Nonlinear Models: Logistic Equation

Department of Mathematics

Salt Lake Community College

Nonlinear Differential Equations

Consider the following nonlinear differential equations.

$$y' = y(1 - y)$$
$$y' = \cos(y - t)$$
$$y' = \frac{1}{t^2 + v^2}$$

What options do we have for solving them?

Nonlinear Differential Equations

Consider the following nonlinear differential equations.

$$y' = y(1 - y)$$

$$y' = \cos(y - t)$$

$$y' = \frac{1}{t^2 + y^2}$$

What options do we have for solving them?

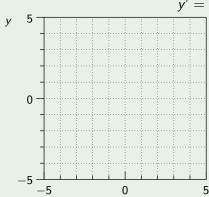
Analytical: Sadly, analytical methods cannot always provide formulas for a solutions. Since none of these are linear, the methods we have discussed this chapter won't help us. While the first equation is separable, the other two are not.

Numerical: We could apply a numerical method, though this only gives a single approximate solution. Moreover, the further you move from the initial conditions, the less accurate your numerical solution is likely to be.

Graphical solutions such as direction fields and isoclines give a quick picture of all solutions (and can help gauge the accuracy of numerical solutions).

Graphical solutions such as direction fields and isoclines give a quick picture of all solutions (and can help gauge the accuracy of numerical solutions).

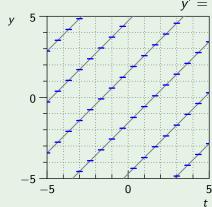
Example 1



 $y'=\cos\left(y-t\right)$

Graphical solutions such as direction fields and isoclines give a quick picture of all solutions (and can help gauge the accuracy of numerical solutions).

Example 1



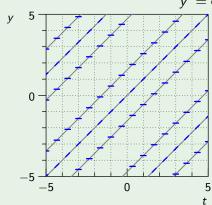
$$y'=\cos\left(y-t\right)$$

We have the following Isoclines:

• When y' = 0: $y - t = \pm \frac{n\pi}{2}$ for odd $n \in \mathbb{N}$.

Graphical solutions such as direction fields and isoclines give a quick picture of all solutions (and can help gauge the accuracy of numerical solutions).

Example 1

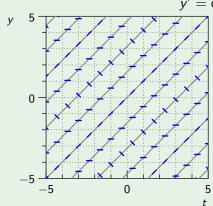


$$y'=\cos\left(y-t\right)$$

- When y' = 0: $y t = \pm \frac{n\pi}{2}$ for odd $n \in \mathbb{N}$.
- When y' = 1: $y t = \pm n\pi$ for even $n \in \mathbb{N}$.

Graphical solutions such as direction fields and isoclines give a quick picture of all solutions (and can help gauge the accuracy of numerical solutions).

Example 1

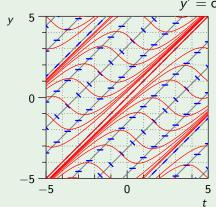


$$y'=\cos\left(y-t\right)$$

- When y' = 0: $y t = \pm \frac{n\pi}{2}$ for odd $n \in \mathbb{N}$.
- When y' = 1: $y t = \pm n\pi$ for even $n \in \mathbb{N}$.
- When y' = -1: $y t = \pm n\pi$ for odd $n \in \mathbb{N}$.

Graphical solutions such as direction fields and isoclines give a quick picture of all solutions (and can help gauge the accuracy of numerical solutions).

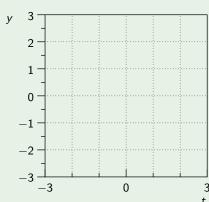
Example 1



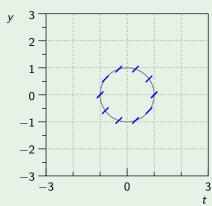
$$y'=\cos\left(y-t\right)$$

- When y' = 0: $y t = \pm \frac{n\pi}{2}$ for odd $n \in \mathbb{N}$.
- When y' = 1: $y t = \pm n\pi$ for even $n \in \mathbb{N}$.
- When y' = -1: $y t = \pm n\pi$ for odd $n \in \mathbb{N}$.

$$y' = \frac{1}{t^2 + y^2}$$



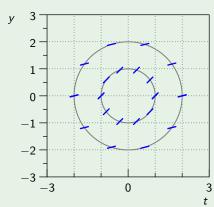
$$y' = \frac{1}{t^2 + y^2}$$



We have the following Isoclines:

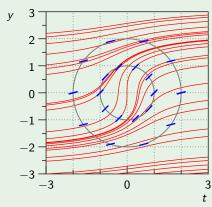
• When y' = 1: $t^2 + y^2 = 1^2$.

$$y' = \frac{1}{t^2 + y^2}$$



- When y' = 1: $t^2 + y^2 = 1^2$.
- When y' = 2: $t^2 + y^2 = 2^2$.

$$y' = \frac{1}{t^2 + y^2}$$



- When y' = 1: $t^2 + y^2 = 1^2$.
- When y' = 2: $t^2 + y^2 = 2^2$.
- When $t^2 + y^2 \to \infty$, Slope $\to 0$.
- When $t^2 + y^2 \rightarrow 0$, Slope \rightarrow vertical.

