



# MATH 3290 Mathematical Modeling

## Chapter 12: Modeling with Systems of Differential Equations

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# Midterm report

- Three achieved the full score 35, with the average score 29.65.
- Solutions will be released today on Blackboard.
- Keep up the great work!

# Future arrangements

- The final assignment will be released **today**. Treat it more like a **practice** for the final exam, I will go over it in the last class on **April 16th**.
- The final exam will be held on **May 8th**. There will be review classes on **April 11th**.
- There is a summary note on the course webpage. You can use it to prepare for the final exam.

# 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

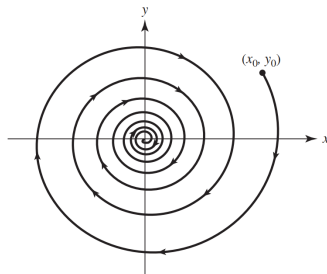
$$\frac{dx}{dt} = -x + y, \quad \frac{dy}{dt} = -x - y.$$

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

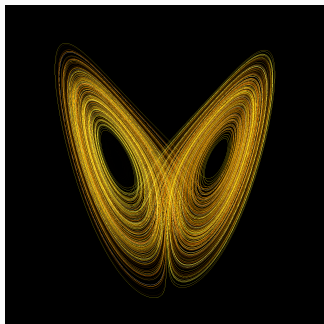
The Lorenz system:

$$\frac{dx}{dt} = \sigma(y - x)$$

$$\frac{dy}{dt} = x(\rho - z) - y$$

$$\frac{dz}{dt} = xy - \beta z.$$

Note  $\sigma$ ,  $\rho$  and  $\beta$  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.

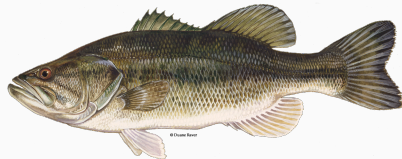


# A competitive hunter model

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),

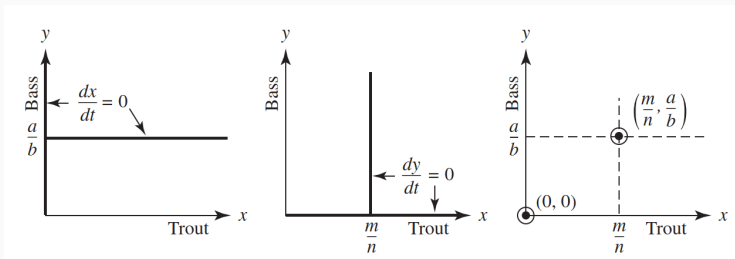
$$\frac{dx}{dt} = \frac{dy}{dt} = 0, \quad \Rightarrow \quad x(a - by) = 0, \quad (m - nx)y = 0.$$

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.

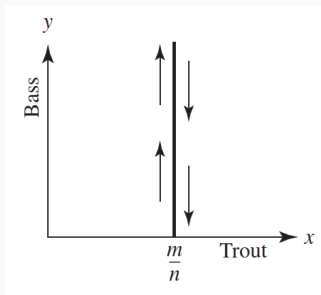


**Recall:**

$dx/dt = 0$  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**.

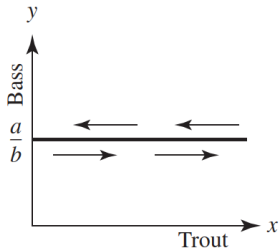
**Step 3**: determine **movement** of the particle in each region. First, look at the lines where  $dx/dt = 0$  or  $dy/dt = 0$  again.

- 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**.



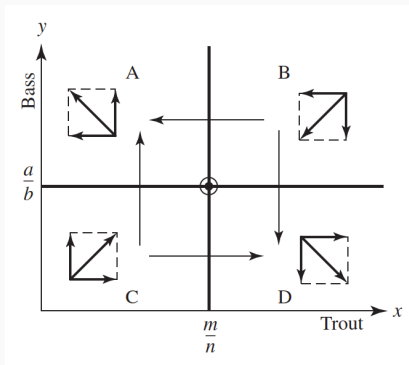
The line of  $dy/dt = 0$

- 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.

