

Dynamical Systems: Modeling

Department of Mathematics

Salt Lake Community College

(Slides by Adam Wilson)

Models, a hallmark of the scientific method, are the way we understand the world around us. A model is not intended to be the “real thing”, but instead a representation that selects features or aspects of the real thing.

Models, a hallmark of the scientific method, are the way we understand the world around us. A model is not intended to be the “real thing”, but instead a representation that selects features or aspects of the real thing.

Types of Models

The most common type of model is a **continuous-time** system, which are modeled by **differential equations**.

Models, a hallmark of the scientific method, are the way we understand the world around us. A model is not intended to be the “real thing”, but instead a representation that selects features or aspects of the real thing.

Types of Models

The most common type of model is a **continuous-time** system, which are modeled by **differential equations**.

It can often be useful to think of changes to a system as happening in separate jumps, such as daily, weekly, etc. . . Such systems are called **discrete-time** or **sampled-data** systems.

Models, a hallmark of the scientific method, are the way we understand the world around us. A model is not intended to be the “real thing”, but instead a representation that selects features or aspects of the real thing.

Types of Models

The most common type of model is a **continuous-time** system, which are modeled by **differential equations**.

It can often be useful to think of changes to a system as happening in separate jumps, such as daily, weekly, etc. . . Such systems are called **discrete-time** or **sampled-data** systems.

We use **scalar** models when a system is described by a single measurement and **vector** models for systems with several varying components.

Models, a hallmark of the scientific method, are the way we understand the world around us. A model is not intended to be the “real thing”, but instead a representation that selects features or aspects of the real thing.

Types of Models

The most common type of model is a **continuous-time** system, which are modeled by **differential equations**.

It can often be useful to think of changes to a system as happening in separate jumps, such as daily, weekly, etc. . . Such systems are called **discrete-time** or **sampled-data** systems.

We use **scalar** models when a system is described by a single measurement and **vector** models for systems with several varying components.

The study of multidimensional systems will be aided by the study of **linear algebra** in chapters 3 and 5.

In this class, we will study mathematical models applied to **dynamical systems**, which are systems that change over time.

In this class, we will study mathematical models applied to **dynamical systems**, which are systems that change over time.

Dynamical systems are used to model many physical systems, such as earthquakes, turbulence around a wing, electrical circuits, and so many more.

In this class, we will study mathematical models applied to **dynamical systems**, which are systems that change over time.

Dynamical systems are used to model many physical systems, such as earthquakes, turbulence around a wing, electrical circuits, and so many more.

The phenomena we study are found in different **states**, characterized by a set of measurements and which evolve with the passage of time.

In this class, we will study mathematical models applied to **dynamical systems**, which are systems that change over time.

Dynamical systems are used to model many physical systems, such as earthquakes, turbulence around a wing, electrical circuits, and so many more.

The phenomena we study are found in different **states**, characterized by a set of measurements and which evolve with the passage of time.

Example 1

A cup of coffee sitting on a desk seems like a simple physical system. To understand completely the coffee's interactions with the air, the cup, the table, or your digestive, circulatory, and nervous system would involve all fields of science.

In this class, we will study mathematical models applied to **dynamical systems**, which are systems that change over time.

Dynamical systems are used to model many physical systems, such as earthquakes, turbulence around a wing, electrical circuits, and so many more.

The phenomena we study are found in different **states**, characterized by a set of measurements and which evolve with the passage of time.

Example 1

A cup of coffee sitting on a desk seems like a simple physical system. To understand completely the coffee's interactions with the air, the cup, the table, or your digestive, circulatory, and nervous system would involve all fields of science.

But, if all we care about is the temperature of the coffee, we can use a limited model called Newton's Law of Cooling, which incorporates the surrounding temperature to give an accurate description of the coffee's temperature.

Differential Equations

A **differential equation (DE)** is an equation that contains *derivatives* of one or more dependent variables with respect to time.

Differential Equations

A **differential equation (DE)** is an equation that contains *derivatives* of one or more dependent variables with respect to time.

- An **ordinary differential equation (ODE)** contains only ordinary derivatives.

Differential Equations

A **differential equation (DE)** is an equation that contains *derivatives* of one or more dependent variables with respect to time.

- An **ordinary differential equation (ODE)** contains only ordinary derivatives.
- A **partial differential equation (PDE)** contains partial derivatives.

Differential Equations

A **differential equation (DE)** is an equation that contains *derivatives* of one or more dependent variables with respect to time.

- An **ordinary differential equation (ODE)** contains only ordinary derivatives.
- A **partial differential equation (PDE)** contains partial derivatives.

The **order** of a differential equation refers to the highest-order derivatives that appears in the equation.