Autonomous Differential Equation

A differential equation is autonomous if

$$\frac{dy}{dt} = f(y)$$

that is, if the independent variable t for not explicitly appear on the right-hand side of the equation.

Autonomous Differential Equation

A differential equation is autonomous if

$$\frac{dy}{dt} = f(y)$$

that is, if the independent variable t for not explicitly appear on the right-hand side of the equation.

Note

This means that the slope of any solutions does not depend on t.

Thus, on a t-y graph, all isoclines are horizontal lines.

Autonomous Differential Equation

A differential equation is autonomous if

$$\frac{dy}{dt} = f(y)$$

that is, if the independent variable t for not explicitly appear on the right-hand side of the equation.

Note

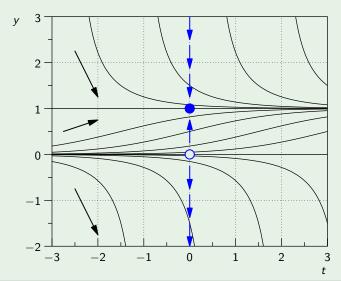
This means that the slope of any solutions does not depend on t.

Thus, on a t-y graph, all isoclines are horizontal lines.

Phase Line

Thus, for a given y value, all solutions are horizontal translations. Which means we can encapsulate information about all solutions with a vertical line, called a **phase line**.





Phase Lines

We say that an equilibrium point is:

Stable If the phase-line arrows above and below the equilibrium point towards the equilibrium. (Also called a **sink**.)

Phase Lines

We say that an equilibrium point is:

Stable If the phase-line arrows above and below the equilibrium point towards the equilibrium. (Also called a **sink**.)

Unstable If the phase-line arrows above and below the equilibrium point away from the equilibrium. (Also called a **source**.)

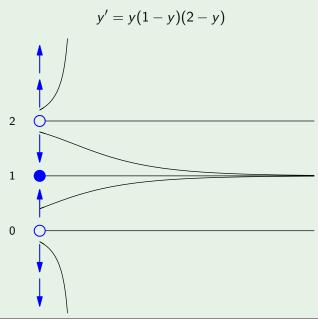
Phase Lines

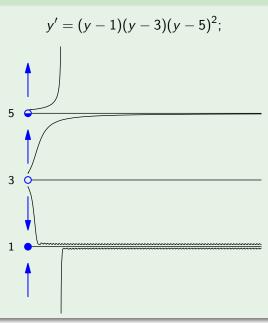
We say that an equilibrium point is:

Stable If the phase-line arrows above and below the equilibrium point towards the equilibrium. (Also called a **sink**.)

Unstable If the phase-line arrows above and below the equilibrium point away from the equilibrium. (Also called a source.)

Semistable If the phase-line one of the arrows above or below the equilibrium point towards the equilibrium and the other points away. (Also called a **node**.)





Population Models

Consider the unrestricted growth equation:

$$\frac{dy}{dt} = ky, \quad k > 0$$

which assumes that the rate of growth of a population is always proportional to it's size. This equation predicts exponential growth that cannot continue indefinitely.

For long-range predictions we need to consider how the population interacts with it's environment. That is, as a population will level off as it reaches a limited food supply, increased disease, crowding, etc.

To build a model that includes these factors we need to replace the constant growth rate k with a variable growth rate k(y) that depends on the population size:

$$\frac{dy}{dt} = k(y) \cdot y, \quad k > 0$$

A population may be modeled using

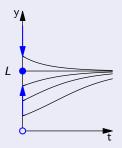
$$\frac{dy}{dt} = r\left(1 - \frac{y}{L}\right)y$$

where positive parameter r is called the **initial growth rate** and L is the carrying capacity.

A population may be modeled using

$$\frac{dy}{dt} = r\left(1 - \frac{y}{L}\right)y$$

where positive parameter r is called the **initial growth rate** and L is the **carrying capacity**.

