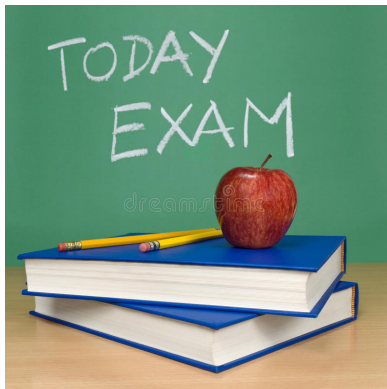


MATH 226: Differential Equations



Class 28: November 16, 2022



**Starting at 7 PM
One Sheet of Notes**

Schedule This Week

Today: Competition Model II
Predator – Prey Model II

Friday: Fragility of a Center
Periodic Solutions and Limit Cycles

Current Goal:
**Approximating Nonlinear Autonomous System
With Linear System
Near An Equilibrium Point**

$$x' = F(x, y)$$

$$y' = G(x, y)$$

$$F(x, y) \approx F(x^*, y^*) + F_x(x^*, y^*)(x - x^*) + F_y(x^*, y^*)(y - y^*)$$

$$G(x, y) \approx G(x^*, y^*) + G_x(x^*, y^*)(x - x^*) + G_y(x^*, y^*)(y - y^*)$$

But at Equilibrium Points, $F(x^*, y^*) = 0$, $G(x^*, y^*) = 0$ so

$$F(x, y) \approx F_x(x^*, y^*)(x - x^*) + F_y(x^*, y^*)(y - y^*)$$

$$G(x, y) \approx G_x(x^*, y^*)(x - x^*) + G_y(x^*, y^*)(y - y^*)$$

$$F(x, y) \approx F_x(x^*, y^*)(x - x^*) + F_y(x^*, y^*)(y - y^*)$$
$$G(x, y) \approx G_x(x^*, y^*)(x - x^*) + G_y(x^*, y^*)(y - y^*)$$

which we can write as

$$\begin{bmatrix} F_x(x^*, y^*) & F_y(x^*, y^*) \\ G_x(x^*, y^*) & G_y(x^*, y^*) \end{bmatrix} \begin{bmatrix} x - x^* \\ y - y^* \end{bmatrix}$$

or

$$J(x^*, y^*) \begin{bmatrix} x - x^* \\ y - y^* \end{bmatrix} = J(x^*, y^*) \begin{bmatrix} h \\ k \end{bmatrix}$$

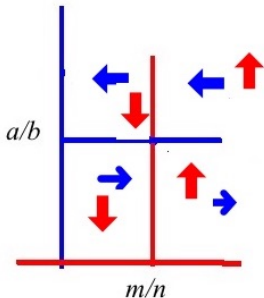
J is called the **Jacobi Matrix** or **Jacobian**

Lotka–Volterra Classic Predator – Prey Model

$$x' = ax - bxy = x(a - by)$$

$$y' = -my + nxy = y(-m + nx)$$

$$a, b, m, n > 0$$

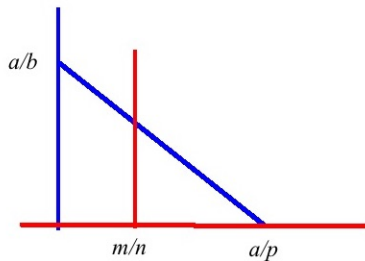


Predator - Prey Model with Logistic Prey Growth

$$x' = ax - px^2 - bxy$$

$$y' = -my + nxy$$

$$a, b, m, n, p > 0$$



$$\frac{a}{p} > \frac{m}{n} \text{ so } n - pm > 0$$

Predator - Prey Model with Logistic Prey Growth

$$x' = ax - px^2 - bxy$$

$$y' = -my + nxy$$

$$a, b, m, n, p > 0$$

$$F(x, y) = ax - px^2 - bxy \quad G(x, y) = -my + nx^2$$

$$F_x(x, y) = a - 2px - by \quad G_x(x, y) = ny$$

$$F_y(x, y) = -bx \quad G_y(x, y) = -m + nx$$

$$J(x, y) = \begin{bmatrix} F_x(x, y) & F_y(x, y) \\ G_x(x, y) & G_y(x, y) \end{bmatrix} = \begin{bmatrix} a - 2px - by & -bx \\ ny & nx - m \end{bmatrix}$$

$$J(x, y) = \begin{bmatrix} a - 2px - by & -bx \\ ny & nx - m \end{bmatrix}$$

At Critical Point $(x^*, y^*) = (\frac{m}{n}, \frac{a}{b} - \frac{pm}{an})$:

$$J(x^*, y^*) = \begin{bmatrix} a - 2px - by & -bx \\ ny & nx - m \end{bmatrix}$$

$$A = J(x^*, y^*) = \begin{bmatrix} -\frac{pm}{n} & -\frac{bm}{n} \\ \frac{na - pm}{b} & 0 \end{bmatrix} = \begin{bmatrix} - & - \\ + & 0 \end{bmatrix}$$

so $\text{Trace}(A) < 0$ and $\text{Det}(A) > 0$

$$\lambda = \frac{\text{Trace}(A) \pm \sqrt{(\text{Trace}(A))^2 - 4\text{Det}(A)}}{2}$$

Real Parts of Eigenvalues Are Negative

For Classic Lotka–Volterra Model, set $p = 0$

$$x' = ax - bxy$$

$$y' = -my + nxy$$

$$a, b, m, n, p > 0$$

$$F(x, y) = ax - bxy \quad G(x, y) = -my + nx^2$$

$$F_x(x, y) = a - by \quad G_x(x, y) = ny$$

$$F_y(x, y) = -bx \quad G_y(x, y) = -m + nx$$

$$J(x, y) = \begin{bmatrix} F_x(x, y) & F_y(x, y) \\ G_x(x, y) & G_y(x, y) \end{bmatrix} = \begin{bmatrix} a - by & -bx \\ ny & nx - m \end{bmatrix}$$

$$J(x, y) = \begin{bmatrix} a - by & -bx \\ ny & nx - m \end{bmatrix}$$

At Critical Point $(x^*, y^*) = (\frac{m}{n}, \frac{a}{b})$:

$$J(x^*, y^*) = \begin{bmatrix} a - by & -bx \\ ny & nx - m \end{bmatrix}$$

$$A = J(x^*, y^*) = \begin{bmatrix} 0 & -\frac{bm}{n} \\ \frac{na}{b} & 0 \end{bmatrix} = \begin{bmatrix} 0 & - \\ + & 0 \end{bmatrix}$$

so $\text{Trace}(A) = 0$ and $\text{Det}(A) > 0$

$$\lambda = \frac{\text{Trace}(A) \pm \sqrt{(\text{Trace}(A))^2 - 4\text{Det}(A)}}{2} = \pm \frac{\sqrt{-4\text{Det}(A)}}{2}$$

so $\lambda = \pm i\sqrt{\text{det}(A)}$. Eigenvalues are Pure Imaginary.

Jacobian Analysis of Classic Lotka – Volterra

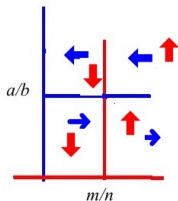
$$\begin{aligned} F(x, y) &= ax - bxy & F_x &= a - by & F_y &= -bx \\ G(x, y) &= -my + nxy & G_x &= ny & G_y &= -m + nx \end{aligned}$$

$$J(x, y) = \begin{pmatrix} a - by & -bx \\ ny & -m + nx \end{pmatrix}$$

$$J(0, 0) = \begin{pmatrix} a & 0 \\ 0 & -m \end{pmatrix}$$

Eigenvalue $\lambda = a$ with eigenvector $\mathbf{v} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$

Eigenvalue $\lambda = -m$ with eigenvector $\mathbf{w} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$



Jacobian Analysis of Classic Lotka – Volterra

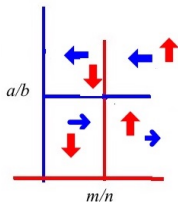
$$J(x, y) = \begin{pmatrix} a - by & -bx \\ ny & -m + nx \end{pmatrix}$$

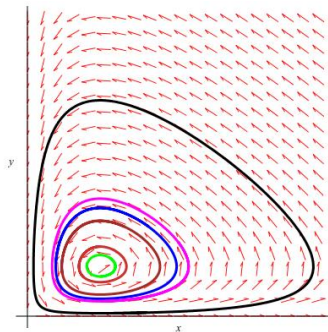
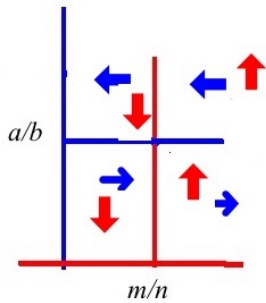
$$J\left(\frac{m}{n}, \frac{a}{b}\right) = \begin{pmatrix} 0 & -\frac{bm}{n} \\ \frac{na}{b} & 0 \end{pmatrix}$$

Characteristic Equation: $\lambda^2 + am = 0$ so $\lambda = \pm i\sqrt{am}$

Solutions of Linear System will involve $\sin \sqrt{amt}$, $\cos \sqrt{amt}$.