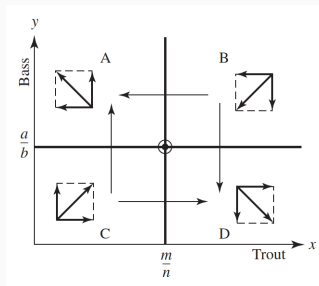




Step 4: determine **stability** of equilibrium points (EPs).

Consider the point  $(0, 0)$ :

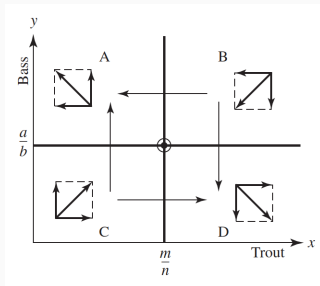
- if the particle starts near  $(0, 0)$ , which is in region C,
- clearly, the particle will **move away** from  $(0, 0)$ .
- $(0, 0)$  is **unstable**.



Stability of the other equilibrium point (EP).

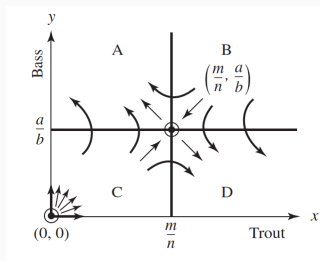
Consider the point  $(m/n, a/b)$ :

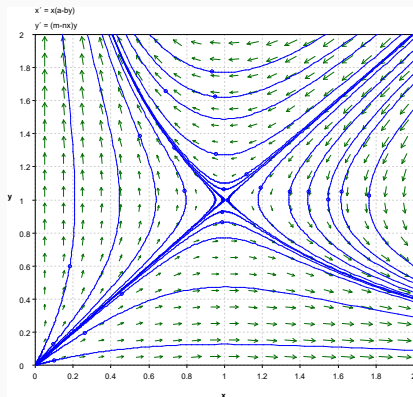
- if the particle starts near  $(m/n, a/b)$ , and in region D,
- clearly, the particle will **move away** from  $(m/n, a/b)$ .
- $(m/n, a/b)$  is **unstable**.



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.

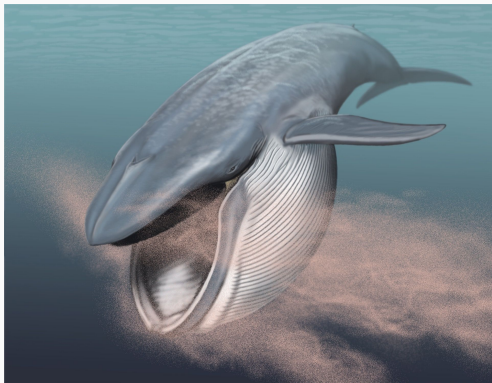




Program for 2D phase plots: [pplane](https://www.cs.unm.edu/~joel/dfield/). You can download it from <https://www.cs.unm.edu/~joel/dfield/> (You need Java Runtime Environment to run it).

# 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),

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

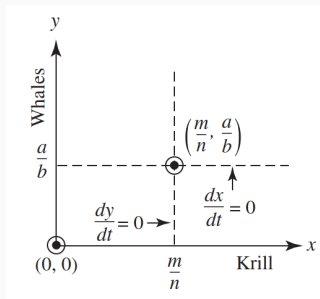
Thus, there are 2 equilibrium points (EPs):  $(0, 0)$  and  $(m/n, a/b)$ .

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

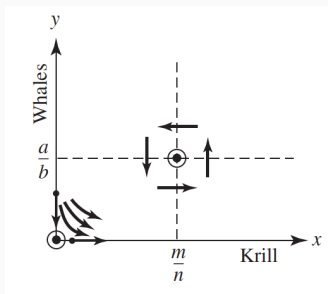
**Note:**  $dx/dt = 0$  when  $x = 0$  or  $y = a/b$ , and  $dy/dt = 0$  when  $y = 0$  or  $x = m/n$ . These lines divide the phase plane into four regions.

