



MATH 3290 Mathematical Modeling

Chapter 12: Modeling with Systems of Differential Equations

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Introduction

We will discuss modeling with a **system** of differential equations.

Here, a system can model **interactions** among variables.

Note: Since analytical solutions cannot be found easily, we will discuss the **qualitative** behaviors of the solution by the **graphical method**. We will also introduce a **numerical approximation method**.

Graphical solutions

Consider the following system of differential equations

$$\frac{dx}{dt} = f(x, y), \quad \frac{dy}{dt} = g(x, y).$$

The solutions are $x(t)$ and $y(t)$.

We interpret the solution is the position $(x(t), y(t))$ of a **particle** at time t . The xy -plane is called the **phase plane**.

As t varies, $(x(t), y(t))$ defines a **path** (or **trajectory** or **orbit**) in the phase plane.

The particle moves in the phase plane in the direction of **increasing** t .

Recall

$$\frac{dx}{dt} = f(x, y), \quad \frac{dy}{dt} = g(x, y).$$

An **equilibrium point (EP)** (x_0, y_0) is a point for which $\frac{dx}{dt} = \frac{dy}{dt} = 0$.

That is,

$$f(x_0, y_0) = 0, \quad g(x_0, y_0) = 0.$$

Stability of equilibrium point (EP): we say (x_0, y_0) is

- **stable** if any path starts close to the point remains close for all future time;
- **asymptotically stable** if it is stable and the path approaches to the point as t tends to infinity;
- **unstable** if it is not stable.

An example: Consider

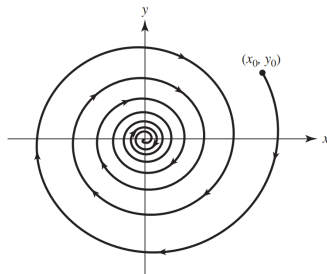
$$\frac{dx}{dt} = -x + y, \quad \frac{dy}{dt} = -x - y.$$

It is easy to check that a solution

$$x(t) = e^{-t} \sin t, \quad y(t) = e^{-t} \cos t.$$

The illustration shows that

- a path with the **initial position** (x_0, y_0) ;
- the particle moves in the direction of **increasing** t ;
- $(0, 0)$ is an **asymptotically stable** equilibrium point (EP).

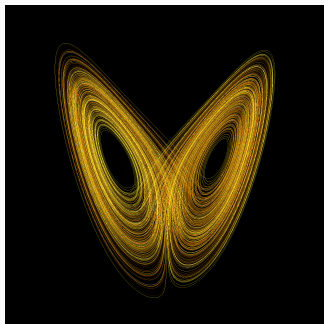


Lorenz system

The Lorenz system:

$$\begin{aligned}\frac{dx}{dt} &= \sigma(y - x) \\ \frac{dy}{dt} &= x(\rho - z) - y \\ \frac{dz}{dt} &= xy - \beta z.\end{aligned}$$

Note σ , ρ and β are **parameters**.



A trajectory of the Lorenz system.

- If $\rho < 1$, there exists one and only one **asymptotically stable** equilibrium point.
- If $\rho = 28$, $\sigma = 10$, and $\beta = 8/3$, the Lorenz system has **chaotic** solutions.

A competitive hunter model

Suppose there are two types of fish—trout and bass.



Trout



Bass

A competitive hunter model

Suppose there are two types of fish—trout and bass.

We build a model to describe the interaction of them. We assume that they **compete** for some limited resources, say food.

Let $x(t)$ and $y(t)$ be the populations of trout and bass, respectively.

Assumption 1: without the existence of bass, trout will grow without limit, so we propose the following model

$$\frac{dx}{dt} = ax, \quad a > 0.$$

It says that the rate of change of trout population is proportional to its population.

Assumption 2: when bass exists, they will **limit** the growth of trout because the two species will compete for food.

We model the decrease in the population by the product of x and y , so we propose the following model

$$\frac{dx}{dt} = ax - bxy, \quad b > 0.$$

Following the same **reasoning**, we propose the following model for the rate of change of bass population

$$\frac{dy}{dt} = my - nxy, \quad m, n > 0.$$

Graphical analysis

The model is

$$\frac{dx}{dt} = x(a - by), \quad \frac{dy}{dt} = (m - nx)y.$$

We will look at the phase plane.