Linear System has center.





More on Classic Lotka–Volterra

Linear System Near $(\frac{m}{n}, \frac{a}{b})$

$$u' = -\frac{bm}{n}v$$

$$v' = \frac{an}{b}u$$

$$\frac{v'}{u'} = \frac{an}{b}u \times \frac{n}{-bm}v = -\frac{an^2}{b^2m} \frac{u}{v}$$

Separate Variables: $b^2 m v v' = -an^2 u u u'$

$$b^2 m v^2 = -an^2 u^2 + C$$

$$an^2 u^2 + b^2 m v^2 = C$$

Orbit is an ellipse.

Solutions are linear combinations of $\sin \sqrt{amt}$ and $\cos \sqrt{amt}$.

These are periodic with average values $\frac{m}{n}$ (prey), $\frac{a}{b}$ (predator)

A Surprising Result

$x' = ax - bxy, y' = mxy - ny$ has Average Values $x^* = \frac{m}{n}, y^* = \frac{a}{b}$

Suppose predators are birds and prey are mosquitos.

We spray insecticide to decrease further the number of mosquitos.

We now have

$x' = ax - bxy - cx, y' = mxy - ny - d$ with $c > 0, d > 0$

$x' = x(a - c - by), y' = y(mx - (n + d)).$

New Equilibrium is $x^* = \frac{n + d}{m}, y^* = \frac{a - c}{b}$

**WE INCREASE THE AVERAGE NUMBER OF
MOSQUITOS WHILE DECREASING THE AVERAGE
NUMBER OF BIRDS!**

Exact Orbits For Classic Lotka-Volterra

$$\frac{dy}{dx} = \frac{dy}{dt} / \frac{dx}{dt} = \frac{y(mx - n)}{x(a - by)} = \frac{y}{a - by} \frac{mx - n}{x}$$

$$\frac{dy}{dx} = \left(\frac{y}{a - by} \right) \left(\frac{mx - n}{x} \right)$$

Separate Variables and Integrate

$$\int \left(\frac{a - by}{y} \right) dy = \int \left(\frac{mx - n}{x} \right) dx$$

$$\int \left(\frac{a - by}{y} \right) dy = \int \left(\frac{mx - n}{x} \right) dx$$

$$\int \frac{a}{y} - b dy = \int m - \frac{n}{x} dx$$

$$a \ln y - by = mx - n \ln x + C$$

$$\ln y^a - by = mx - \ln x^n + C$$

Exponentiate each side:

$$e^{\ln y^a - by} = e^{mx - \ln x^n + C}$$

$$e^{\ln y^a} e^{-by} = e^{mx} e^{-\ln x^n} e^C$$

$$y^a e^{-by} = e^{mx} x^{-n} K$$

$$(y^a e^{-by}) (x^n e^{-mx}) = K$$

Let $u = y^a e^{-by}$ and $v = x^n e^{-mx}$

Then $uv = K$

We can graph

- ▶ $uv = K$ in a (u, v) -plane
- ▶ $v = x^n e^{-mx}$ in a (x, v) -plane
- ▶ $u = y^a e^{-by}$ in a (y, u) -plane