**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

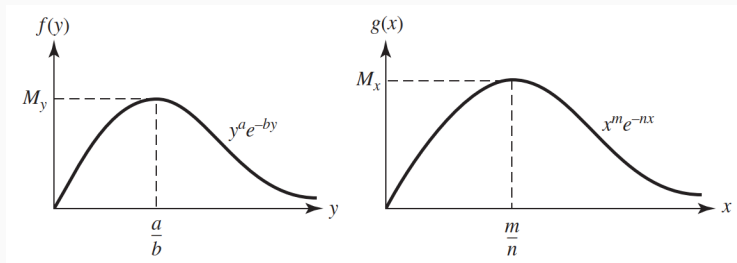
$$f(y)g(x) = K.$$

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.

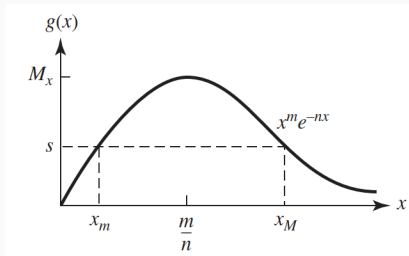
**Case 2:**  $K = M_y M_x$ .

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

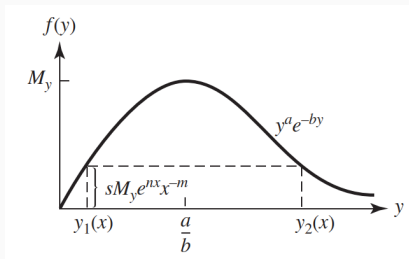
$$f(y) = K/g(x) = (sM_y)/s = M_y.$$

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

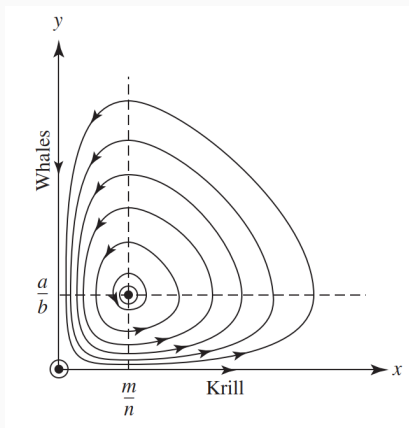
**Case 3c:** if  $x_m < x < x_M$ , we have  $g(x) > s$  and

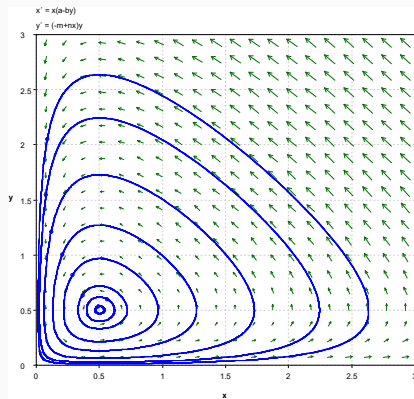
$$f(y) = K/g(x) = (sM_y)/g(x) < M_y, \quad \text{since } g(x) > s.$$

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  $(m/n, a/b)$ .

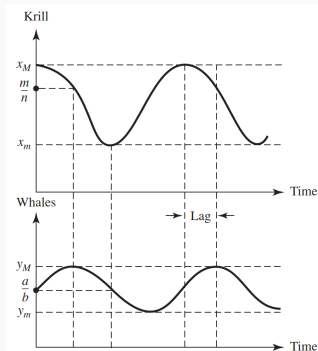




Phase lines from **pplane**

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**.

# Stability analysis via linearization

We revisit our predator-prey model for whales and krill.

The system is:

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

There are two equilibrium points (EPs):  $(0, 0)$  and  $(m/n, a/b)$ .

The stability of equilibrium points can be determined via linearization.