Step 1: locate the equilibrium points (EPs),

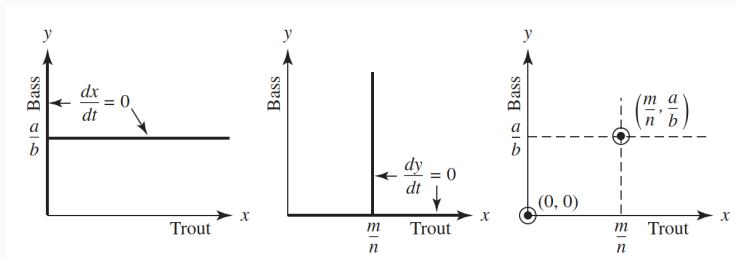
$$\frac{dx}{dt} = \frac{dy}{dt} = 0, \quad \Rightarrow \quad x(a - by) = 0, \quad (m - nx)y = 0.$$

Thus, there are 2 equilibrium points (EPs): $(0, 0)$ and $(m/n, a/b)$.

Step 2: draw the lines where $dx/dt = 0$ or $dy/dt = 0$.

Note: $dx/dt = 0$ when $x = 0$ or $y = a/b$, and $dy/dt = 0$ when $y = 0$ or $x = m/n$.

The above information are shown in the following figures.

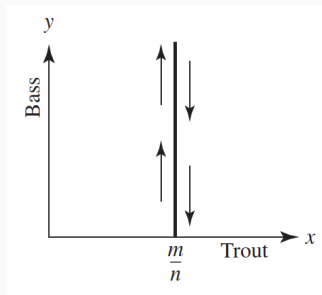


Recall:

$dx/dt = 0$ when $x = 0$ or $y = a/b$, and $dy/dt = 0$ when $y = 0$ or $x = m/n$. The lines divide the **phase plane** into **4 regions**.

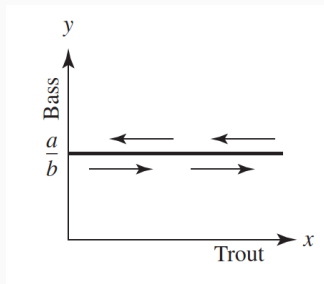
Step 3: determine **movement** of the particle in each region. First, look at the lines where $dx/dt = 0$ or $dy/dt = 0$ again.

- The line $x = m/n$ is shown.
- On the left, $x < m/n$, so $dy/dt = (m - nx)y > 0$, thus the particle always **moves up**.
- On the right, $x > m/n$, so $dy/dt = (m - nx)y < 0$, thus the particle always **moves down**.



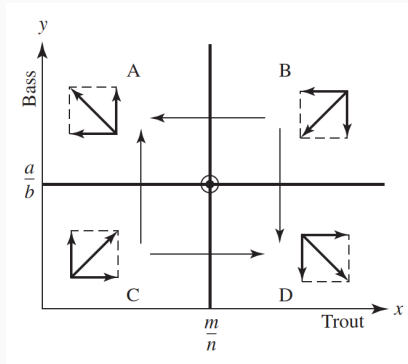
The line of $dy/dt = 0$

- The line $y = a/b$ is shown.
- In the lower region, $y < a/b$, so $dx/dt = x(a - by) > 0$, thus the particle always moves to the right.
- In the upper region, $y > a/b$, so $dx/dt = x(a - by) < 0$, thus the particle always moves to the left.



The line of $dx/dt = 0$

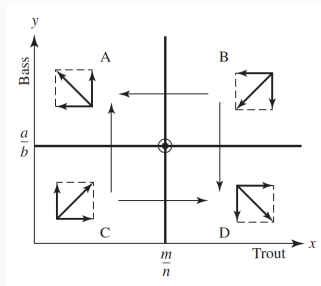
Combining the above analysis, we obtain the following figure.



Step 4: determine **stability** of equilibrium points (EPs).

