

Today

- Euler's method (cont)
- Qualitative analysis of differential equations
 - Steady states
 - Slope fields
 - Stability of steady states
 - Velocity (y') versus position (y)

Euler's method (cont)

- Spreadsheet demo

DEs – a broad view

DEs – a broad view

- We have focussed on **linear DEs** so far:

$$y' = a + by$$

DEs – a broad view

- We have focussed on **linear DEs** so far:

$$y' = a + by$$

- A **linear DE** is one in which the y' and the y appear linearly (e.g. not squared).

DEs – a broad view

- We have focussed on **linear DEs** so far:

$$y' = a + by$$

- A **linear DE** is one in which the y' and the y appear linearly (e.g. not squared).

- Some nonlinear equations:

$$v' = g - v^2, \quad y' = -\sin(y), \quad (h')^2 = bh.$$

DEs – a broad view

- We have focussed on **linear DEs** so far:

$$y' = a + by$$

- A **linear DE** is one in which the y' and the y appear linearly (e.g. not squared).

- Some nonlinear equations:

$$v' = g - v^2, \quad y' = -\sin(y), \quad (h')^2 = bh.$$

object falling
through air

pendulum
under water

water draining
from a vessel

DEs – a broad view

DEs – a broad view

- Where do nonlinear equations come from?

DEs – a broad view

- Where do nonlinear equations come from?
- Population growth:

$$N' = bN - dN = kN \quad (\text{linear})$$

where b is per-capita birth rate, d is per-capita death rate and $k=b-d$.

DEs – a broad view

- Where do nonlinear equations come from?
- Population growth:

$$N' = bN - dN = kN \quad (\text{linear})$$

where b is per-capita birth rate, d is per-capita death rate and $k=b-d$.

- Suppose the per-capita death rate is not constant but increases with population size (more death at high density) so $d = cN$.

DEs – a broad view

- Where do nonlinear equations come from?
- Population growth:

$$N' = bN - dN = kN \quad (\text{linear})$$

where b is per-capita birth rate, d is per-capita death rate and $k=b-d$.

- Suppose the per-capita death rate is not constant but increases with population size (more death at high density) so $d = cN$.

$$N' = bN - (cN)N = bN - cN^2$$

DEs – a broad view

DEs – a broad view

$$\frac{dN}{dt} = bN - cN^2$$

DEs – a broad view

$$\frac{dN}{dt} = bN - cN^2$$

This is called the logistic equation, usually written as

$$\frac{dN}{dt} = rN \left(1 - \frac{N}{K} \right)$$

DEs – a broad view

$$\frac{dN}{dt} = bN - cN^2$$

This is called the logistic equation, usually written as

$$\frac{dN}{dt} = rN \left(1 - \frac{N}{K} \right)$$

where $r=b$ and $K=1/c$. This is a nonlinear DE because of the N^2 .

Qualitative analysis

Qualitative analysis

- Finding a formula for a solution to a DE is ideal but what if you can't?

Qualitative analysis

- Finding a formula for a solution to a DE is ideal but what if you can't?
- Qualitative analysis - extract information about the general solution without solving.

Qualitative analysis

- Finding a formula for a solution to a DE is ideal but what if you can't?
- Qualitative analysis - extract information about the general solution without solving.
 - Steady states
 - Slope fields
 - Stability of steady states
 - Plotting y' versus y (state space/phase line)

$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

• **Steady state.** Where can you stand so that the DE tells you not to move?

(A) $x = -1$

(B) $x = 0$

(C) $x = 1/2$

(D) $x = 1$

This is the logistic eq with $r=1$, $K=1$.

$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

• **Steady state.** Where can you stand so that the DE tells you not to move?

(A) $x = -1$

(B) $x = 0$

(C) $x = 1/2$

(D) $x = 1$

This is the logistic eq with $r=1$, $K=1$.

