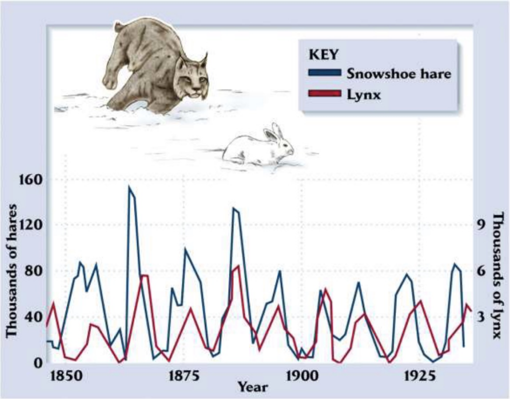
MATH 226: Differential Equations



Class 27: April 21, 2025

Handouts

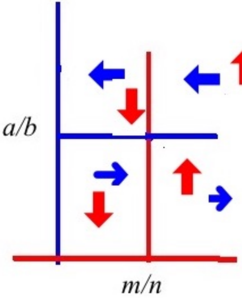
Notes on Assignment 16
Assignment 17

Schedule This Week

Today:	Predator – Prey Model II
Wednesday:	Fragility of a Center
	Periodic Solutions and Limit Cycles
Friday:	Chaos and Strange Attractors

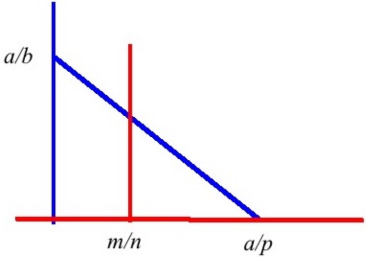
Lotka–Volterra Classic Predator – Prey Model

$$x' = ax - bxy = x(a - by)$$
$$y' = -my + nxy = y(-m + nx)$$
$$a, b, m, n > 0$$



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

$$x' = ax - px^2 - bxy$$
$$y' = -my + nxy$$
$$a, b, m, n, p > 0$$

$$F(x,y) = ax - px^2 - bxy \qquad G(x,y) = -my + nx^2$$
$$F_x(x,y) = a - 2px - by \qquad G_x(x,y) = ny$$
$$F_y(x,y) = -bx \qquad G_y(x,y) = -m + nx$$

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

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

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 Trace$(A) < 0$ and Det$(A) > 0$

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

Real Parts of Eigenvalues Are Negative

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

$$x' = ax - bxy$$
$$y' = -my + nxy$$
$$a, b, m, n, p > 0$$

$$F(x,y) = ax - bxy \quad G(x,y) = -my + nx^2$$
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$$J(x,y) = \begin{bmatrix} F_x(x,y) & F_y(x,y) \\ G_x(x,y) & G_y(x,y) \end{bmatrix} = \begin{bmatrix} a - by & -bx \\ ny & nx - m \end{bmatrix}$$

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

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 Trace$(A) = 0$ and Det$(A) > 0$

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

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

Jacobian Analysis of Classic Lotka – Volterra

Jacobian Analysis of Classic Lotka – Volterra

$$F(x,y) = ax - bxy \qquad F_x = a - by \qquad F_y = -bx$$
$$G(x,y) = -my + nxy \qquad G_x = ny \qquad G_y = -m + nx$$

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

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

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

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

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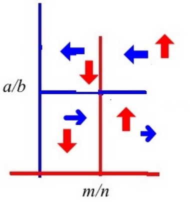

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$$J(x,y) = \begin{pmatrix} a - by & -bx \\ ny & -m + nx \end{pmatrix}$$

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

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

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

Linear System has center.