Consider the point $(0, 0)$:

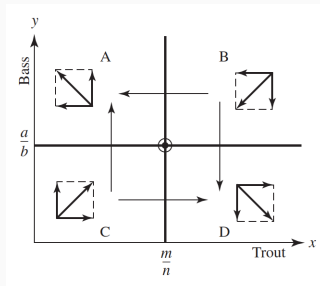
- if the particle starts near $(0, 0)$, which is in region C,
- clearly, the particle will **move away** from $(0, 0)$.
- $(0, 0)$ is **unstable**.



Stability of the other equilibrium point (EP).

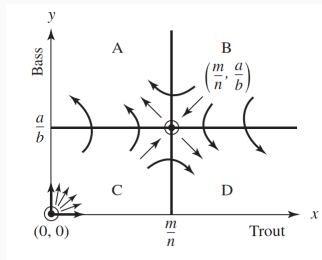
Consider the point $(m/n, a/b)$:

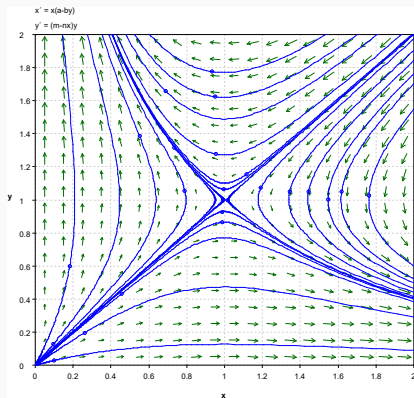
- if the particle starts near $(m/n, a/b)$, and in region D,
- clearly, the particle will **move away** from $(m/n, a/b)$.
- $(m/n, a/b)$ is **unstable**.



Step **5**: model interpretation.

- $(m/n, a/b)$ is unstable, thus **co-existence is impossible**.
- the **initial condition** is crucial to the outcome:
 - if starts in region A, **bass** dominates;
 - if starts in region D, **trout** dominates;
 - if starts in regions B or C, **either can happen**.

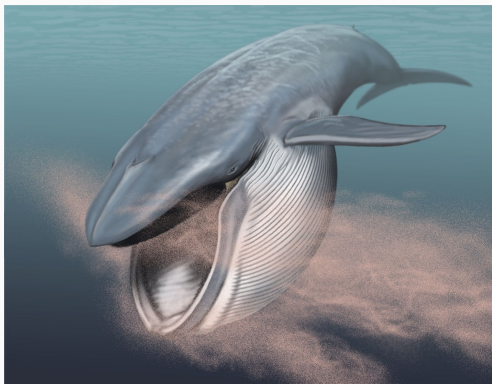




Program for 2D phase plots: [pplane](https://www.cs.unm.edu/~joel/dfield/). You can download it from <https://www.cs.unm.edu/~joel/dfield/> (You need Java Runtime Environment to run it).

A predator-prey model

Suppose there are two types of species—whale and krill.



Whale and krill

A predator-prey model

Suppose there are two types of species—whale and krill.

We build a model to describe the interaction of them. We **assume** that whales eat the krill.

Let $x(t)$ and $y(t)$ be the populations of krill and whales, respectively.

Assumption 1: without the existence of whales, krill will grow without limit, so we propose the following model

$$\frac{dx}{dt} = ax, \quad a > 0.$$

It says that the rate of change of krill population is **proportional** to its population.

Assumption 2: when whales exist, they will **limit** the growth of krill because whales will eat krill.

We model the decrease in the population by the product of x and y , so we propose the following model

$$\frac{dx}{dt} = ax - bxy, \quad b > 0.$$

That is

$$\frac{dx}{dt} = x(a - by).$$

Assumption 3: without the existence of krill, the population of whales will **decline**, so we propose the following model

$$\frac{dy}{dt} = -my, \quad m > 0.$$

It says that the rate of decay of the whale population is proportional to its population.

Assumption 4: when krill exist, they will provide foods to whales, and this will **increase** the whale population.

We model the increase in the population by the product of x and y , so we propose the following model

$$\frac{dy}{dt} = -my + nxy, \quad n > 0.$$

Graphical analysis

The model is

$$\frac{dx}{dt} = x(a - by), \quad \frac{dy}{dt} = (-m + nx)y.$$

We will look at the phase plane.