$$f(x) = x^n e^{-mx}$$

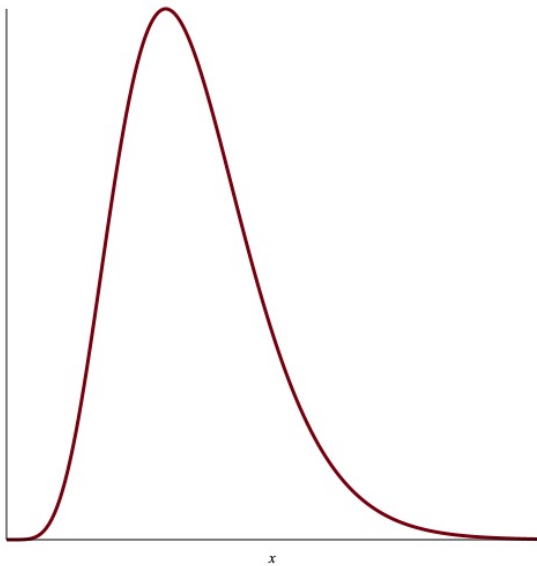
$$f'(x) = x^{n-1} e^{-mx} (n - mx)$$

$$f''(x) = x^{n-2} e^{-mx} (m^2 x^2 - 2mnx + n^2 - n)$$

- ▶ $f(x) \geq 0$, all x with $f(x) = 0$ if and only if $x = 0$.
- ▶ $f'(x) > 0$ if $x < n/m$ and $f'(x) < 0$ for $x > n/m$
Hence there is a maximum at $x = \frac{n}{m}$.
- ▶ $f''(x) < 0$ for $\frac{n-\sqrt{n}}{m} < x < \frac{n+\sqrt{n}}{m}$
and positive outside this interval.
Points of Inflection at $\frac{n \pm \sqrt{n}}{m}$.

Graph of $x^n e^{-mx} = \frac{x^n}{e^{mx}}, x \geq 0$ is

- ▶ Increasing and concave up on $[0, \frac{n-\sqrt{n}}{m}]$
- ▶ Increasing and concave down on $[\frac{n-\sqrt{n}}{m}, \frac{n}{m}]$.
- ▶ Decreasing and concave down on $[\frac{n}{m}, \frac{n+\sqrt{n}}{m}]$,
- ▶ Decreasing and concave up on $[\frac{n+\sqrt{n}}{m}, \infty)$.
- ▶ $\lim_{x \rightarrow \infty} f(x) = 0$ (Repeated Use of l'Hôpital's Rule).



Examples of Predator – Prey With Logistic Prey

$$a = 1, p = 1/2, b = 1/2, m = 1/4, n = 1/2$$
$$(x^*, y^*) = \left(\frac{1}{2}, \frac{3}{2}\right)$$

$$J\left(\frac{1}{2}, \frac{3}{2}\right) = \begin{pmatrix} -\frac{1}{4} & -\frac{1}{4} \\ \frac{3}{4} & 0 \end{pmatrix}$$

Characteristic Polynomial: $\lambda^2 + \frac{1}{4}\lambda + \frac{3}{16}$

Eigenvalues: $\lambda = \frac{-1 \pm i\sqrt{11}}{8}$

Examples of Predator – Prey With Logistic Prey

$$a = 16, p = 5/2, b = 7/8, m = 10, n = 2$$
$$(x^*, y^*) = (5, 4)$$

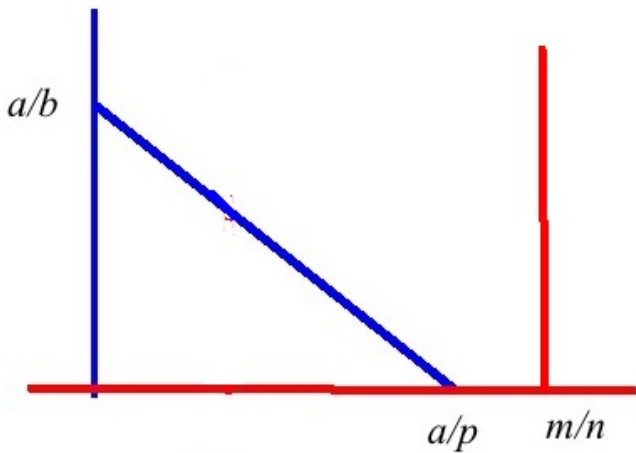
$$J(5, 4) = \begin{pmatrix} -\frac{25}{2} & -\frac{35}{8} \\ 8 & 0 \end{pmatrix}$$

Characteristic Polynomial: $\lambda^2 + \frac{25}{2}\lambda + 35$

$$\text{Eigenvalues: } \lambda = \frac{-25 \pm \sqrt{65}}{4}$$

Both eigenvalues are negative.

