

# MATH 3290 Mathematical Modeling

Chapter 1: Modeling Change

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### Course webpage

https://www.math.cuhk.edu.hk/course/2324/math3290



## Modeling change

A powerful paradigm for modeling change is:

 $future\_value = present\_value + change.$ 

To predict the future\_value, one needs to know the present\_value and the change.

Note, **change** is something that we need to determine.

Thus, we need to develop mathematical models that give predictions to change.

## Modeling change

We need a mathematical model for change. Note that

 ${\tt change} = {\tt future\_value} - {\tt present\_value}.$ 

- If the behavior is taking place over discrete time periods, we will
  use a model based on difference equation, which will be studied
  in this chapter.
- If the behavior is taking place continuously with respect to time, we will use a model based on differential equation, which will be studied later in this course.

## Modeling with difference equations

#### Some notations:

Let  $a_0$ ,  $a_1$ ,  $a_2$ , ... be a sequence. They represent the values of certain variable at discrete times 0, 1, 2, ...

The changes are defined by

$$\Delta a_0 = a_1 - a_0, 
\Delta a_1 = a_2 - a_1, 
\vdots$$

In general, the change at time n is  $\Delta a_n = a_{n+1} - a_n$ .

### Example: a saving account

Consider a saving account with an initial deposit of \$1000. Assume that the interest rate is 1% per month.

Let n be the number of months and  $a_n$  be the amount at the end of the n-th month.

The change at the *n*-th month is

$$\Delta a_n = 0.01a_n$$
.

Thus, we obtain the following difference equation:

$$a_{n+1} - a_n = 0.01a_n$$

or

$$a_{n+1} = 1.01a_n$$
.

Since the initial deposit is \$1000, we set  $a_0 = 1000$ .

We obtain the following discrete dynamical system model

$$a_{n+1} = 1.01a_n$$
  $n = 0, 1, 2, ...,$   
 $a_0 = 1000.$ 

#### Remarks:

- In this example, the change  $\Delta a_n$  is a function of  $a_n$ . In general, the change  $\Delta a_n$  can be a function of more terms in the sequence, that is,  $\Delta a_n = f(a_n, a_{n-1}, \dots)$ .
- The change  $\Delta a_n$  can also be a function of some other external quantities.

### Example: home mortgage

Consider a home loan of \$80,000. The monthly interest rate is 1% and the monthly payment is \$880.87.

You want to know how much you owe at the end of 72 months.

We construct a model for this problem. Let  $b_n$  be the amount owe at the end of the n-th month. Note

$$\label{eq:change_in_amount_owe} \textbf{=} \textbf{interest\_incurred} \\ - \textbf{monthly\_payment}.$$

So,

$$\Delta b_n = 0.01b_n - 880.87.$$

That is

$$b_{n+1} - b_n = 0.01b_n - 880.87.$$

Thus we obtain the model

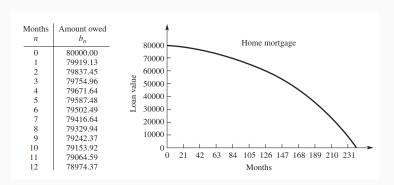
$$b_{n+1} = 1.01b_n - 880.87$$
  $n = 0, 1, 2, ...,$   
 $b_0 = 80,000.$ 

One can find the numerical solution in the following way.

$$b_1 = 1.01b_0 - 880.87 = 1.01 * 80,000 - 880.87 = 79,919.13,$$
  
 $b_2 = 1.01b_1 - 880.87 = 1.01 * 79,919.13 - 880.87 = 79,837.45,$   
 $\vdots$ 

Continuing, we get  $b_{72} = 71532.11$ .

The numerical solution of the model.



One can find the number of months needed to pay off the loan.

## Approximating change

In most cases, the change will **not** be as precise a procedure as in the examples of saving account and home mortgage.

Typically, we need to obtain some data, plot the change and observe a pattern. And then approximate the change in mathematical terms.

That is, we usually first do something like

Mathematically, a pattern can be represented by a function

```
{\tt change} = {\tt Function}({\tt a\_certain\_variable}).
```

Time	Observed
in	yeast
hours	biomass
n	$p_n$
0	9.6
1	18.3
2	29.0
3	47.2
4	71.1
5	119.1
6	174.6
7	257.3

- Experiments contain measurements of yeast biomass at different time points.
- Predict future biomass or explain the way biomass changes.