Step 1: locate the equilibrium points (EPs),

$$\frac{dx}{dt} = \frac{dy}{dt} = 0, \quad \Rightarrow \quad x(a - by) = 0, \quad (-m + nx)y = 0.$$

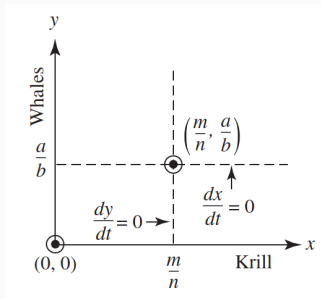
Thus, there are 2 equilibrium points (EPs): $(0, 0)$ and $(m/n, a/b)$.

Step 2: draw the lines where $dx/dt = 0$ or $dy/dt = 0$.

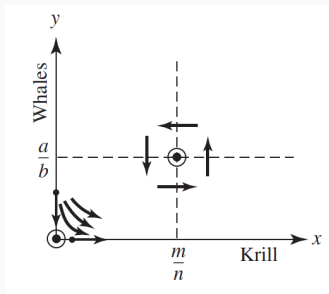
Note: $dx/dt = 0$ when $x = 0$ or $y = a/b$, and $dy/dt = 0$ when $y = 0$ or $x = m/n$. These lines divide the phase plane into four regions.

Step 3: determine movement of the particle in each region.

- On the left, $x < m/n$, so $dy/dt < 0$, and the particle **moves down**.
- On the right, $x > m/n$, so $dy/dt > 0$, and the particle **moves up**.
- In the lower region, $y < a/b$, so $dx/dt > 0$, particle **moves to right**.
- In the upper region, $y > a/b$, so $dx/dt < 0$, particle **moves to left**.



Hence, we obtain the following phase plane.



Step 4: determine stability of equilibrium points (EPs),

From above, it is clear that $(0, 0)$ is **unstable**.

The stability of $(m/n, a/b)$ is **not clear**. Looks like the phase lines **rotate anticlockwise** around it.

We present further **mathematical analysis** for $(m/n, a/b)$.

Recall that the model is

$$\frac{dx}{dt} = x(a - by), \quad \frac{dy}{dt} = (-m + nx)y.$$

We find a relation of x and y (i.e., a curve in the phase plane).

By the chain rule and the **inverse function theorem**

$$\frac{dy}{dx} = \frac{dy}{dt} \frac{dt}{dx} = \frac{dy/dt}{dx/dt}.$$

Thus,

$$\frac{dy}{dx} = \frac{(-m + nx)y}{x(a - by)}.$$

We separate the variables,

$$\left(\frac{a}{y} - b\right) dy = \left(n - \frac{m}{x}\right) dx.$$

Integrate both sides

$$\int \left(\frac{a}{y} - b\right) dy = \int \left(n - \frac{m}{x}\right) dx.$$

So,

$$a \ln y - by = nx - m \ln x + k_1, \quad k_1 \text{ is a constant.}$$

Finally, we have

$$\frac{y^a}{e^{by}} = K \frac{e^{nx}}{x^m}, \quad K \text{ is a constant.}$$

Recall

$$\frac{y^a}{e^{by}} = K \frac{e^{nx}}{x^m}.$$

Let $f(y) = y^a e^{-by}$ and $g(x) = x^m e^{-nx}$. Then we have

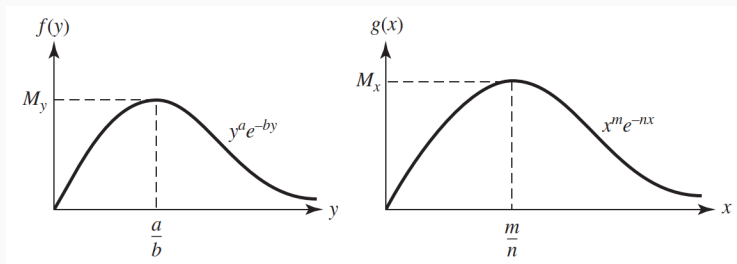
$$f(y)g(x) = K.$$

Note this K should be determined by the **initial condition** $(x(0), y(0))$, different K implies different **phase lines**.