$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

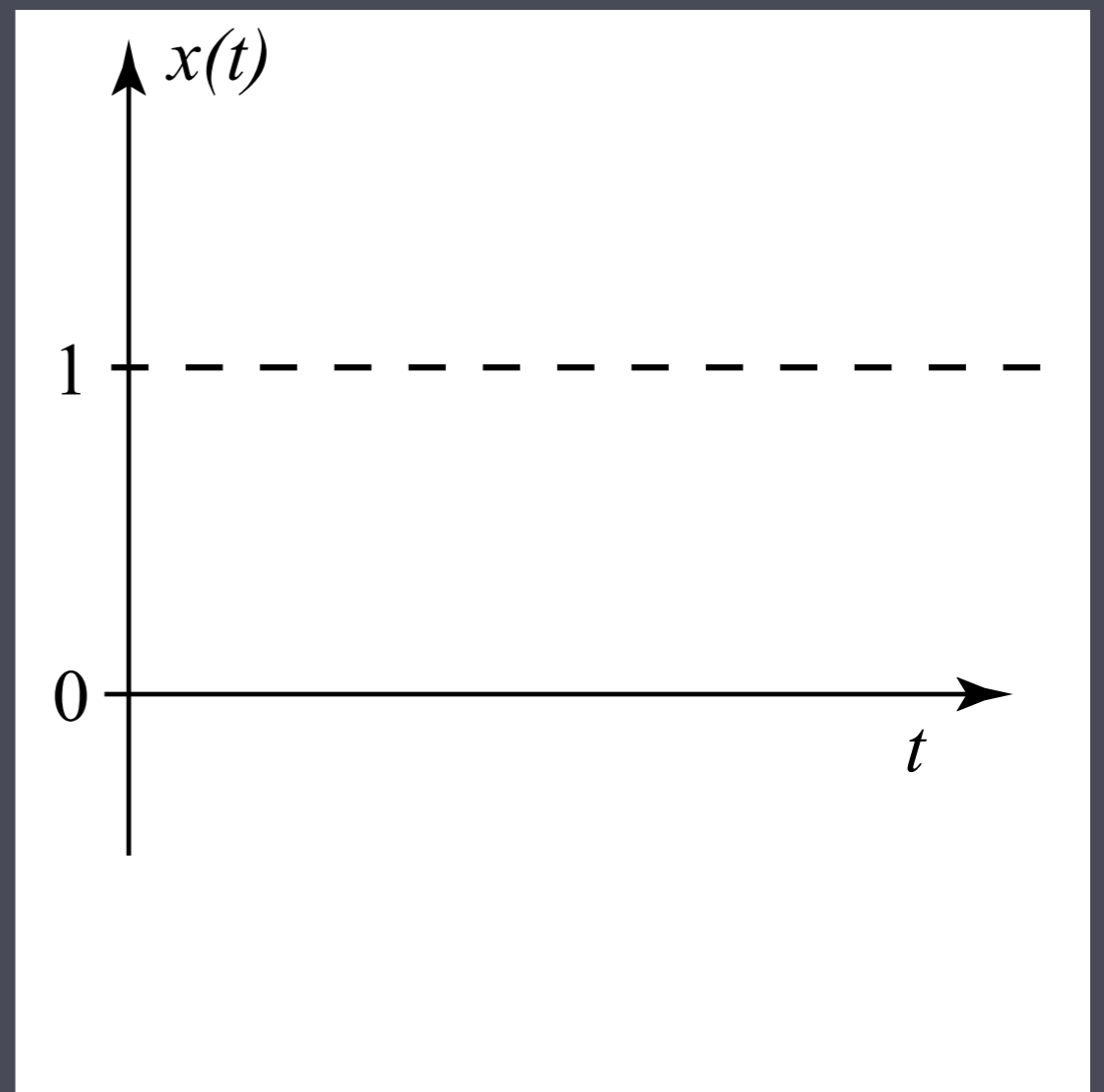
• **Steady state.** Where can you stand so that the DE tells you not to move?