To find a model, we look at the change.

We plot the change against  $p_n$ .

Time in hours	Observed yeast biomass $p_n$	Change in biomass $p_{n+1} - p_n$	Change in binomass $\frac{\Delta p_n}{100}$	Change in biomass vs. biomass
0	9.6	8.7	n bịc	•
2	18.3 29.0	10.7 18.2	ිනු 50 <del>-</del>	•
3	47.2	23.9	han	•
4	71.1	48.0	ت م	
5	119.1	55.5	0 —	50 100 150 200 p <sub>n</sub>
6	174.6	82.7		Biomass
7	257.3			

From the graph, it is reasonable to assume that the change  $\Delta p_n$  is proportional to  $p_n$ . That is

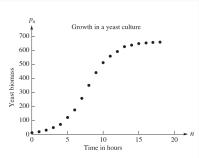
$$\Delta p_n = k p_n \qquad k > 0.$$

We obtain the model for yeast biomass (or population).

$$p_{n+1} = (1+k)p_n$$

This model predicts that yeast population will increase forever.

It shows that the actual population does not increase forever. We need to refine our model.



#### Remark

Model refinement is an important step.

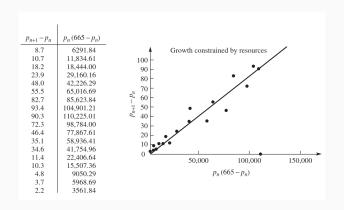
Time in hours	Yeast biomass	Change/ hour		
n		1	$p_n$	
n 0 1 2 3 4 5 6 7 7 8 9 10 11 12 13	9.6 18.3 29.0 47.2 71.1 119.1 174.6 257.3 350.7 441.0 513.3 559.7 594.8 629.4	8.7 10.7 18.2 23.9 48.0 55.5 82.7 93.4 90.3 72.3 46.4 35.1 34.6 11.4	P <sub>n</sub> 700 - 600 - 500 - 500 - 100 - 100 -	Growth in a yeast culture
14	640.8	10.3	0	5 10 15 20
15 16	651.1 655.9	4.8 3.7		Time in hours
17	659.6	2.2		
18	661.8			

- The change increases with  $p_n$  for small  $p_n$ ;
- The change decreases with  $p_n$  for large  $p_n$ ;
- The yeast population approaches a limiting value, say 665.

Therefore, it is reasonable to propose the model

$$\Delta p_n = k (665 - p_n) p_n$$

That is,  $\Delta p_n$  is a linear function of  $(665 - p_n)p_n$ . Is it good?



They indeed have a linear relation (approximately).

How to find k? (see Chap. 3)

Suppose that k = 0.00082. Then our model is

$$\Delta p_n = 0.00082(665 - p_n)p_n$$

with  $p_0 = 9.6$ .

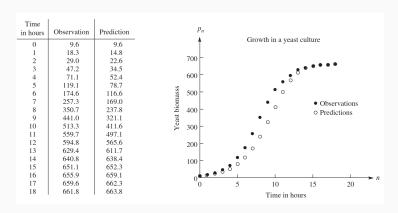
This dynamical system is called **nonlinear** because the right-hand side is a **nonlinear function**.

One can then use this model to predict the population.

$$p_1 = p_0 + 0.00082(665 - p_0)p_0$$
  
= 9.6 + 0.00082(665 - 9.6)9.6  
= 14.76.

Other  $p_n$  can be found recursively.

Below is a comparison of observations and predictions.



Hence, our model gives a satisfactory explanation of the yeast population.

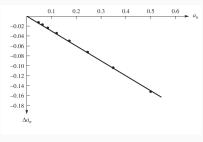
### Example: decay of drug

Suppose your body has an initial dosage of 0.5 mg. The following is the amount of the drug measured at different time points.

 $a_n$  is the amount of drug at the end of n-th day.

n	0	1	2	3	4	5	6	7	8
$a_n$ $\Delta a_n$					0.113 $-0.035$		0.054 $-0.017$	0.037 $-0.011$	0.026

To find a model, we first look at the plot of  $\Delta a_n$  against  $a_n$ .



- It is reasonable to say that  $\Delta a_n = ka_n$ .
- We get k = -0.31 (see Chap. 3).