We first state some properties of $f(y)$ and $g(x)$:

- $f(0) = 0$ and $g(0) = 0$;
- f and g tends to zero as y and x tends to infinity;
- f has a **local(global) maximum** at $y = a/b$, g has a **local(global) maximum** at $x = m/n$.

We have the following sketch for $f(y)$ and $g(x)$



Here, M_y is the maximum value of $f(y)$, and M_x is the maximum value of $g(x)$.

Now, we look at the equation $f(y)g(x) = K$.

We consider three cases: $K > M_y M_x$, $K = M_y M_x$ and $K < M_y M_x$.

Case 1: $K > M_y M_x$.

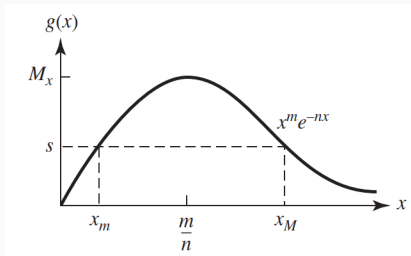
Clearly, the equation $f(y)g(x) = K$ has no solution.

Case 2: $K = M_y M_x$.

Clearly, the equation $f(y)g(x) = K$ has **exactly one solution**, which is $x = m/n$ and $y = a/b$. This is just the **equilibrium point** $(m/n, a/b)$.

Case 3: $K < M_y M_x$.

We write $K = sM_y$ and $s < M_x$. The equation $g(x) = s$ has two solutions, $x = x_m$ and $x = x_M$.



Recall, we are looking at the solution of $f(y)g(x) = K$.

Case 3a: if $x < x_m$ or $x > x_M$, we have $g(x) < s$ and

$$f(y) = K/g(x) = (sM_y)/g(x) > M_y, \quad \text{since } g(x) < s.$$

Hence, **no solution**.

Case 3b: if $x = x_m$ or $x = x_M$, we have $g(x) = s$ and

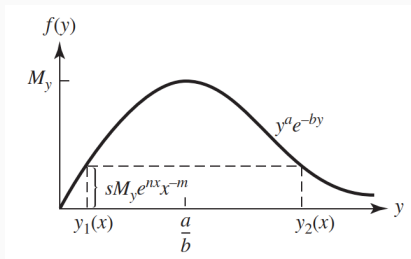
$$f(y) = K/g(x) = (sM_y)/s = M_y.$$

Hence, **two solutions** $(x_m, a/b)$ and $(x_M, a/b)$.

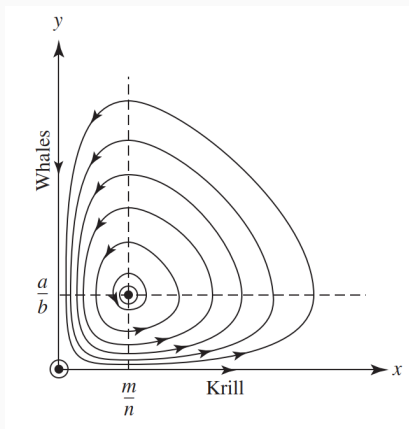
Case 3c: if $x_m < x < x_M$, we have $g(x) > s$ and

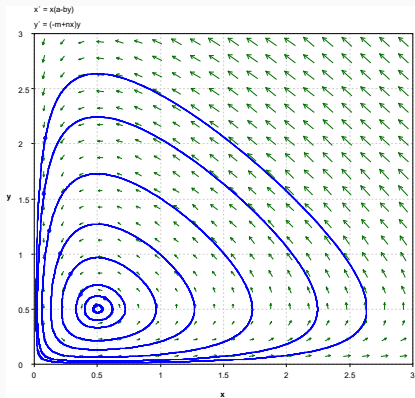
$$f(y) = K/g(x) = (sM_y)/g(x) < M_y, \quad \text{since } g(x) > s.$$

Thus, we are able to find **two solutions** $(x, y_1(x))$ and $(x, y_2(x))$, where $x_m < x < x_M$.



Combining all the above discussions, we see that the trajectories are **periodic** near $(m/n, a/b)$.

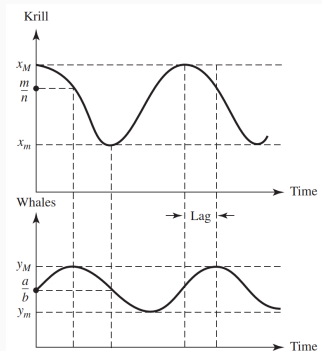




Phase lines from **pplane**

Step **5**: model interpretation.