The Remaining Case



$$\frac{a}{p} < \frac{m}{n}$$

Simple Competition Model

$$\begin{aligned}x' &= ax - bxy = x(a - by) = F(x, y) \\y' &= my - nxy = y(m - nx) = G(x, y) \\a, b, m, n &> 0\end{aligned}$$

Search For Equilibrium Points

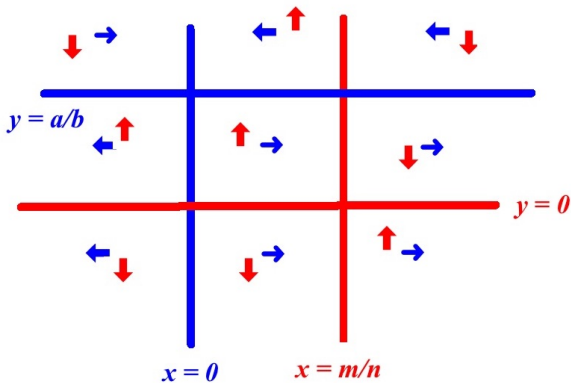
$$x' = 0 \text{ at } x = 0, y = \frac{a}{b}$$

$$y' = 0 \text{ at } y = 0, x = \frac{m}{n}$$

Critical Points: $(0,0)$ and $(\frac{m}{n}, \frac{a}{b})$: One Point Orbits
 x -axis is an orbit and y -axis is an orbit.

$x' > 0$	$y' > 0$
$x(a - by) > 0$	$y(m - nx) > 0$
Both Positive	Both Positive
$x > 0$ and $y < \frac{a}{b}$	$y > 0$ and $x < \frac{m}{n}$
OR	OR
Both Negative	Both Negative
$x < 0$ and $y > \frac{a}{b}$	$y > 0$ and $x > \frac{m}{n}$

$x' > 0$	$y' > 0$
$x(a - by) > 0$	$y(m - nx) > 0$
Both Positive	Both Positive
$x > 0$ and $y < \frac{a}{b}$	$y > 0$ and $x < \frac{m}{n}$
OR	OR
Both Negative	Both Negative
$x < 0$ and $y > \frac{a}{b}$	$y > 0$ and $x > \frac{m}{n}$



Simple Competition Model

$$x' = ax - bxy = x(a - by) = F(x, y)$$

$$y' = my - nxy = y(m - nx) = G(x, y)$$

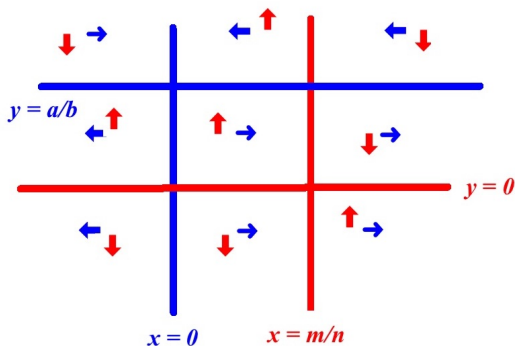
$$a, b, m, n > 0$$

$$F_x = a - by \quad G_x = -ny$$

$$F_y = -bx \quad G_y = m - nx$$

$$J(0,0) = \begin{bmatrix} a & 0 \\ 0 & m \end{bmatrix}$$

Both Eigenvalues are positive



$$F_x = a - by \quad G_x = -ny$$

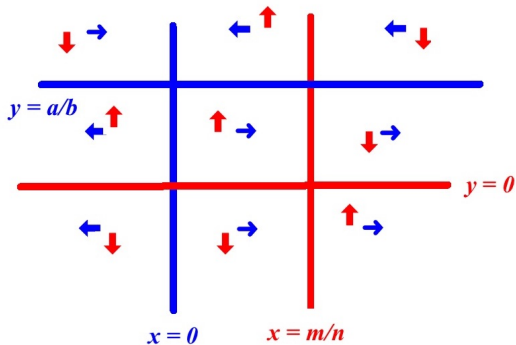
$$F_y = -bx \quad G_y = m - nx$$

$$J\left(\frac{m}{n}, \frac{a}{b}\right) = \begin{bmatrix} a - b\frac{a}{b} & -b\frac{m}{n} \\ -n\frac{a}{b} & m - n\frac{m}{n} \end{bmatrix} = \begin{bmatrix} 0 & -\frac{bm}{n} \\ -\frac{na}{b} & 0 \end{bmatrix}$$

Characteristic Polynomial $\lambda^2 - \frac{-an}{b} \frac{bm}{n} = \lambda^2 - am$

Eigenvalues $\pm\sqrt{am}$ so we have Saddle Point.