(A) $x = -1$

(B) $x = 0$

(C) $x = 1/2$

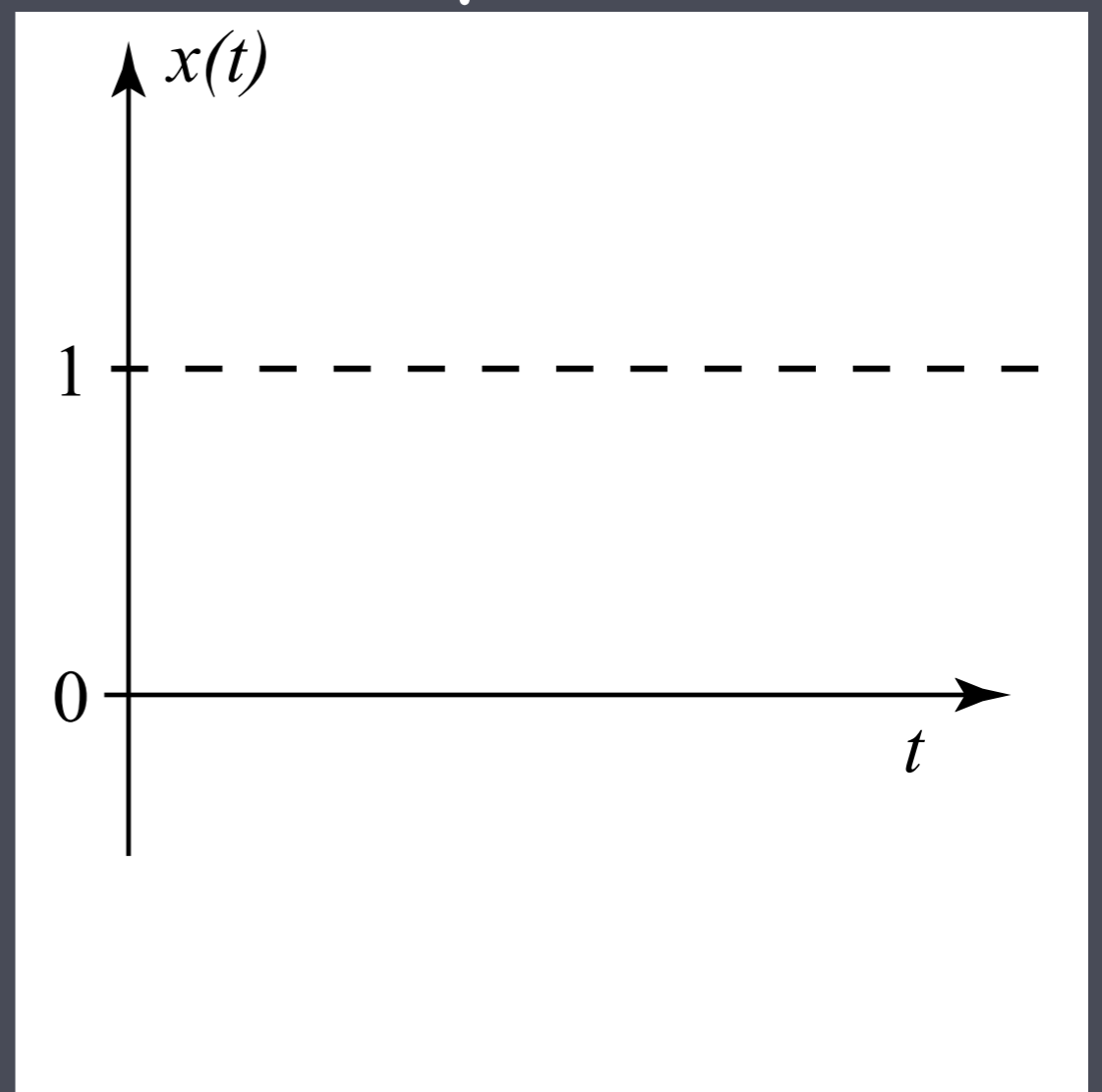
(D) $x = 1$



A **steady state** is a constant solution.