Differential Equations

A **differential equation (DE)** is an equation that contains *derivatives* of one or more dependent variables with respect to time.

- An **ordinary differential equation (ODE)** contains only ordinary derivatives.
- A **partial differential equation (PDE)** contains partial derivatives.

The **order** of a differential equation refers to the highest-order derivatives that appears in the equation.

Note

We will only be studying ODE's in this class.

Example 2

- $\frac{dy}{dt} = f(t, y)$ is a first-order ODE with independent variable t and dependent variable y .

Example 2

- $\frac{dy}{dt} = f(t, y)$ is a first-order ODE with independent variable t and dependent variable y .
- $\frac{d^2y}{dt^2} = f(t, y, y')$ is a second-order ODE with independent variable t and dependent variable y .

Example 2

- $\frac{dy}{dt} = f(t, y)$ is a first-order ODE with independent variable t and dependent variable y .
- $\frac{d^2y}{dt^2} = f(t, y, y')$ is a second-order ODE with independent variable t and dependent variable y .
- $2\frac{d^2y}{dt^2} + y\frac{dy}{dt} + ty^2 = 0$ is a second-order ODE with independent variable t and dependent variable y .

Example 2

- $\frac{dy}{dt} = f(t, y)$ is a first-order ODE with independent variable t and dependent variable y .
- $\frac{d^2y}{dt^2} = f(t, y, y')$ is a second-order ODE with independent variable t and dependent variable y .
- $2\frac{d^2y}{dt^2} + y\frac{dy}{dt} + ty^2 = 0$ is a second-order ODE with independent variable t and dependent variable y .
- $\frac{d^5y}{dt^5} - \frac{dy}{dt} = 4yt$ is a fifth-order ODE with independent variable t and dependent variable y .

Example 2

- $\frac{dy}{dt} = f(t, y)$ is a first-order ODE with independent variable t and dependent variable y .
- $\frac{d^2y}{dt^2} = f(t, y, y')$ is a second-order ODE with independent variable t and dependent variable y .
- $2\frac{d^2y}{dt^2} + y\frac{dy}{dt} + ty^2 = 0$ is a second-order ODE with independent variable t and dependent variable y .
- $\frac{d^5y}{dt^5} - \frac{dy}{dt} = 4yt$ is a fifth-order ODE with independent variable t and dependent variable y .
- $\frac{\partial^2 y}{\partial x^2} + \frac{\partial^2 z}{\partial t^2} = xyz$ is a second-order PDE with independent variables x and t and dependent variables y and z .

Constants of Proportionality

Let y be an unknown differentiable function of time. We can express each of the following statements as an equation, using k as a constant of proportionality.

Constants of Proportionality

Let y be an unknown differentiable function of time. We can express each of the following statements as an equation, using k as a constant of proportionality.

- The rate of change of y is **(directly) proportional** to y :

$$\frac{dy}{dt} = ky$$

Constants of Proportionality

Let y be an unknown differentiable function of time. We can express each of the following statements as an equation, using k as a constant of proportionality.

- The rate of change of y is **(directly) proportional** to y :

$$\frac{dy}{dt} = ky$$

- The rate of change of y is **proportional** to the product of y^2 and t :

$$\frac{dy}{dt} = ky^2t$$

Constants of Proportionality

Let y be an unknown differentiable function of time. We can express each of the following statements as an equation, using k as a constant of proportionality.

- The rate of change of y is **(directly) proportional** to y :

$$\frac{dy}{dt} = ky$$

- The rate of change of y is **proportional** to the product of y^2 and t :

$$\frac{dy}{dt} = ky^2t$$

- The rate of change of y is **inversely proportional** to y :

$$\frac{dy}{dt} = \frac{k}{y}$$

Constants of Proportionality

Let y be an unknown differentiable function of time. We can express each of the following statements as an equation, using k as a constant of proportionality.

- The rate of change of y is **(directly) proportional** to y :

$$\frac{dy}{dt} = ky$$

- The rate of change of y is **proportional** to the product of y^2 and t :

$$\frac{dy}{dt} = ky^2t$$

- The rate of change of y is **inversely proportional** to y :

$$\frac{dy}{dt} = \frac{k}{y}$$

- The rate of change of y is **directly proportional** to y^2 and **inversely proportional** to \sqrt{t} :

$$\frac{dy}{dt} = k \frac{y^2}{\sqrt{t}}$$

Example 3

Exponential Growth The population P is growing at a rate proportional to the population at any time t :

$$\frac{dP}{dt} = kP, \quad k > 0$$

Example 3

Exponential Growth The population P is growing at a rate proportional to the population at any time t :

