Homework 1: question 5

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The Birth-Death-Immigration model

$$\frac{dn}{dt} = (\lambda - \mu)n - v$$

- 1. Show that the mean of the of the corresponding stochastic model, ?n, equals the solution of this differential equation, with an appropriate initial condition.
- 2. Give an example to show that this is not true for more general birth and death processes with immigration, and illustrate the example numerically.

clean workspace and set parameters

clear;clc

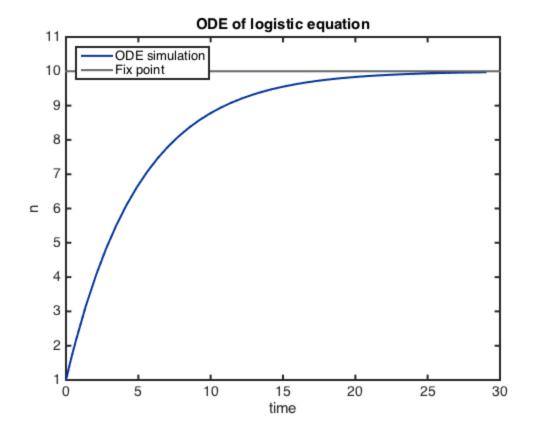
Parameters

```
global rB   rD   Im
    rB = 1; rD = 1.2; Im = 2;
% equilibrium:
    n_fp = Im/(rD - rB);
% simulation
    tlim = 30;
    n0 = 1;
    it = 100; % interation of simulation
```

ODE

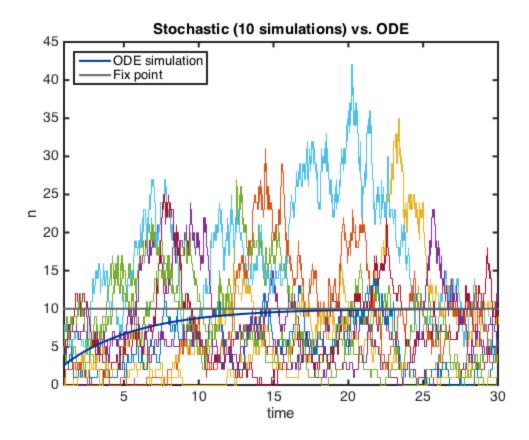
```
rng(123); % set seed
```

```
[t1, ns1] = ode45('BDIODE',[1 tlim], 1);
% Figure
   myplot(t1-1, ns1, 'L'); hold on % -1 so t starts at 0
   hline(n_fp);
      xlabel('time');
      ylabel('n');
   legend('ODE simulation','Fix point', 'Location','northwest')
      title('ODE of logistic equation')
```



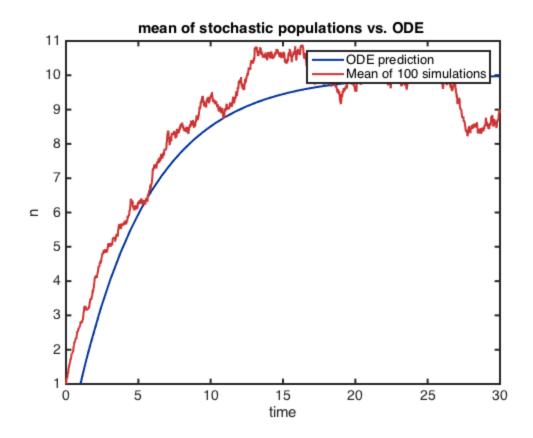
Gillespie Simulation

```
rng(123)
for i=1:10
    [t, x] = BDIGillespie(n0, tlim);
    stairs(t,x); hold on
end
% re-plot so they lay on top
    myplot(t1-1, ns1, 'L'); hold on % -1 so t starts at 0
    hline(n_fp);
    xlim([1 tlim]);
    xlabel('time');
    ylabel('n');
    title('Stochastic (10 simulations) vs. ODE')
```



ODE vs. stochastic mean

```
tsample = 0 : 0.01 : tlim;
   xsample = nan(it, length(tsample));
   rng(123)
   for i = 1 : it
            [t, x] = BDIGillespie(n0, tlim);
            xsample(i, :) = fixsample(t,x, tsample);
   end
% plot ODE vs. stochastic mean
   figure
           myplot(t1, ns1, 'L'); hold on
           myplot(tsample, mean(xsample), 'L', 2);
            legend('ODE prediction', ['Mean of ' num2str(it) '
simulations'])
           xlabel('time')
           ylabel('n')
            title('mean of stochastic populations vs. ODE ')
```



General case

an example is a logistic equation; can be viewed as a special case of Birth-Death-Imigration process with immigration = 0

$$\frac{dn}{dt} = rn(1 - \frac{n}{K})$$

, where r = b1 - d1, K = r / (d2 - b2).

I chose the parameters so the system has the same fix point as the first case

Parameters

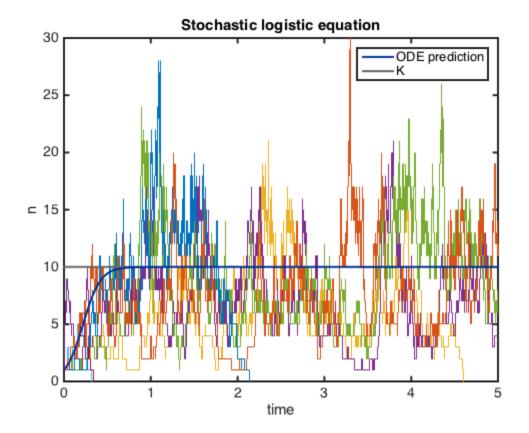
ODE

rng(1)

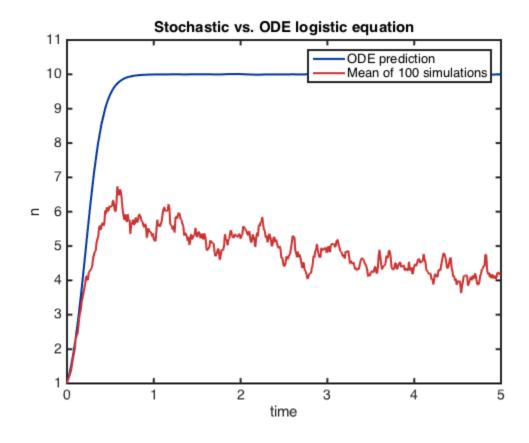
```
[t3, ns3] = ode45('logisticODE',[1 tlim+1], n0);
```

Gillespie simulation

```
figure
       myplot(t3-1, ns3, 'L'); hold on
       hline(K);
% do simulation
for i=1:7
    [t, x] = logisticGillespie(n0, tlim);
    stairs(t, x); hold on % -1 s
end
% plot3_2_3
     hline(K);
      myplot(t3-1, ns3, 'L'); % plot again so this line is on top
      ylimits = ylim;
      axis([ 0 tlim ylimits])
       legend('ODE prediction', 'K')
       xlabel('time')
       ylabel('n')
       title('Stochastic logistic equation')
```



Mean of stochastic populations vs. ODE prediction



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