The model is

$$\Delta a_n = -0.31a_n$$
 or  $a_{n+1} = 0.69a_n$ 

with  $a_0 = 0.5$ .

One can use the model to predict future drug amount.

## Linear dynamical systems

We study the following

$$a_{n+1} = f(a_n) = ra_n + b$$

A number a is called an equilibrium value (EV) of a dynamical system if  $a_0 = a$ , then  $a_n = a$  for all n > 1 (starts at a, solutions remain at a).

That is,  $a_n = a$  for all n, is a constant solution.

Consequently,  $a_{n+1} = f(a_n)$  implies that

$$a = f(a)$$
.

Thus, one can find a by solving the above equation.

We start with some examples.

## Example: drug prescription

Assume that the drug is required to remain at a certain level. So, you need a certain daily dosage.

Assume that a daily dosage of 0.1 mg is used and it is known that half of the drug remains at the end of each day.

We obtain the model

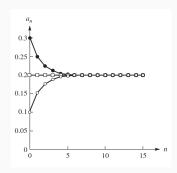
$$a_{n+1} = 0.5a_n + 0.1.$$

We consider three starting values  $a_0$ 

$$A: a_0 = 0.1,$$

$$B: a_0 = 0.2,$$

$$C: a_0 = 0.3.$$



- 0.2 is an equilibrium value (EV).
- If the initial dosage is above or below 0.2, the drug level will approach to 0.2.
- This is an evidence of stable equilibrium values (EVs).

The fact that 0.2 is a stable equilibrium value (EV) implies that the drug concentration will remain at 0.2 in the long run.

#### Example: annuity

A fixed amount is deposited initially and you are allowed to withdraw a fixed amount each month. An interesting issue is to determine how much you should deposit.

Assume that the interest rate is 1% per month and the monthly withdrawn is \$1000.

We obtain the model

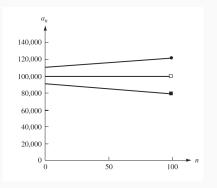
$$a_{n+1} = 1.01a_n - 1000$$

We consider three initial deposits  $a_0$ 

A: 
$$a_0 = 90,000,$$

$$B: a_0 = 100,000,$$

$$C: a_0 = 110,000.$$



- The value 100,000 is an equilibrium value (EV).
- If the initial deposit is above or below \$100,000, the amount will be moving away from 100,000.
- This is an evidence of unstable equilibrium values (EVs).

The fact that 100,000 is an unstable equilibrium value (EV) implies that your account will not be depleted if your initial deposit is more than \$100,000.

# Classifying equilibrium values (EVs)

We have

$$a_{n+1}=ra_n+b.$$

If a is an equilibrium value (EV), then  $a_{n+1} = a_n = a$ . Then

$$a = ra + b$$
.

Thus, if  $r \neq 1$ , then

$$a=\frac{b}{1-r}.$$

#### Note:

- from the drug example, we have r = 0.5 and b = 0.1, then a = 0.2;
- from the annuity example, we have r = 1.01 and b = -1000, then a = 100,000.

Moreover, from the previous two examples, we conjecture that

- if |r| < 1, then a is a stable equilibrium value (EV);
- if |r| > 1, then a is an unstable equilibrium value (EV).

To see this, we note that the solution  $a_n$  can be expressed as

$$a_n = r^n c + \frac{b}{1-r},$$

where c is determined by  $a_0$ .

Hence, if |r| < 1,  $a_n \to \frac{b}{1-r}$ . If |r| > 1,  $a_n$  moves away from  $\frac{b}{1-r}$ .

To verify that

$$a_n = r^n c + \frac{b}{1 - r}$$

is a solution, we first note that we should have

$$a_{n+1} = r^{n+1}c + \frac{b}{1-r}.$$

Then

$$ra_n + b = r\left(r^n c + \frac{b}{1-r}\right) + b$$

$$= r^{n+1}c + \frac{br}{1-r} + b$$

$$= r^{n+1}c + \frac{br}{1-r} + \frac{b(1-r)}{1-r}$$

$$= r^{n+1}c + \frac{b}{1-r} = a_{n+1}.$$

This is mathematical induction.

## Nonlinear dynamical systems

We study the following

$$a_{n+1} = f(a_n)$$
, f is a nonlinear function.