# Linearize the system near equilibrium points

Near  $(0, 0)$ :

$$\frac{dx}{dt} = ax, \quad \frac{dy}{dt} = -my.$$

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

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

# Linearize the system near equilibrium points

Near  $(0, 0)$ :

$$\begin{bmatrix} \frac{dx}{dt} \\ \frac{dy}{dt} \end{bmatrix} = \begin{bmatrix} a & 0 \\ 0 & -m \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

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

$$\begin{bmatrix} \frac{dx}{dt} \\ \frac{dy}{dt} \end{bmatrix} = \begin{bmatrix} 0 & -\frac{bm}{n} \\ \frac{na}{b} & 0 \end{bmatrix} \begin{bmatrix} x - \frac{m}{n} \\ y - \frac{a}{b} \end{bmatrix}$$

# Compute eigenvalues of the linearized system

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

Eigenvalues:  $\lambda_1 = a > 0$ ,  $\lambda_2 = -m < 0$ .

Eigenmodes:  $e^{at}$ ,  $e^{-mt}$ .

Unstable equilibrium point!

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

Eigenvalues:  $\lambda_1 = i\sqrt{ma}$ ,  $\lambda_2 = -i\sqrt{ma}$ .

Eigenmodes:  $e^{i\sqrt{mat}}$ ,  $e^{-i\sqrt{mat}}$ ; or equivalently,  $\sin(\sqrt{mat})$ ,  $\cos(\sqrt{mat})$ .

For the linearized system, it forms rotation around  $(\frac{m}{n}, \frac{a}{b})$ .

Not sure for the original nonlinear system.

# General system

For any system of differential equations:

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

## Step 1: Find equilibrium points

Solve  $f(x_0, y_0) = 0$ ,  $g(x_0, y_0) = 0$  to find equilibrium points  $(x_0, y_0)$ .

## Step 2: Linearize

Compute the Jacobian matrix at  $(x_0, y_0)$ :

$$J = \begin{bmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \\ \frac{\partial g}{\partial x} & \frac{\partial g}{\partial y} \end{bmatrix}_{(x_0, y_0)}.$$

## Step 3: Eigenvalue analysis

Find eigenvalues  $\lambda_1, \lambda_2$  by solving  $\det(J - \lambda I) = 0$ .

- If either eigenvalue has a positive real part, the equilibrium point is unstable.
- If both eigenvalues have negative real parts, the equilibrium point is stable.
- Otherwise one needs further analysis (e.g., if both eigenvalues are purely imaginary, or if any eigenvalue is zero).

# 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**:

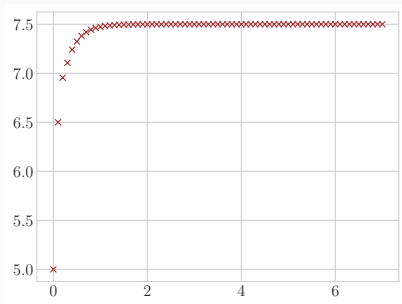
$$x_2 = x_1 + f(t_1, x_1, y_1)\Delta t = 6.5 + 0.1x_1(10 - x_1 - y_1) = 6.955,$$

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

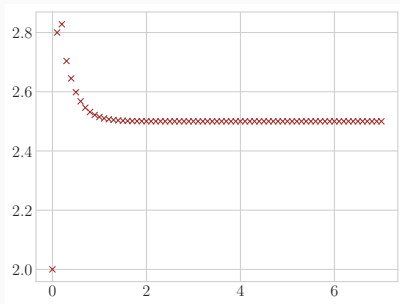
Note that  $x_2, y_2$  are approximate values of  $x(0.2)$  and  $y(0.2)$ .

Continue until Step 70.

We can plot the approximate values against time:



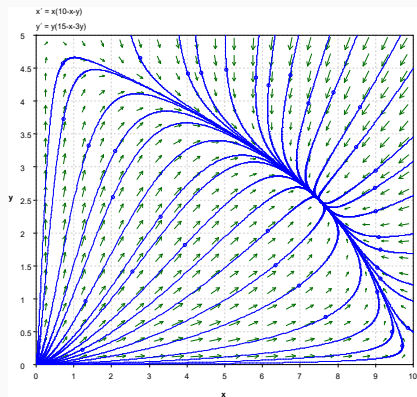
Plot of  $x(t)$



Plot of  $y(t)$

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





Phase lines from **pplane**

# Disclaimer

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