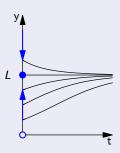


A population may be modeled using

$$\frac{dy}{dt} = r\left(1 - \frac{y}{L}\right)y$$

where positive parameter r is called the **initial growth rate** and L is the **carrying capacity**.

Phase-Line analysis

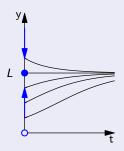


• All nonzero initial values lead to solutions that tend towards *L*.

A population may be modeled using

$$\frac{dy}{dt} = r\left(1 - \frac{y}{L}\right)y$$

where positive parameter r is called the **initial growth rate** and L is the carrying capacity.

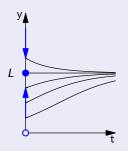


- All nonzero initial values lead to solutions that tend towards L.
- L is a stable equilibrium and 0 is an unstable equilibrium.

A population may be modeled using

$$\frac{dy}{dt} = r\left(1 - \frac{y}{L}\right)y$$

where positive parameter r is called the **initial growth rate** and L is the carrying capacity.

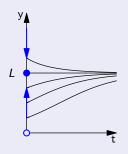


- All nonzero initial values lead to solutions that tend towards L.
- L is a stable equilibrium and 0 is an unstable equilibrium.
- The solutions between 0 and L have an S-shape.

A population may be modeled using

$$\frac{dy}{dt} = r\left(1 - \frac{y}{L}\right)y$$

where positive parameter r is called the **initial growth rate** and L is the carrying capacity.



- All nonzero initial values lead to solutions that tend towards L.
- L is a stable equilibrium and 0 is an unstable equilibrium.
- The solutions between 0 and L have an S-shape.
- There is an inflection point between 0 and L.

The logistic equation is separable

$$\frac{dy}{\left(1-\frac{y}{L}\right)y}=r\ dt$$

The logistic equation is separable

$$\frac{dy}{\left(1-\frac{y}{L}\right)y}=r\ dt$$

and can be solved with the aid of the partial fraction decomposition:

$$\frac{1}{(1 - \frac{y}{L}) y} = \frac{1}{y} + \frac{\frac{1}{L}}{1 - \frac{1}{L}}$$

The logistic equation is separable

$$\frac{dy}{\left(1-\frac{y}{L}\right)y}=r\ dt$$

and can be solved with the aid of the partial fraction decomposition:

$$\frac{1}{\left(1-\frac{y}{L}\right)y} = \frac{1}{y} + \frac{\frac{1}{L}}{1-\frac{1}{L}}$$

So, we are really solving

$$\left(\frac{1}{y} + \frac{\frac{1}{L}}{1 - \frac{1}{L}}\right) dy = r \ dt$$

Integrating both sides gives

$$\ln|y| - \ln\left|1 - \frac{y}{L}\right| = rt + C$$

Where C will be determined by the initial condition $y(0) = y_0$.

Integrating both sides gives

$$\ln|y| - \ln\left|1 - \frac{y}{L}\right| = rt + C$$

Where C will be determined by the initial condition $y(0) = y_0$.

From our phase-line analysis we know that if $0 < y_0 < L$ then 0 < y < L for all t > 0. This means that $0 < \frac{y}{l} < 1$.

Integrating both sides gives

$$\ln|y| - \ln\left|1 - \frac{y}{L}\right| = rt + C$$

Where C will be determined by the initial condition $y(0) = y_0$.

From our phase-line analysis we know that if $0 < y_0 < L$ then 0 < y < L for all t > 0. This means that $0 < \frac{y}{l} < 1$.

Thus, both y and $1 - \frac{y}{L}$ are positive and the absolute values can be dropped.

$$\ln\left(\frac{y}{1-\frac{y}{L}}\right) = rt + C$$

Integrating both sides gives

$$\ln|y| - \ln\left|1 - \frac{y}{L}\right| = rt + C$$

Where C will be determined by the initial condition $y(0) = y_0$.

From our phase-line analysis we know that if $0 < y_0 < L$ then 0 < y < L for all t > 0. This means that $0 < \frac{y}{l} < 1$.

Thus, both y and $1 - \frac{y}{L}$ are positive and the absolute values can be dropped.

$$\ln\left(\frac{y}{1-\frac{y}{L}}\right) = rt + C \Rightarrow \frac{y}{1-\frac{y}{L}} = ke^{rt}$$
 where $k = e^{C}$

Integrating both sides gives

$$\ln|y| - \ln\left|1 - \frac{y}{L}\right| = rt + C$$

Where C will be determined by the initial condition $y(0) = y_0$.

From our phase-line analysis we know that if $0 < y_0 < L$ then 0 < y < L for all t > 0. This means that $0 < \frac{y}{l} < 1$.