$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

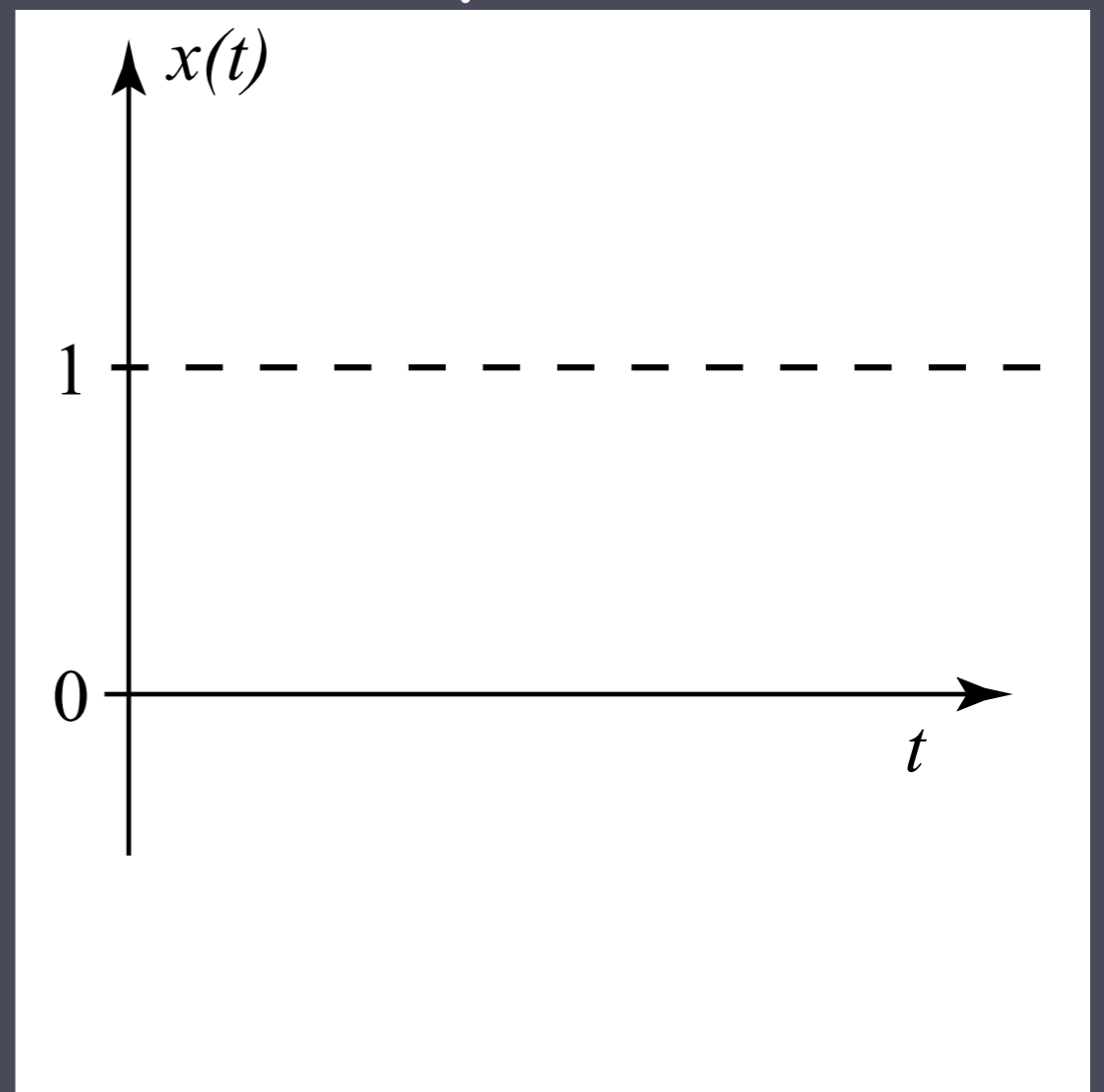
Slope field



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

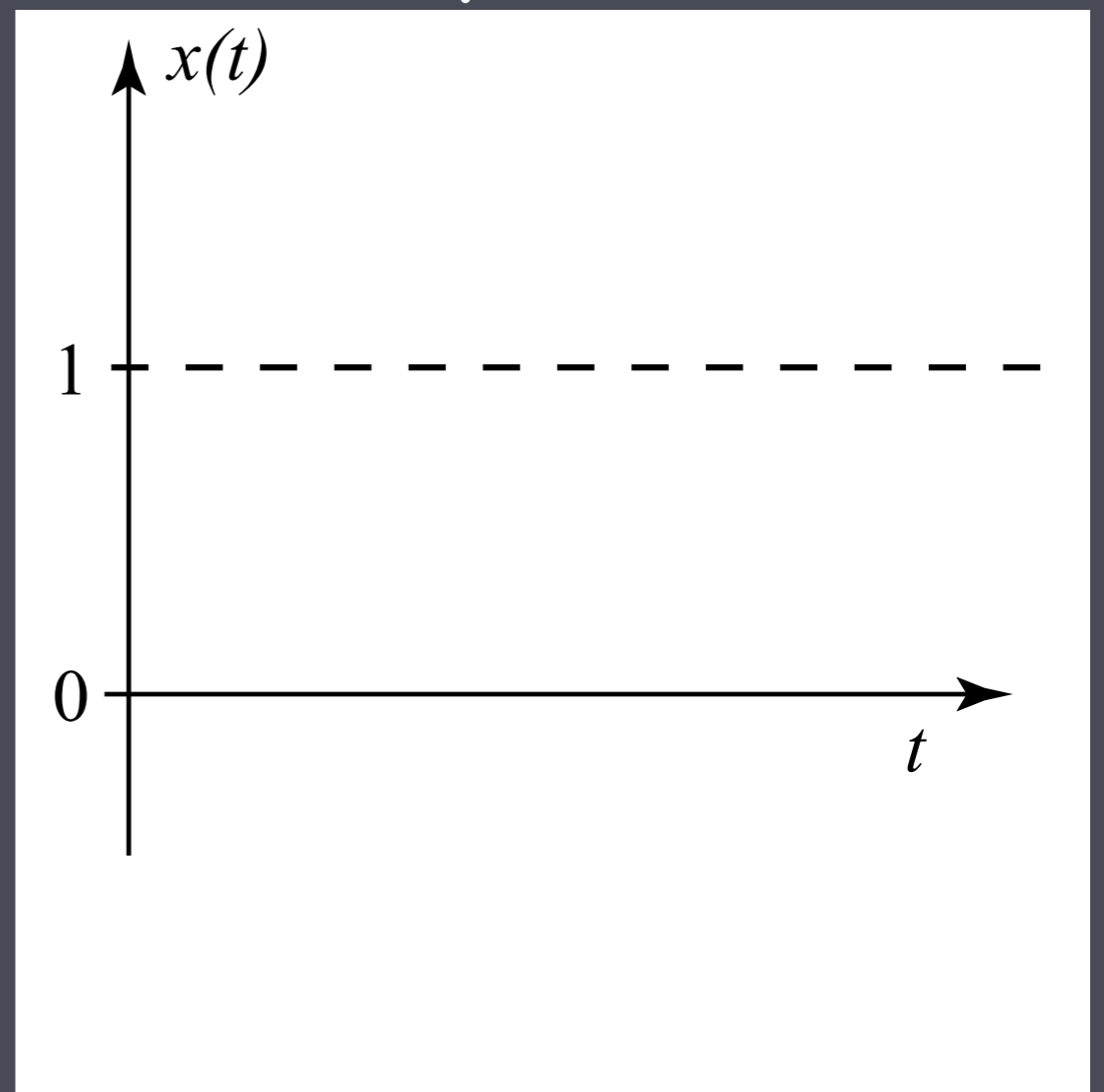
• Slope field.