$$\frac{dP}{dt} = kP, \quad k > 0$$

Example 4

Exponential Decay Let A be the amount of radioactive material in a sample at any time t . The amount A is decreasing at a rate proportional to the amount at any time t :

$$\frac{dA}{dt} = kA, \quad k < 0$$

Example 5

Newton's Law of Cooling or Heating The rate of change of temperature T of an object is proportional to the difference between the temperature M of the surroundings and the temperature of the object:

$$\frac{dT}{dt} = k(M - T), \quad k > 0$$

Example 5

Newton's Law of Cooling or Heating The rate of change of temperature T of an object is proportional to the difference between the temperature M of the surroundings and the temperature of the object:

$$\frac{dT}{dt} = k(M - T), \quad k > 0$$

Example 6

Logistic Growth The rate at which a disease is spread (i.e. the rate of increase of the number N of people infected) in a fixed population L is proportional to the product of the number of people infected and the number of people not yet infected:

$$\frac{dN}{dt} = kN(L - N), \quad k > 0$$

Example 7

Voltage Across an Inductor The voltage drop V is proportional to the rate of current I in the inductor:

$$V = L \frac{dI}{dt}$$

(The proportionality constant in this instance is written as L (instead of k) and is called the **inductance**.)

The Malthus Model for Population Growth

In 1798 an English clergyman Thomas Malthus argued that the world's population was growing geometrically, while the world's food supply was growing arithmetically. From this, he concluded that the end result would be mass starvation.

The Malthus Model for Population Growth

In 1798 an English clergyman Thomas Malthus argued that the world's population was growing geometrically, while the world's food supply was growing arithmetically. From this, he concluded that the end result would be mass starvation.

Using these assumptions, he constructed one of the first mathematical models for population growth. (Sparking class, social, and religious controversy along the way.)

The Malthus Model for Population Growth

In 1798 an English clergyman Thomas Malthus argued that the world's population was growing geometrically, while the world's food supply was growing arithmetically. From this, he concluded that the end result would be mass starvation.

Using these assumptions, he constructed one of the first mathematical models for population growth. (Sparking class, social, and religious controversy along the way.)

Malthus assumed that the rate of increase of the world's population, $y(t)$, was proportional to its size. We can state this as a DE:

$$\frac{dy}{dt} = ky$$

where the positive number k is called the **growth** or **rate** constant.

The Malthus Model for Population Growth

In 1798 an English clergyman Thomas Malthus argued that the world's population was growing geometrically, while the world's food supply was growing arithmetically. From this, he concluded that the end result would be mass starvation.

Using these assumptions, he constructed one of the first mathematical models for population growth. (Sparking class, social, and religious controversy along the way.)

Malthus assumed that the rate of increase of the world's population, $y(t)$, was proportional to its size. We can state this as a DE:

$$\frac{dy}{dt} = ky$$

where the positive number k is called the **growth** or **rate** constant.

In 1798, the population was about 0.9 million people. Malthus assumed the growth rate was a 3% annual increase. Giving the DE:

$$\frac{dy}{dt} = 0.03y, \quad y(0) = 0.9$$

Accuracy of the Malthus Model

Year	t	Malthus	Actual	Year	t	Malthus	Actual
1800	0	0.90	0.9	1910	110	24.42	1.8
1810	10	1.21	0.9	1920	120	32.98	1.9
1820	20	1.64	1.0	1930	130	44.52	2.1
1830	30	2.21	1.0	1940	140	60.10	2.3
1840	40	2.99	1.1	1950	150	81.13	2.7
1850	50	4.03	1.2	1960	160	109.53	3.0
1860	60	5.45	1.3	1970	170	147.87	3.5
1870	70	7.35	1.4	1980	180	199.62	4.2
1880	80	9.93	1.5	1990	190	269.49	5.1
1890	90	13.40	1.6	2000	200	363.81	6.0
1900	100	18.09	1.7				

Example 8

Hooke's Law The restoring force on a spring is proportional to the displacement x but opposite in direction:

$$F_{res} = -kx, \quad k > 0$$

If friction is negligible, we can assume Newton's First Law of Motion:

$$m \frac{d^2x}{dt^2} = -kx$$

Example 8

Hooke's Law The restoring force on a spring is proportional to the displacement x but opposite in direction:

$$F_{res} = -kx, \quad k > 0$$

If friction is negligible, we can assume Newton's First Law of Motion:

$$m \frac{d^2x}{dt^2} = -kx$$

Example 9

Hooke's Law as a System If we substitute $dx/dt = y$ into the previous example, we can convert it to an equivalent system of first-order equations:

$$\begin{aligned}\frac{dx}{dt} &= y \\ \frac{dy}{dt} &= -\frac{k}{m}x\end{aligned}$$