- Co-existence of whales and krill are possible, the point $(m/n, a/b)$ is **stable**.
- If starts at a point in $x < m/n$ and $y > a/b$ (EP), both populations will **decrease**.
- Similar for the other three cases.
- The two populations **fluctuate** between their maximum and minimum values.



Effects of harvesting

Recall the model for whales and krill population is

$$\frac{dx}{dt} = x(a - by), \quad \frac{dy}{dt} = (-m + nx)y.$$

Let T be the time of one complete cycle.

We define the **average levels** over the cycle by

$$\bar{x} = \frac{1}{T} \int_0^T x(t) dt, \quad \bar{y} = \frac{1}{T} \int_0^T y(t) dt.$$

We should have $x(0) = x(T)$ and $y(0) = y(T)$.

From the first differential equation

$$\frac{1}{x} \frac{dx}{dt} = a - by.$$

Integrating with respect to t , then

$$\begin{aligned}\int_0^T \frac{1}{x} \frac{dx}{dt} dt &= \int_0^T (a - by) dt \\ \Rightarrow \int_0^T \frac{d}{dt}(\ln x(t)) dt &= aT - bT\bar{y} \\ \Rightarrow \ln x(T) - \ln x(0) &= aT - bT\bar{y}.\end{aligned}$$

Since $x(T) = x(0)$, we have

$$\bar{y} = \frac{a}{b}.$$

By the similar techniques, we have

$$\bar{x} = \frac{m}{n}.$$

Hence, the **average levels** are exact the **equilibrium points**.

We assume that the **fishing of krill** will decrease its population at a rate $rx(t)$.

Since there is less food for whales, its population will also **decrease** at a rate $ry(t)$.

We have the new model

$$\frac{dx}{dt} = x((a - r) - by), \quad \frac{dy}{dt} = (-(m + r) + nx)y.$$

Using the same steps, the new average levels are

$$\bar{x} = \frac{m + r}{n}, \quad \bar{y} = \frac{a - r}{b}.$$

We see that, fishing of krill will actually **increase** the average level of krill, and **decrease** the average level of whales.

This is known as **Volterra's principle**.

An arms race

Consider two countries engaged in an arms race.

Let $x(t)$ be annual defense expenditure for Country 1 and $y(t)$ be annual defense expenditure for Country 2.

Assumption 1: the expenditure **decreases** at a rate proportional to the current expenditure

$$\frac{dx}{dt} = -ax, \quad a > 0.$$

Assumption 2: the **increase** in expenditure is proportional to the amount spend by the other country

$$\frac{dx}{dt} = -ax + by, \quad b > 0.$$

Assumption 3: even if the defense expenditure for both countries are zero, Country 1 still needs to increase its defense expenditure because of possible future action of Country 2

$$\frac{dx}{dt} = -ax + by + c, \quad c > 0.$$

By a similar argument, we propose the following model

$$\frac{dy}{dt} = mx - ny + p,$$

where m, n and $p > 0$.

Recall that the model is

$$\frac{dx}{dt} = -ax + by + c, \quad \frac{dy}{dt} = mx - ny + p.$$

Step 1: locate the equilibrium points (EPs),

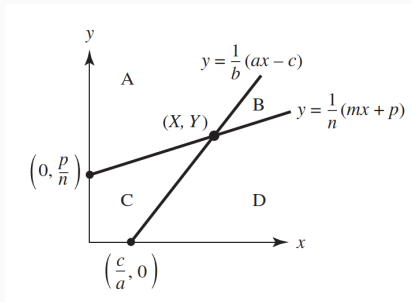
$$\frac{dx}{dt} = \frac{dy}{dt} = 0, \quad \Rightarrow \quad -ax + by + c = 0, \quad mx - ny + p = 0.$$

Solving, the only equilibrium point (EP) (X, Y) is

$$X = \frac{bp + cn}{an - bm}, \quad Y = \frac{ap + cm}{an - bm}.$$

We need to assume that $an - bm > 0$ so that $X, Y > 0$.