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values

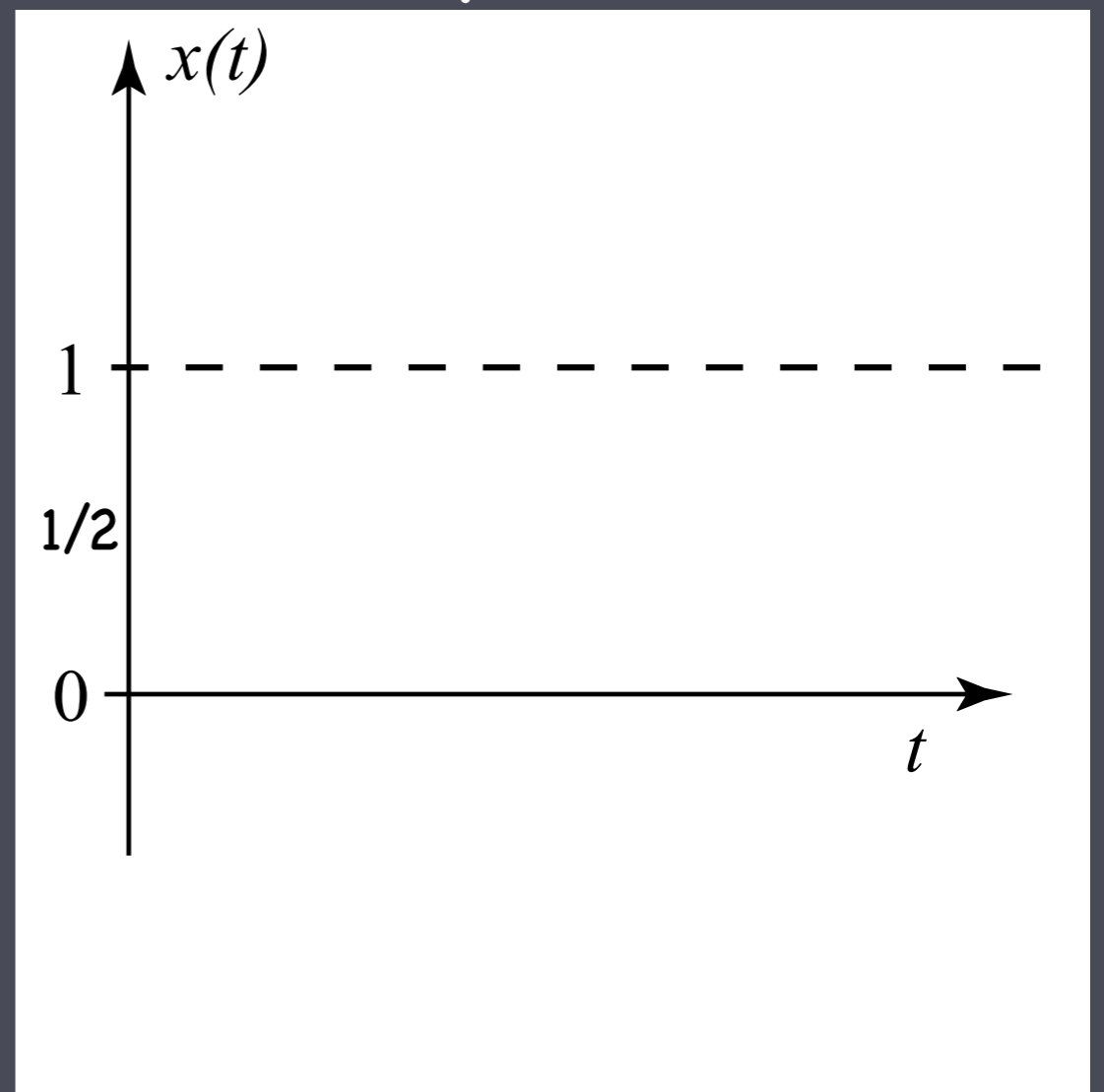


$$x' = x(1 - x)$$

↑ velocity ↑ position

Slope field

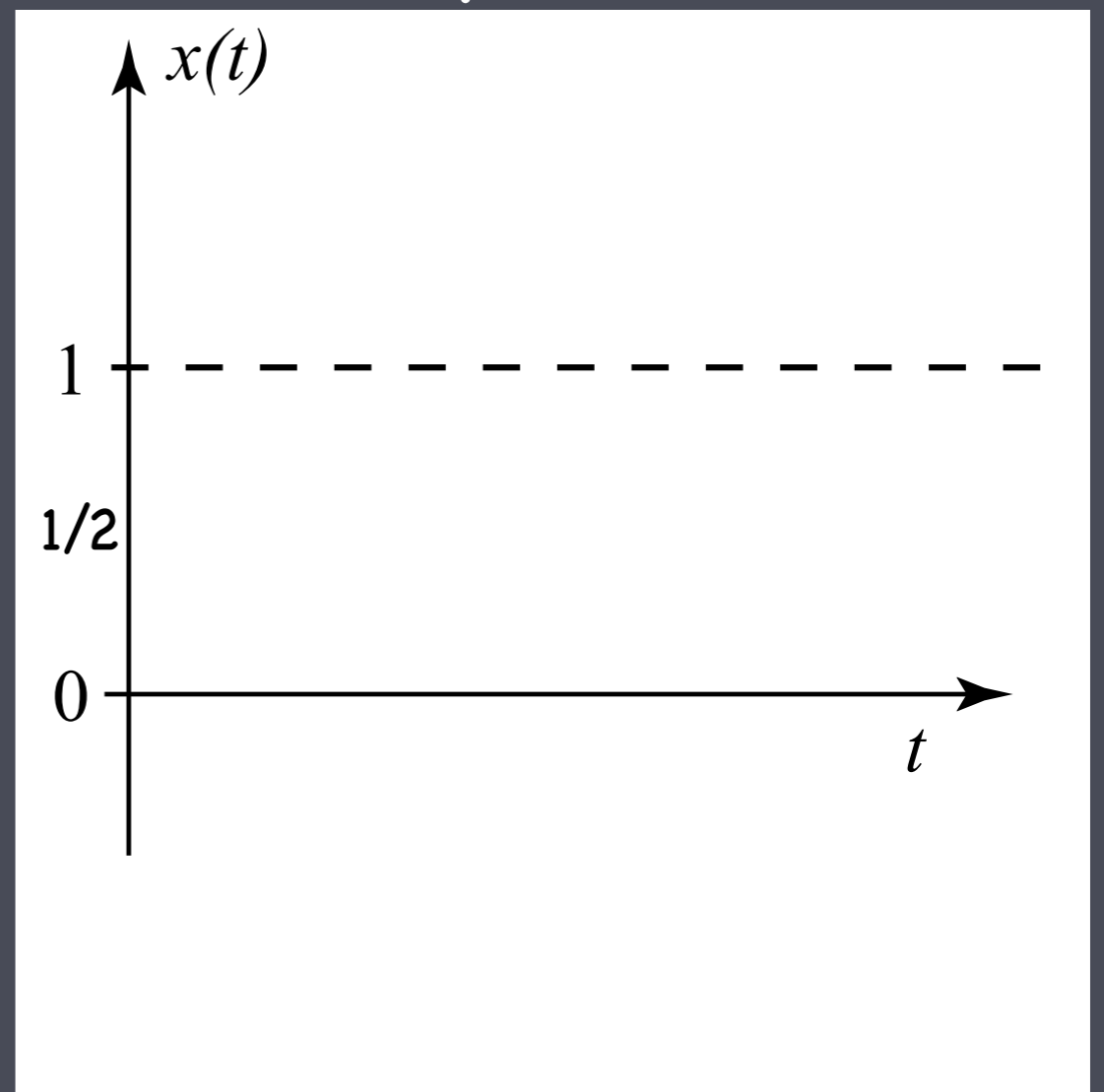
- Slope field.
- At any t , don't know x yet so plot all possible x' values
 - When $x(t)=1/2$ what is x' ?
 - (A) 0
 - (B) $1/4$
 - (C) $1/2$
 - (D) 1