A number a is called an equilibrium value (EV) of a dynamical system

$$a = f(a)$$
.

To discuss stability, we use the Taylor expansion

$$f(y) = f(a) + (y - a)f'(a) + \mathcal{O}((y - a)^2).$$

Let  $y = a_n$ . We obtain

$$a_{n+1} - a = (a_n - a)f'(a) + \mathcal{O}((a_n - a)^2).$$

Recall

$$a_{n+1} - a = (a_n - a)f'(a) + \mathcal{O}((a_n - a)^2)$$

Assume that  $a_n$  is close to a.

$$a_{n+1} - a = (a_n - a)(f'(a) + R),$$

where R is a small variable with  $R = \mathcal{O}(|a_n - a|)$ . Via the triangle inequality, we will have

$$|a_n - a|(|f'(a)| - |R|) \le |a_{n+1} - a| \le |a_n - a|(|f'(a)| + |R|).$$

#### Two cases:

- If |f'(a)| < 1, then |f'(a)| + |R| < 1. We have  $a_n \to a$ , it is a stable equilibrium value (EV).
- If |f'(a)| > 1, then |f'(a)| |R| > 1. The sequence  $\{a_n\}$  diverges, it is an unstable equilibrium value (EV).

## System of difference equations

We consider modeling by a system of difference equations.

We are interested in the long-term behavior of the solutions.

If we start close to an equilibrium value, we want to know whether the solution will

- · remain close,
- approach to the equilibrium value (EV),
- · or not remain close.

Moreover, we want to know whether this long-term behavior is sensitive to initial conditions.

#### Example: a rental car company

The company has two offices, Orlando and Tampa.

The rental cars can be returned in either city.

You want to know if there are sufficient cars in each city to meet the demand. If not, how many cars must be transferred from one city to another.

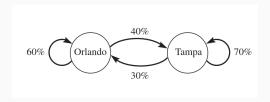


We will construct a model for this problem.

- $\cdot$   $O_n$  is the number of cars in Orlando at the end of day n,
- $T_n$  is the number of cars in Tampa at the end of day n.

Then the historical record suggests the model

$$O_{n+1} = 0.6 O_n + 0.3 T_n;$$
  
 $T_{n+1} = 0.4 O_n + 0.7 T_n.$ 



We will find the equilibrium values (EVs) of

$$O_{n+1} = 0.6 O_n + 0.3 T_n,$$
  
 $T_{n+1} = 0.4 O_n + 0.7 T_n.$ 

Let (O, T) be an equilibrium value (EV). Then

$$O = O_n = O_{n+1}, \qquad T = T_n = T_{n+1}.$$

Hence, (O, T) satisfies

$$O = 0.6 O + 0.3 T,$$
  
 $T = 0.4 O + 0.7 T.$ 

The system has infinitely many solutions, namely, any (O, T) with 4O = 3T is a solution.

Now, assume that the company has 7000 cars. So, O + T = 7000.

Together with 40 = 3T, we get

$$O = 3000, T = 4000,$$

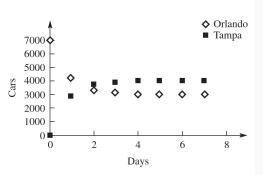
which is the equilibrium value.

Now, we try to see what happen for various initial conditions.

	Orlando	Tampa
Case 1	7000	0
Case 2	5000	2000
Case 3	2000	5000
Case 4	0	7000

$$O_0 = 7000, \quad T_0 = 0.$$

n	Orlando	Tampa
0	7000	0
1	4200	2800
2	3360	3640
3	3108	3892
4	3032.4	3967.6
5	3009.72	3990.28
6	3002.916	3997.084
7	3000.875	3999.125

