.000000
0.0000000000 0 0 0
[2,]  7.500000 2.500000 0.000000 0.000000 0.000000
0.0000000000 0 0 0
[3,]  6.250000 3.125000 0.625000 0.000000 0.000000
0.0000000000 0 0 0
[4,]  5.468750 3.281250 1.093750 0.156250 0.000000
0.0000000000 0 0 0
[5,]  4.921875 3.281250 1.406250 0.3515625 0.0390625
0.0000000000 0 0 0
[6,]  4.511719 3.222656 1.611328 0.5371094 0.1074219
0.009765625 0 0 0
      [,10]

```

```
[1.] 0
```

```
1 filled.contour(result$conc, xlab = "Time", ylab = "Distance")
```

```
1 # or if you prefer this orientation (Distance on x axis)  
2 filled.contour(t(result$conc), ylab = "Time", xlab = "Distance")
```

CHANGE PARAMETERS (DIFFUSIVITY D, AND SPACE AND TIME STEPS (DX, DT))

```
1 # changes diffusivity and other parameters particularly
2 # diffusivity, dx and dt
3 res <- diff1(initialC = 10, nx = 10, dx = 1, nt = 10, dt = 30)
4
5 filled.contour(res$conc, xlab = "Time", ylab = "Distance")
```

```
1 # we can also see how much material moved from place to place
2 filled.contour(res$qin, xlab = "Time", ylab = "Distance")
```

```
1 # play with time step, space step and parameters
```

PLAY

Try running the diffusion model with different time steps, space steps and parameters

SOME EXAMPLES WITH DIFFERENT PARAMETERS AND SPACE/TIME STEPS

```
1 # what if we increase diffusivity
2 resfast <- diff1(initialC = 10, nx = 10, dx = 0.5, nt = 10, d
3 filled.contour(resfast$conc, xlab = "Time", ylab = "Distance"
```

```
1 # Discretization Issue Example
2 resunstable <- diff1(initialC = 10, nx = 10, dx = 1, nt = 10,
3 filled.contour(resunstable$conc, xlab = "Time (fraction of ho
```

```
1 # this illustrates the problem with difference equations (and
2 # if things are changing quickly we need to use much smaller
3
4 # so lets cut our step size by 10 (dt) (but then add 10 more
5 resunstable <- diff1(initialC = 10, nx = 100, dx = 1, nt = 10
6 filled.contour(resunstable$conc, xlab = "time", ylab = "Dista
```

DYNAMICS MODELS

- Diffusion example illustrates the challenge of numerical integration
- We see evidence of “overshoot”
- Correct by reducing the time step (but then we have to increase the number of time steps to cover the same period)
 - recall total time is number of time steps (nt) multiplied by time interval (dt)

DIFFUSION EXAMPLE

```
1 source(here("R/diffusion.R"))
2
3
4 # Change parameters (diffusivity D, and space and time steps
5
6 res <- diff1(initialC = 100, nx = 10, dx = 1, nt = 10, dt = 3
7 filled.contour(res$conc, xlab = "Time", ylab = "Distance", ma
```

```
1 # we can also see how much material is moving in to each cell
2 filled.contour(res$qin, xlab = "Time", ylab = "Distance", mai
```

```
1 # we can also see net amount of material moved from place to
2 filled.contour(res$qin - res$qout, xlab = "Time", ylab = "Dis
```

```
1 # what if we increase diffusivity
2 resfast <- diff1(initialC = 100, nx = 10, dx = 0.5, nt = 10,
3 filled.contour(resfast$conc, xlab = "Time", ylab = "Distance"
```

```
1 filled.contour(resfast$qin, xlab = "Time", ylab = "Distance",
```

```
1 # this illustrates the problem with difference equations (and
2 # if things are changing quickly we need to use much smaller
3
4 # so lets cut our step size by 10 (dt) (but then multiply nu
5 resfast_fixtime <- diff1(initialC = 100, nx = 10, dx = 0.5, n
6 filled.contour(resfast_fixtime$conc, xlab = "time", ylab = "D
```

```
1 filled.contour(resfast_fixtime$qin, xlab = "Time", ylab = "Di
```

```
1 filled.contour(resfast_fixtime$qin - resfast_fixtime$qout, x1
```

EXTRACTING MEANING FROM TIME SERIES OUTPUT

Useful to brainstorm about what is important

For example

- time it takes to evenly diffuse?

How would we implement that?

EXTRACTING INFORMATION FROM SPACE-TIME RESULTS

- pictures can be hard to interpret
- summarizing over one of the dimensions (either space or time) can help
- looking at a single trajectory through time
- looking at spatial variation for one point in time
- looking at spatial variation for multiple points in time

TRY IT

```
1 # View(resfast_fixtime$conc)
2
3
4 # graph a single point in space through time
5 # single column (time)
6 plot(resfast_fixtime$conc[, 3], ylab = "Concentration for a l
```

```
1 # plot all trajectories
2 # add a time column to concentration data frame and transform
3 resl <- as.data.frame(resfast_fixtime$conc) %>%
4   mutate(time = seq(from = 1, to = 100)) %>%
5   pivot_longer(~time, names_to = "distance", values_to = "con
6 ggplot(resl, aes(time, conc, col = distance)) +
7   geom_line()
```

```
1 # plot all places at each point in time
2 ggplot(resl, aes(time, conc, group = time)) +
3   geom_boxplot()
```

```
1 # use apply to calculate the spatial variation for each row (
2 cvar <- resfast_fixtime$conc %>% apply(1, var)
3 cmean <- resfast_fixtime$conc %>% apply(1, mean)
4
5 spatial_aver <- cbind.data.frame(cvar, cmean, time = seq(from
6   length(cvar)
```

[1] 100

```
1 # notice its the same as the number of time units (nt) used a
2
3 # plot spatial variation through time
4 ggplot(spatial_aver, aes(time, cvar)) +
5   geom_line() +
6   labs(y = "Spatial Variation")
```

```
1 # plot coefficient of variation (so standard deviation divide
2 ggplot(spatial_aver, aes(time, 100 * sqrt(cvar) / cmean)) +
3   geom_line() +
4   labs(y = "COV (as percent)")
```