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

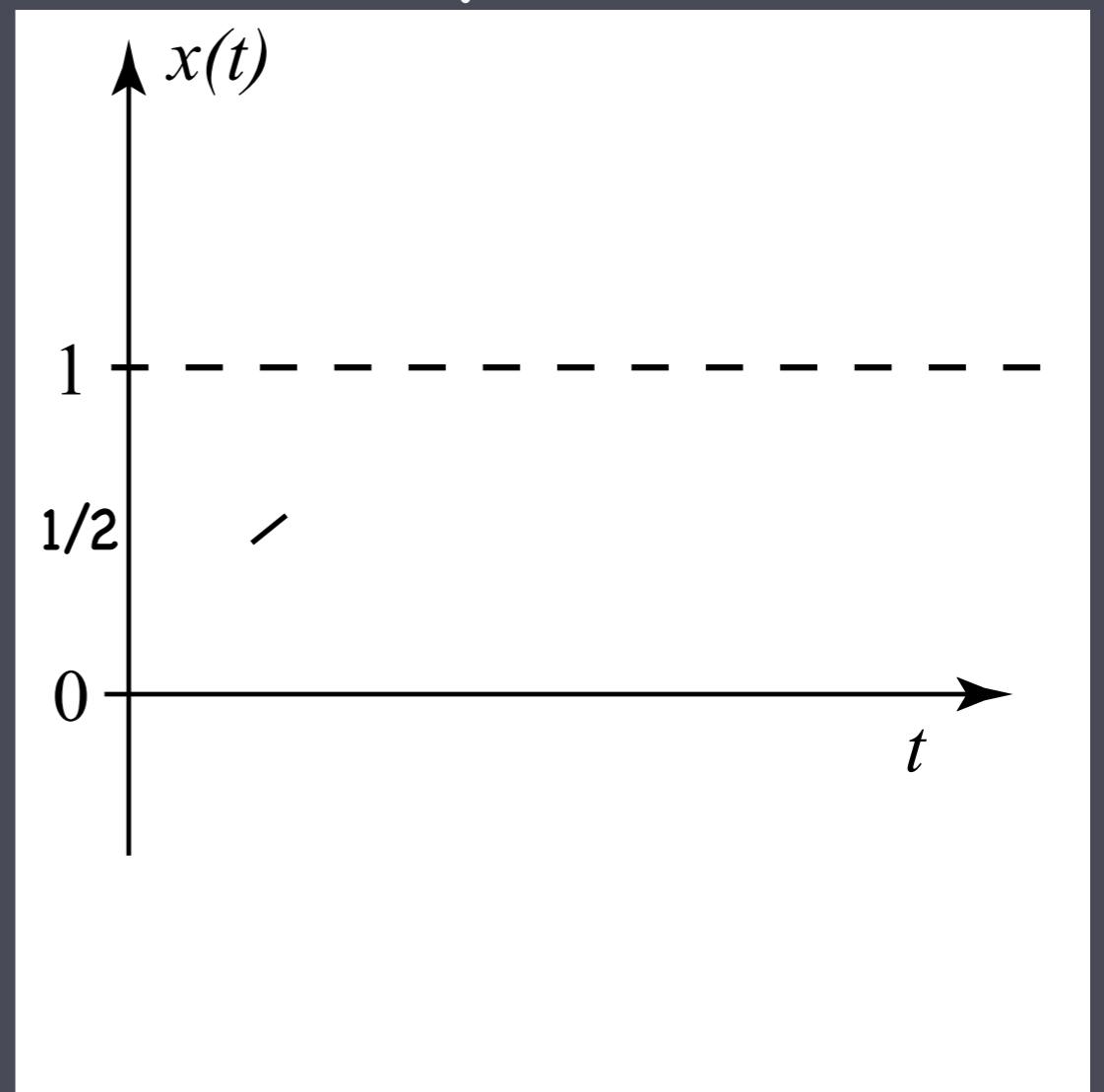
- Slope field.
- At any t , don't know x yet so plot all possible x' values
 - When $x(t)=1/2$ what is x' ?
 - (A) 0
 - (B) 1/4
 - (C) 1/2
 - (D) 1