Step 2: draw the lines where $dx/dt = 0$ or $dy/dt = 0$. The two lines are $y = \frac{1}{b}(ax - c)$ and $y = \frac{1}{n}(mx + p)$.



The two lines divide the phase plane into 4 regions.
(Note that $a/b > m/n$ by our **assumption**.)

Step 3: determine movement of the particle in each region.

- Region A:

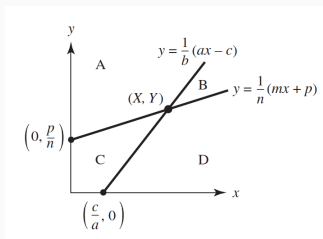
$$y > \frac{1}{b}(ax - c), y > \frac{1}{n}(mx + p),$$

so, $dx/dt > 0$ and $dy/dt < 0$.

- Region B:

$$y < \frac{1}{b}(ax - c), y > \frac{1}{n}(mx + p),$$

so, $dx/dt < 0$ and $dy/dt < 0$.



- Region C:

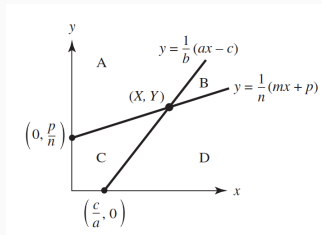
$$y > \frac{1}{b}(ax - c), y < \frac{1}{n}(mx + p),$$

so, $dx/dt > 0$ and $dy/dt > 0$.

- Region D:

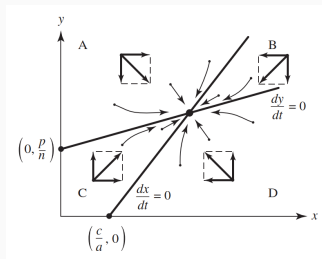
$$y < \frac{1}{b}(ax - c), y < \frac{1}{n}(mx + p),$$

so, $dx/dt < 0$ and $dy/dt > 0$.



Combining the above.

- A: $dx/dt > 0$ and $dy/dt < 0$.
- B: $dx/dt < 0$ and $dy/dt < 0$.
- C: $dx/dt > 0$ and $dy/dt > 0$.
- D: $dx/dt < 0$ and $dy/dt > 0$.



Steps 4 and **5**: stability of equilibrium points (EPs), model interpretation.

We see that (X, Y) is **asymptotically stable**. In the long run, the expenditure for Countries 1 and 2 are X and Y .

Euler's method

Consider the system of differential equations

$$\frac{dx}{dt} = f(t, x, y) \quad \frac{dy}{dt} = g(t, x, y)$$

with **initial conditions**

$$x(t_0) = x_0, \quad y(t_0) = y_0.$$

We use the Euler's method to find an approximate solution for $t \geq t_0$.

Idea: similar to the case with one differential equation, we approximate the solution values by the values of **tangent lines**.

The tangent line at the point (t_0, x_0) is

$$T(t) = x_0 + \frac{dx}{dt}(t_0)(t - t_0).$$

By the system, we have

$$T(t) = x_0 + f(t_0, x_0, y_0)(t - t_0).$$

Let $t_1 = t_0 + \Delta t$. Then we can use the value $T(t_1)$:

$$x_1 = x_0 + f(t_0, x_0, y_0)\Delta t$$

as an **approximation** of $x(t_1)$.

Similarly, the tangent line at the point (t_0, y_0) is

$$S(t) = y_0 + \frac{dy}{dt}(t_0)(t - t_0).$$

By the system, we have

$$S(t) = y_0 + g(t_0, x_0, y_0)(t - t_0).$$

Let $t_1 = t_0 + \Delta t$. Then we can use the value $S(t_1)$:

$$y_1 = y_0 + g(t_0, x_0, y_0)\Delta t$$

as an **approximation** of $y(t_1)$.

Combining the above calculations,

$$x_1 = x_0 + f(t_0, x_0, y_0)\Delta t,$$

$$y_1 = y_0 + g(t_0, x_0, y_0)\Delta t.$$

In general, we let

$$t_n = t_0 + n\Delta t$$

and let

x_n = approximation of $x(t_n)$,

y_n = approximation of $y(t_n)$.