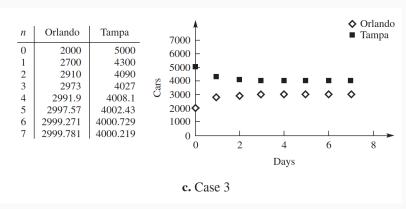


a. Case 1

$$O_0 = 5000, \quad T_0 = 2000.$$

n	Orlando	Tampa		7000								Orlando Tampa
0 1 2 3 4 5 6 7	5000 3600 3180 3054 3016.2 3004.86 3001.458 3000.437	2000 3400 3820 3946 3983.8 3995.14 3998.542 3999.563	Cars	6000 - 5000 \$ 4000 - 3000 - 2000 - 1000 - 0	Ŷ	2	• <b>&gt;</b>	◆  4  Days	• <b>&gt;</b>	• • • • • • • • • • • • • • • • • • •	• <b>*</b>	8
				<b>b.</b> Ca	ase 2	2						

$$O_0 = 2000, \quad T_0 = 5000.$$



$$O_0 = 0, \quad T_0 = 7000.$$

n	Orlando	Tampa		7000								Orlando Tampa
0 1 2 3 4 5 6 7	0 2100 2730 2919 2975.7 2992.71 2997.813 2999.344	7000 4900 4270 4081 4024.3 4007.29 4002.187 4000.656	Cars	6000 - 5000 - 4000 - 3000 - 2000 - 1000 -	• <b>*</b>	• <b>&gt;</b> 2	• <b>*</b>	◆  4  Days	■	• • 6	• <b>*</b>	8
				<b>d.</b> Ca	ase 4	4						

From the above calculations, we see that

- the number of cars approach to the equilibrium value (EV) (this is the long-term behavior);
- the equilibrium value (EV) is stable;
- the long-term behavior is insensitive to the starting values.

Knowing that 3000 cars will end up in Orlando and 4000 cars will end up in Tampa, the company can then decide its strategy.

# Example: battle of Trafalgar

In 1805, French-Spanish naval force fought British naval force.

The French-Spanish had 33 ships and the British had 27 ships.

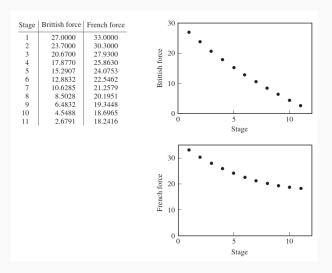
At each encounter, each side suffers from a loss equal to 10% of the number of ships of the opposing force.

- $B_n$  is the number of British ships at stage n,
- $F_n$  is the number of French-Spanish ships at stage n.

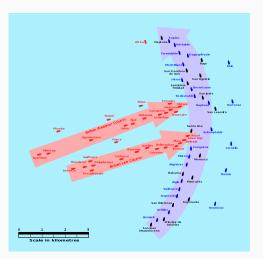
Then we have the model

$$B_{n+1} = B_n - 0.1 F_n,$$
  
 $F_{n+1} = F_n - 0.1 B_n.$ 

#### Clearly, British force will lose.



### Nelson's (British) Divide-and-Conquer strategy:



Divide British ships in 2 groups, and break the French-Spanish ships in 3 groups.

Then conquer one by one.

More precisely, French-Spanish ships are divided as follows.

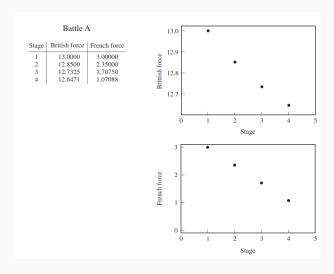


- 13 ships from British force are engaged in Battle A;
- remaining ships (from Battle A) + 14 ships (14 = 27 13) are engaged in Battle B;
- · all remaining ships are engaged in Battle C.

For display purpose, we assume each side loses 5% of the number of ships of the opposing force.

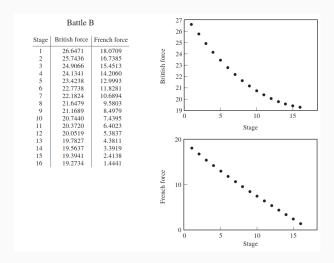
$$(B_{n+1} = B_n - 0.05F_n, F_{n+1} = F_n - 0.05B_n)$$

### British has 13 ships, French-Spanish has 3 ships.

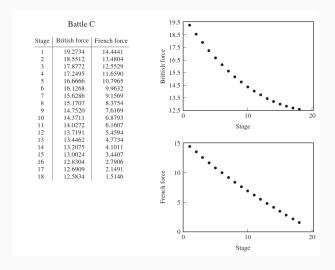


45

British has 12.6471 + 14 ships, French-Spanish has 1.07088 + 17 ships.



British has 19.2734 ships, French-Spanish has 1.4441 + 13 ships.