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

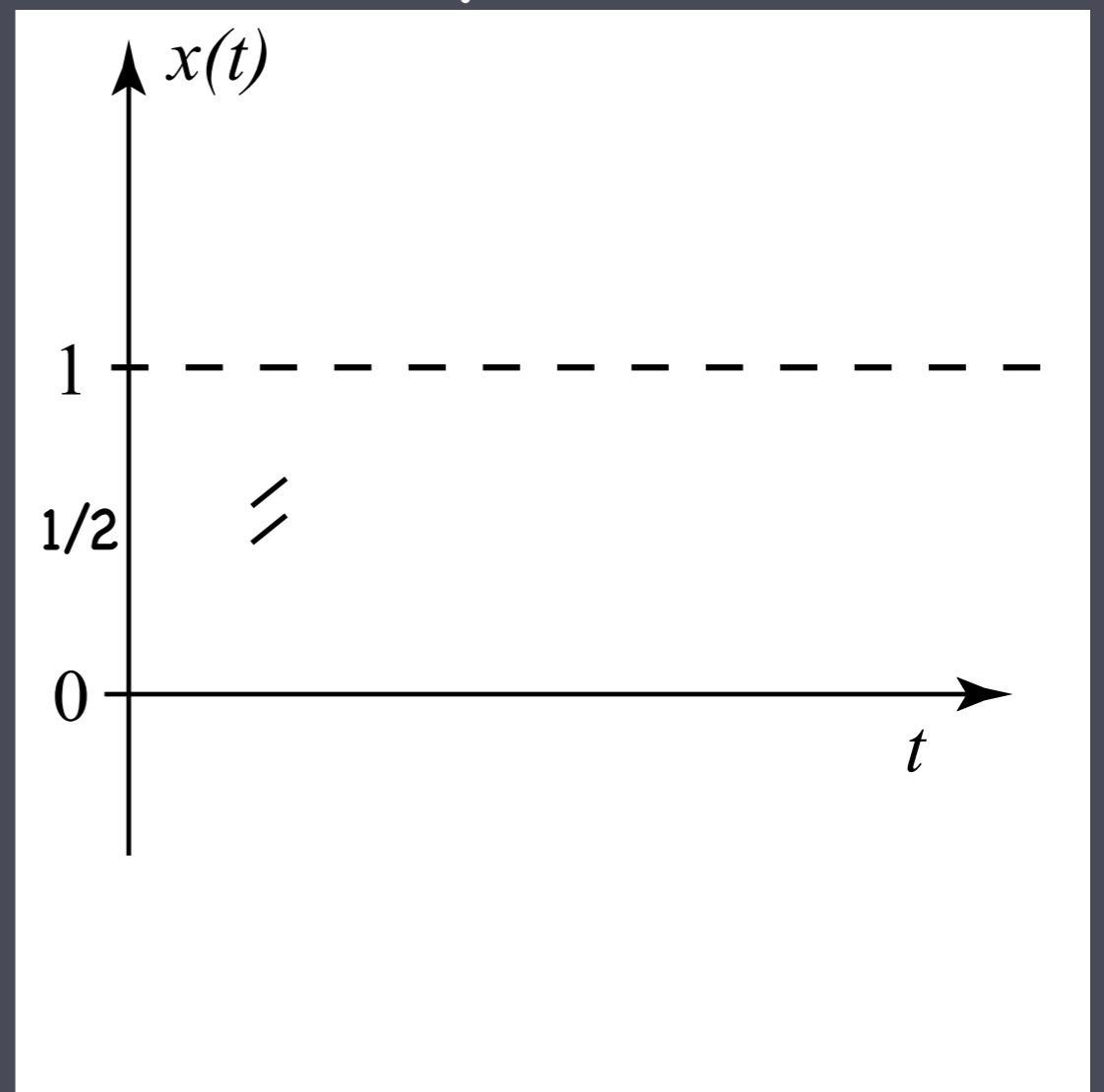
- Slope field.
- At any t , don't know x yet so plot all possible x' values



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

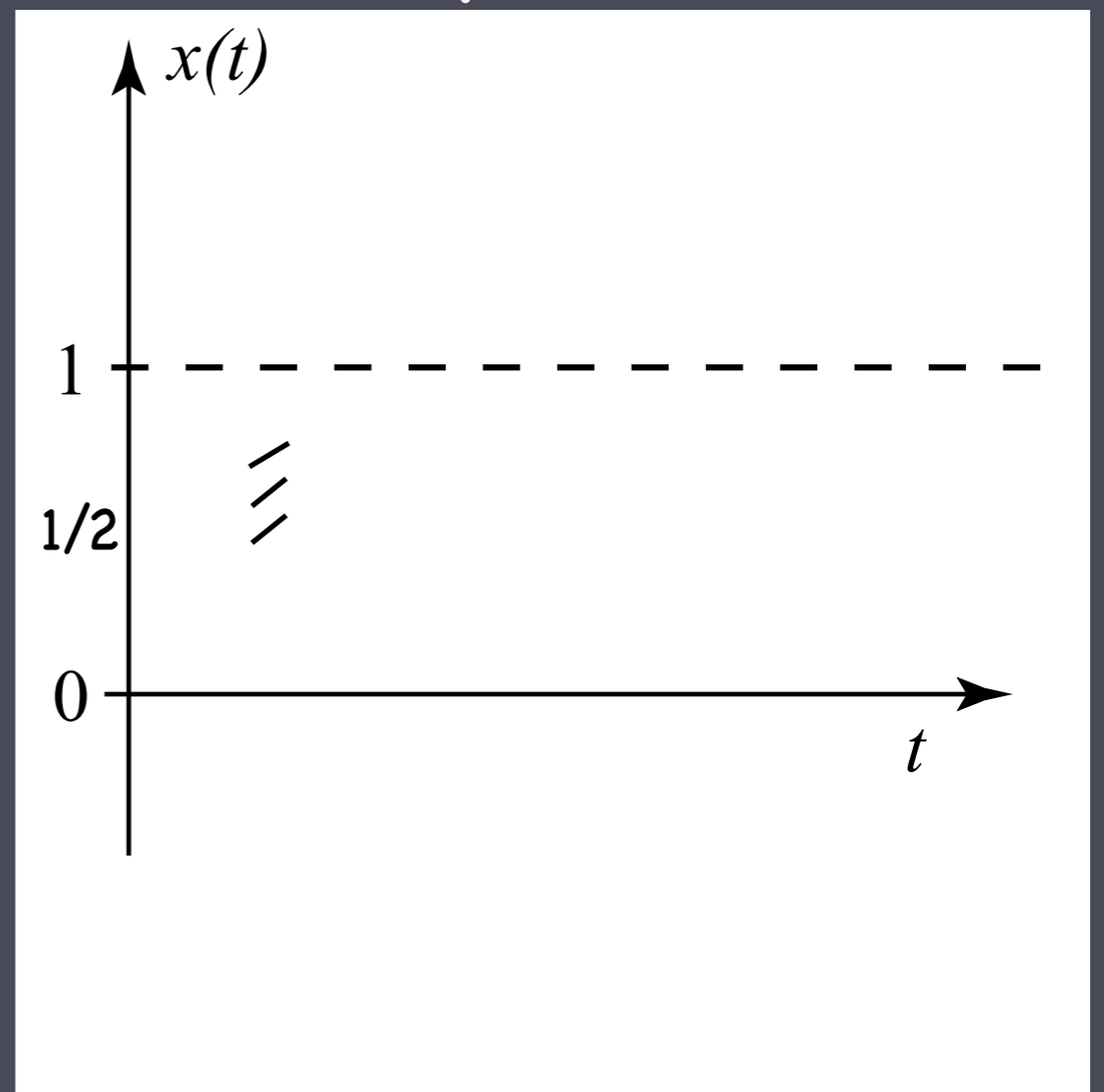
- Slope field.
- At any t , don't know x yet so plot all possible x' values