Thus, both y and $1 - \frac{y}{L}$ are positive and the absolute values can be dropped.

$$\ln\left(\frac{y}{1-\frac{y}{L}}\right) = rt + C \Rightarrow \frac{y}{1-\frac{y}{L}} = ke^{rt} \quad \text{where } k = e^{C}$$
$$\Rightarrow \frac{L}{1+k^{-1}Le^{-rt}}$$

To find k we plug in the initial condition:

$$\frac{y_0}{1-\frac{y_0}{L}}=ke^{r(0)}\Rightarrow$$

To find k we plug in the initial condition:

$$\frac{y_0}{1 - \frac{y_0}{L}} = ke^{r(0)} \Rightarrow k = \frac{y_0}{1 - \frac{y_0}{L}}$$

To find k we plug in the initial condition:

$$\frac{y_0}{1 - \frac{y_0}{L}} = ke^{r(0)} \Rightarrow k = \frac{y_0}{1 - \frac{y_0}{L}}$$

and finally we have

$$y = \frac{L}{1 + \left(\frac{L}{y_0} - 1\right)e^{-rt}}$$

To find k we plug in the initial condition:

$$\frac{y_0}{1 - \frac{y_0}{L}} = ke^{r(0)} \Rightarrow k = \frac{y_0}{1 - \frac{y_0}{L}}$$

and finally we have

$$y = \frac{L}{1 + \left(\frac{L}{y_0} - 1\right)e^{-rt}}$$

Note: If $y_0 > L$, we will arrive at the same solution.

Initial-Value Problem for the Logistic Equation

The solution for $t \ge 0$ of the logistic IVP

$$\frac{dy}{dt} = r\left(1 - \frac{y}{L}\right)y, \quad y(0) = y_0$$

is given by

$$y(t) = \frac{L}{1 + \left(\frac{L}{y_0} - 1\right)e^{-rt}}$$

where r > 0 is the initial growth rate and L > 0 is the carrying capacity.

Consider the Bureau of Census population data, which lists the population, in millions or people, for the U.S. in the 20th century.

Year	Population
1900	76.1
1910	92.0
1920	105.7
1930	122.8
1940	131.7
1950	151.1
1960	179.3
1970	203.3
1980	226.5
1990	249.1
2000	271.3

Consider the Bureau of Census population data, which lists the population, in millions or people, for the U.S. in the 20th century.

To model the U.S. population using the logistic equation, we will let t=0 represent the year 1990 and t=1 the year 2000.

So, t = 1.5 would be the year 1950 and t = 1.3 would be the year 2030.

Year	Population
1900	76.1
1910	92.0
1920	105.7
1930	122.8
1940	131.7
1950	151.1
1960	179.3
1970	203.3
1980	226.5
1990	249.1
2000	271.3

Consider the Bureau of Census population data, which lists the population, in millions or people, for the U.S. in the 20th century.

To model the U.S. population using the logistic equation, we will let t=0 represent the year 1990 and t=1 the year 2000.

So, t = 1.5 would be the year 1950 and t = 1.3 would be the year 2030.

Given that we need to find both r, L, and y_0 we will need three data points:

$$y(0) = y_0 = 76.1, \quad y(0.5) = 151.1, \quad y(1) = 271.3$$

Year	Population
1900	76.1
1910	92.0
1920	105.7
1930	122.8
1940	131.7
1950	151.1
1960	179.3
1970	203.3
1980	226.5
1990	249.1
2000	271.3

Which means we have the two equations:

$$151.1 = \frac{L}{1 + \left(\frac{L}{76.1} - 1\right)e^{-r(1.5)}} \quad \text{and} \quad 271.3 = \frac{L}{1 + \left(\frac{L}{76.1} - 1\right)e^{-r(1)}}$$

Which means we have the two equations:

$$151.1 = \frac{L}{1 + \left(\frac{L}{76.1} - 1\right)e^{-r(1.5)}} \quad \text{and} \quad 271.3 = \frac{L}{1 + \left(\frac{L}{76.1} - 1\right)e^{-r(1)}}$$

This system of equations is, to put it lightly, challenging to solve, but with the aid of a computer we can get a decent approximation. In this case $r \approx 1.6$ and $I \approx 774$.

Which means we have the two equations:

$$151.1 = \frac{L}{1 + \left(\frac{L}{76.1} - 1\right)e^{-r(1.5)}} \quad \text{and} \quad 271.3 = \frac{L}{1 + \left(\frac{L}{76.1} - 1\right)e^{-r(1)}}$$

This system of equations is, to put it lightly, challenging to solve, but with the aid of a computer we can get a decent approximation. In this case $r \approx 1.6$ and $L \approx 774$.