British force won the battle (smartly divide your objective).

### Example: competitive hunter model

Spotted owls and hawks compete for survival in a habitat.



Spotted owls



Hawks

## Example: competitive hunter model

Spotted owls and hawks compete for survival in a habitat.

Assume that, in the absence of the other species, each individual species exhibits unconstrained growth in which the change is proportional to the population.

- $O_n$  is the number of spotted owls at the end of day n,
- $H_n$  is the number of hawks at the end of day n.

Then we have the model

$$\Delta O_n = k_1 O_n, \qquad \Delta H_n = k_2 H_n,$$

where  $k_1$  and  $k_2$  are positive constants.

The effect of the other species is to diminish the growth rate.

Note that there are many ways to model the mutual interaction of the two species. We assume that the decrease in the population is proportional to the product of the number of the two species.

Thus, we have the model

$$\Delta O_n = k_1 O_n - k_3 O_n H_n,$$
  

$$\Delta H_n = k_2 H_n - k_4 O_n H_n.$$

That is

$$O_{n+1} = (1 + k_1)O_n - k_3O_nH_n,$$
  
 $H_{n+1} = (1 + k_2)H_n - k_4O_nH_n,$ 

where  $k_1, \ldots, k_4$  are positive.

Now, we consider specific values of  $k_1, \ldots, k_4$ . We have

$$O_{n+1} = 1.2O_n - 0.001O_nH_n,$$
  
 $H_{n+1} = 1.3H_n - 0.002O_nH_n.$ 

To find the equilibrium values (EVs) (O, H), we set  $O = O_n = O_{n+1}$  and  $H = H_n = H_{n+1}$ ,

$$O = 1.20 - 0.0010H,$$
  
 $H = 1.3H - 0.0020H.$ 

Then

$$0 = 0.20 - 0.0010H = O(0.2 - 0.001H),$$
  
$$0 = 0.3H - 0.0020H = H(0.3 - 0.0020).$$

$$0 = 0.20 - 0.0010H = O(0.2 - 0.001H).$$

$$0 = 0.3H - 0.002OH = H(0.3 - 0.002O).$$

From the first equation, we have

$$O = 0$$
 or  $H = 200$ .

If O = 0, using the second equation, we have H = 0.

If H = 200, using the second equation, we have O = 150.

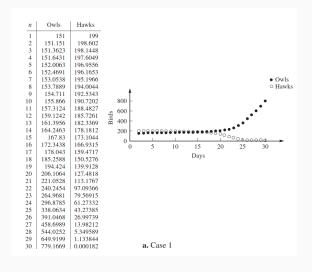
Hence, the two equilibrium values (EVs) are (O, H) = (0, 0) and (O, H) = (150, 200).

Now we consider the long-term behavior, consider the 3 cases.

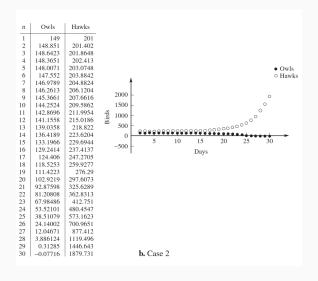
	Owls	Hawks			
Case 1	151	199			
Case 2	149	201			
Case 3	10	10			

For Case 1 and Case 2, the initial values are close to the equilibrium value (EV) (150, 200).

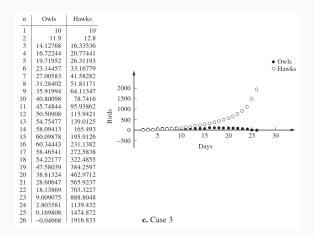
For Case 3, the initial value is close to the equilibrium value (EV) (0,0).



Moving away from equilibrium value, hawks will die out.



Moving away from equilibrium value, owls will die out.



Moving away from equilibrium value, owls will die out.

### Conclusions

- If, initially, there are 151 owls and 199 hawks, then the hawks will die out.
- If, initially, there are 149 owls and 201 hawks, then the owls will die out.
- If, initially, there are 10 owls and 10 hawks, then the owls will die out.
- The equilibrium values (EVs) are unstable. If the starting values are close to an equilibrium value (EV), then the solutions will move away from the equilibrium value (EV).
- Long-term behavior is sensitive to initial conditions.
- This model predicts that coexistence is impossible.

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