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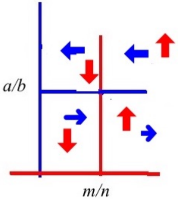
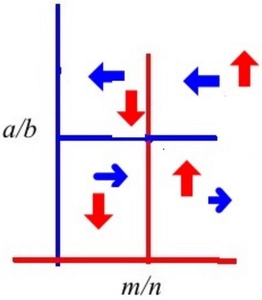
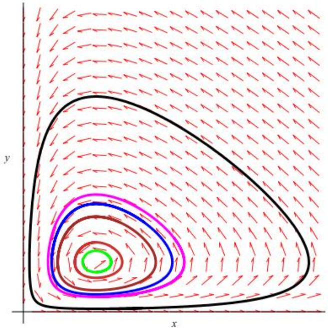



a/b
m/n


y
x

More on Classic Lotka–Volterra

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

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

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

More on Classic Lotka–Volterra

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

More on Classic Lotka–Volterra

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

More on Classic Lotka–Volterra

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

More on Classic Lotka–Volterra

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Orbit is an ellipse.

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

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

A Surprising Result

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We now have

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

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

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

Exact Orbits For Classic Lotka-Volterra

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

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Separate Variables and Integrate

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

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

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

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

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

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

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

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

Exponentiate each side:

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

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

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

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

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

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

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

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

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

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

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

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

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Then $uv = K$

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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

$$f(x) = x^n e^{-mx}$$
$$f'(x) = x^{n-1} e^{-mx}(n - mx)$$
$$f''(x) = x^{n-2} e^{-mx}\left(m^2 x^2 - 2mnx + n^2 - n\right)$$

- $f(x) \geq 0$, 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 $\frac{n\pm\sqrt{n}}{m}$.

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$$
\begin{aligned}
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\end{aligned}
$$

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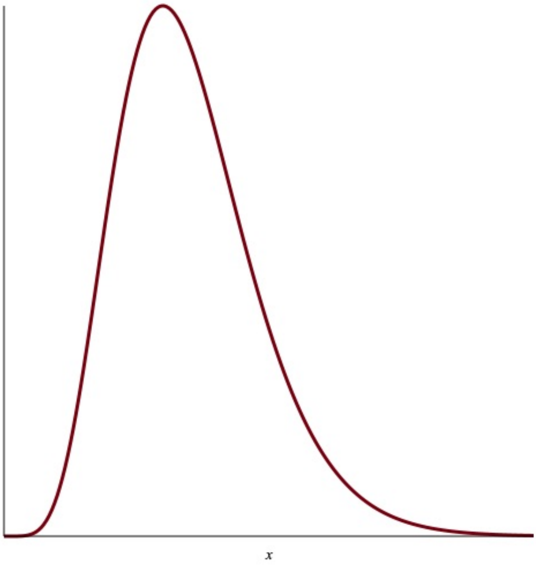
  and positive outside this interval. Points of Inflection at $\frac{n \pm \sqrt{n}}{m}$.

Graph of $x^n e^{-mx} = \dfrac{x^n}{e^{mx}}, x \geq 0$ 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 $[\frac{n+\sqrt{n}}{m}, \infty)$.
- $\lim_{x\to\infty} f(x) = 0$ (Repeated Use of l'Hôpital's Rule).


x

Examples of Predator – Prey With Logistic Prey

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

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

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

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

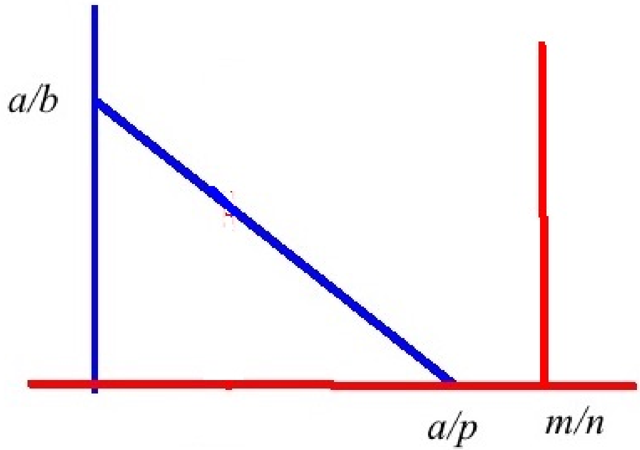
$$J(5,4) = \begin{pmatrix} -\frac{25}{2} & -\frac{35}{8} \\ 8 & 0 \end{pmatrix}$$

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

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

Both eigenvalues are negative.

The Remaining Case



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

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