Therefore,

$$y(t) \approx \frac{774}{1 + (\frac{774}{76.1} - 1) e^{-(1.6)t}} = \frac{774}{1 + 9.17e^{-1.6t}}$$

Which means we have the two equations:

$$151.1 = \frac{L}{1 + \left(\frac{L}{76.1} - 1\right)e^{-r(1.5)}} \quad \text{and} \quad 271.3 = \frac{L}{1 + \left(\frac{L}{76.1} - 1\right)e^{-r(1)}}$$

This system of equations is, to put it lightly, challenging to solve, but with the aid of a computer we can get a decent approximation. In this case $r \approx 1.6$ and $L \approx 774$.

Therefore,

$$y(t) \approx \frac{774}{1 + (\frac{774}{76.1} - 1) e^{-(1.6)t}} = \frac{774}{1 + 9.17e^{-1.6t}}$$

This allows us to make the following predictions:

• The theoretical maximum U.S. population is roughly 774 million.

Which means we have the two equations:

$$151.1 = \frac{L}{1 + \left(\frac{L}{76.1} - 1\right)e^{-r(1.5)}} \quad \text{and} \quad 271.3 = \frac{L}{1 + \left(\frac{L}{76.1} - 1\right)e^{-r(1)}}$$

This system of equations is, to put it lightly, challenging to solve, but with the aid of a computer we can get a decent approximation. In this case $r \approx 1.6$ and $L \approx 774$.

Therefore,

$$y(t) \approx \frac{774}{1 + (\frac{774}{76.1} - 1) e^{-(1.6)t}} = \frac{774}{1 + 9.17e^{-1.6t}}$$

This allows us to make the following predictions:

- The theoretical maximum U.S. population is roughly 774 million.
 - The projected population in 2030 is $y(1.3) \approx 360.7$ million.

Which means we have the two equations:

$$151.1 = \frac{L}{1 + \left(\frac{L}{76.1} - 1\right)e^{-r(1.5)}} \quad \text{and} \quad 271.3 = \frac{L}{1 + \left(\frac{L}{76.1} - 1\right)e^{-r(1)}}$$

This system of equations is, to put it lightly, challenging to solve, but with the aid of a computer we can get a decent approximation. In this case $r \approx 1.6$ and $L \approx 774$.

Therefore,

$$y(t) \approx \frac{774}{1 + (\frac{774}{76.1} - 1) e^{-(1.6)t}} = \frac{774}{1 + 9.17e^{-1.6t}}$$

This allows us to make the following predictions:

- The theoretical maximum U.S. population is roughly 774 million.
 - The projected population in 2030 is $y(1.3) \approx 360.7$ million.
 - The backward projected population in 1790 is $y(-1.1) \approx 14.3$ million.

Which means we have the two equations:

$$151.1 = \frac{L}{1 + \left(\frac{L}{76.1} - 1\right)e^{-r(1.5)}} \quad \text{and} \quad 271.3 = \frac{L}{1 + \left(\frac{L}{76.1} - 1\right)e^{-r(1)}}$$

This system of equations is, to put it lightly, challenging to solve, but with the aid of a computer we can get a decent approximation. In this case $r \approx 1.6$ and $L \approx 774$.

Therefore,

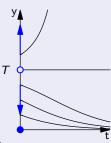
$$y(t) \approx \frac{774}{1 + (\frac{774}{76.1} - 1) e^{-(1.6)t}} = \frac{774}{1 + 9.17e^{-1.6t}}$$

This allows us to make the following predictions:

- The theoretical maximum U.S. population is roughly 774 million.
- The projected population in 2030 is $y(1.3) \approx 360.7$ million.
- The backward projected population in 1790 is $y(-1.1) \approx 14.3$ million. (The actual population was 4 million. Why the discrepancy?)

Threshold Equation

For some species there is a critical population size, such that if the population ever falls below this the species will go extinct. This level \mathcal{T} , called the **threshold** level behaves like a carrying capacity, except solutions need to tend away from \mathcal{T} .



The **threshold equation** is the logistic equation with a negative sign:

$$\frac{dy}{dt} = -r\left(1 - \frac{y}{L}\right)y$$

Initial-Value Problem for the Threshold Equation

the solution for t > 0 of the threshold IVP

$$\frac{dy}{dt} = -r\left(1 - \frac{y}{L}\right)y, \quad y(0) = y_0$$

is given by

$$y(t) = \frac{I}{1 + \left(\frac{T}{y_0} - 1\right)e^{rt}}$$

where r > 0 is the initial growth rate and T > 0 the threshold level.