Eigenvectors: $\mathbf{v} = \begin{pmatrix} -bm \\ n\sqrt{am} \end{pmatrix}$, $\mathbf{w} = \begin{pmatrix} bm \\ n\sqrt{am} \end{pmatrix}$



A Specific Example: $a = .9, b = .6, m = .4, n = .3$

Critical Point $(\frac{.4}{.3}, \frac{.9}{.6}) = (\frac{4}{3}, \frac{3}{2})$

$$J() = \begin{bmatrix} 0 & -\frac{(.6)(.4)}{.3} \\ -\frac{.27}{.6} & 0 \end{bmatrix} = \begin{bmatrix} 0 & -\frac{4}{5} \\ -\frac{9}{20} & 0 \end{bmatrix}$$

Eigenvalue	Eigenvector	Solution
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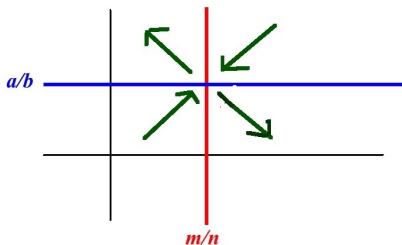
$\lambda = \sqrt{36/100} = \frac{3}{5}$	$\mathbf{v} = \begin{pmatrix} -4/3 \\ 1 \end{pmatrix}$	$e^{\frac{3}{5}t}\mathbf{v}$
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$\lambda = -\sqrt{(36/100)} = -\frac{3}{5}$	$\mathbf{w} = \begin{pmatrix} 4/3 \\ 1 \end{pmatrix}$	$e^{-\frac{3}{5}t}\mathbf{w}$
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General Solution of Linear System

$$C_1 e^{\frac{3}{5}t} \begin{pmatrix} -4/3 \\ 1 \end{pmatrix} + C_2 e^{-\frac{3}{5}t} \begin{pmatrix} 4/3 \\ 1 \end{pmatrix}$$

Behavior Near Equilibrium Point



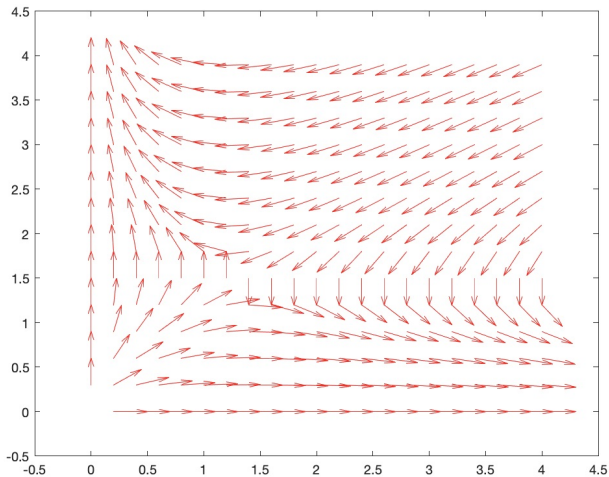
$$C_1 e^{\frac{3}{5}t} \begin{pmatrix} -4/3 \\ 1 \end{pmatrix} + C_2 e^{-\frac{3}{5}t} \begin{pmatrix} 4/3 \\ 1 \end{pmatrix}$$

Simple Model Of Competition $x' = ax - bxy$

$$y' = my - nxy$$

$$a, b, m, n > 0$$

Each Species Grows **Exponentially** in Absence of Other.



Simple Model $x' = ax - bxy$

$$y' = my - nxy$$

$$a, b, m, n > 0$$

Each Species Grows **Exponentially** in Absence of Other.

More Realistic Model

$$x' = ax - px^2 - bxy$$

$$y' = my - qy^2 - nxy$$

$$a, b, m, n > 0$$

Each Species Grows **Logistically** in Absence of Other.

The Fragility of Being a Center

Consider $\mathbf{X}' = A\mathbf{X}$ with $A = \begin{pmatrix} 36 & 80 \\ -50 & -36 \end{pmatrix}$

Characteristic Polynomial: $\lambda^2 + 2704$ so eigenvalues are $\lambda = \pm 52i$

Suppose we replace 36 with $36 + \epsilon$ where ϵ is a small number.

$$A = \begin{pmatrix} 36 + \epsilon & 80 \\ -50 & -36 \end{pmatrix}$$

Characteristic Polynomial: $\lambda^2 - \epsilon\lambda + 2704 - 36\epsilon$ so eigenvalues are

$$\lambda = \frac{\epsilon \pm \sqrt{\epsilon^2 + 144\epsilon - 10816}}{2}$$

ϵ small **positive** means real part $\frac{\epsilon}{2} > 0$: Spiral Source

ϵ small **negative** means real part $\frac{\epsilon}{2} < 0$: Spiral Sink

Poincaré – Bendixson Theorem



Henri Poincaré
1854 – 1912



Ivar Bendixson
1861 – 1935