The above shows that we can find x_n, y_n by

Euler's method

$$x_{n+1} = x_n + f(t_n, x_n, y_n)\Delta t,$$

$$y_{n+1} = y_n + g(t_n, x_n, y_n)\Delta t.$$

Example: competitive hunter model (refined)

Suppose there are two types of fish: trout and bass.

We build a model to describe the interaction of them. We assume that they **compete** for some limited resources, say food.

Let $x(t)$ and $y(t)$ be the population of trout and bass, respectively.

Assumption 1: **without** the existence of bass, trout will grow **with limit**, so we propose the following model

$$\frac{dx}{dt} = ax(M - x), \quad a, M > 0.$$

Assumption 2: when bass exists, they will **limit** the growth of trout because the two species will compete for food.

We model the decrease in the population by the product of x and y , so we propose the following model

$$\frac{dx}{dt} = ax(M - x) - bxy, \quad b > 0.$$

Following the same reasoning, we propose the following model for the rate of change of bass population

$$\frac{dy}{dt} = my(N - y) - nxy, \quad m, n, N > 0.$$

Specifically, we consider

$$\begin{aligned}\frac{dx}{dt} &= x(10 - x - y), \\ \frac{dy}{dt} &= y(15 - x - 3y).\end{aligned}$$

Suppose that, initially, $x(0) = 5$ and $y(0) = 2$.

We use the **Euler's method** to predict the long term behavior.

We will compute the solution for $0 \leq t \leq 7$ with $\Delta t = 0.1$. So, we need to perform 70 iterations.

Step **0**: $x_0 = 5$ and $y_0 = 2$.

Step **1**:

$$x_1 = x_0 + f(t_0, x_0, y_0)\Delta t = 5 + 0.1x_0(10 - x_0 - y_0) = 6.5,$$

$$y_1 = y_0 + g(t_0, x_0, y_0)\Delta t = 2 + 0.1y_0(15 - x_0 - 3y_0) = 2.8.$$

Note that x_1, y_1 are approximate values of $x(0.1)$ and $y(0.1)$.

Step **2**:

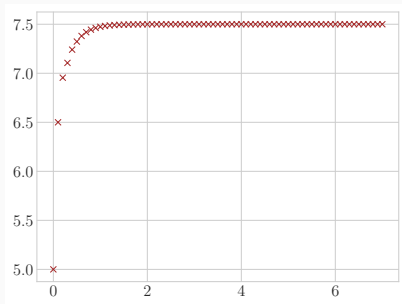
$$x_2 = x_1 + f(t_1, x_1, y_1)\Delta t = 6.5 + 0.1x_1(10 - x_1 - y_1) = 6.955,$$

$$y_2 = y_1 + g(t_1, x_1, y_1)\Delta t = 2.8 + 0.1y_1(15 - x_1 - 3y_1) = 2.828.$$

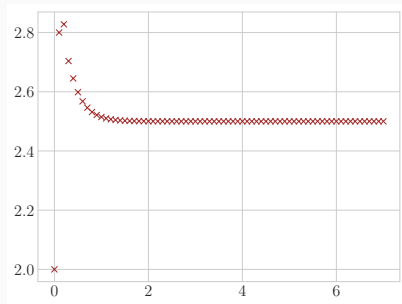
Note that x_2, y_2 are approximate values of $x(0.2)$ and $y(0.2)$.

Continue until Step 70.

We can plot the approximate values against time:

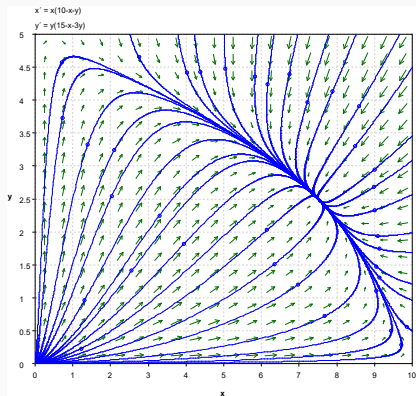


Plot of $x(t)$



Plot of $y(t)$

We see that the solutions **converge** to the equilibrium value $(7.5, 2.5)$.



Phase lines from **pplane**

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