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

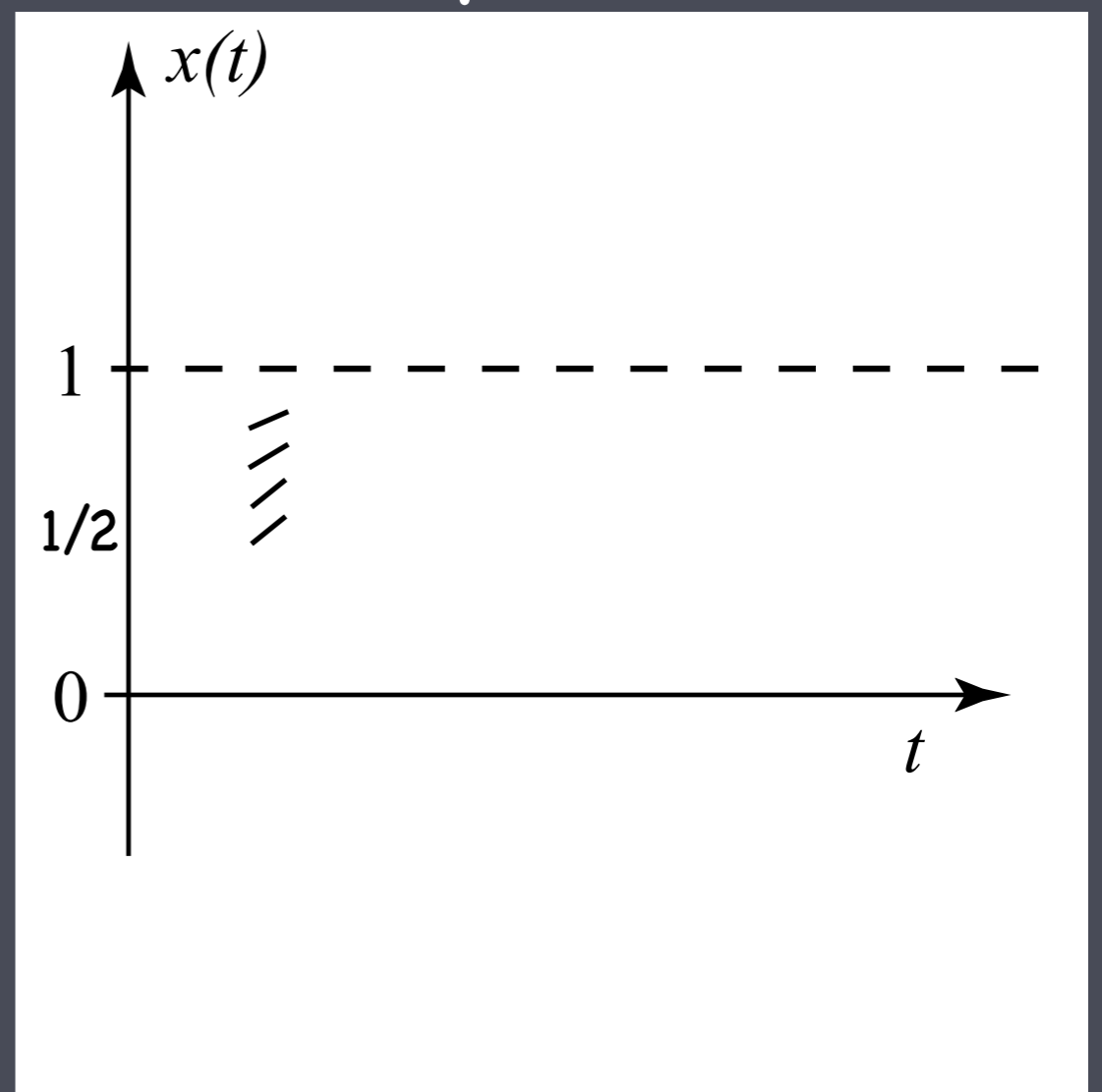
- Slope field.
- At any t , don't know x yet so plot all possible x' values



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

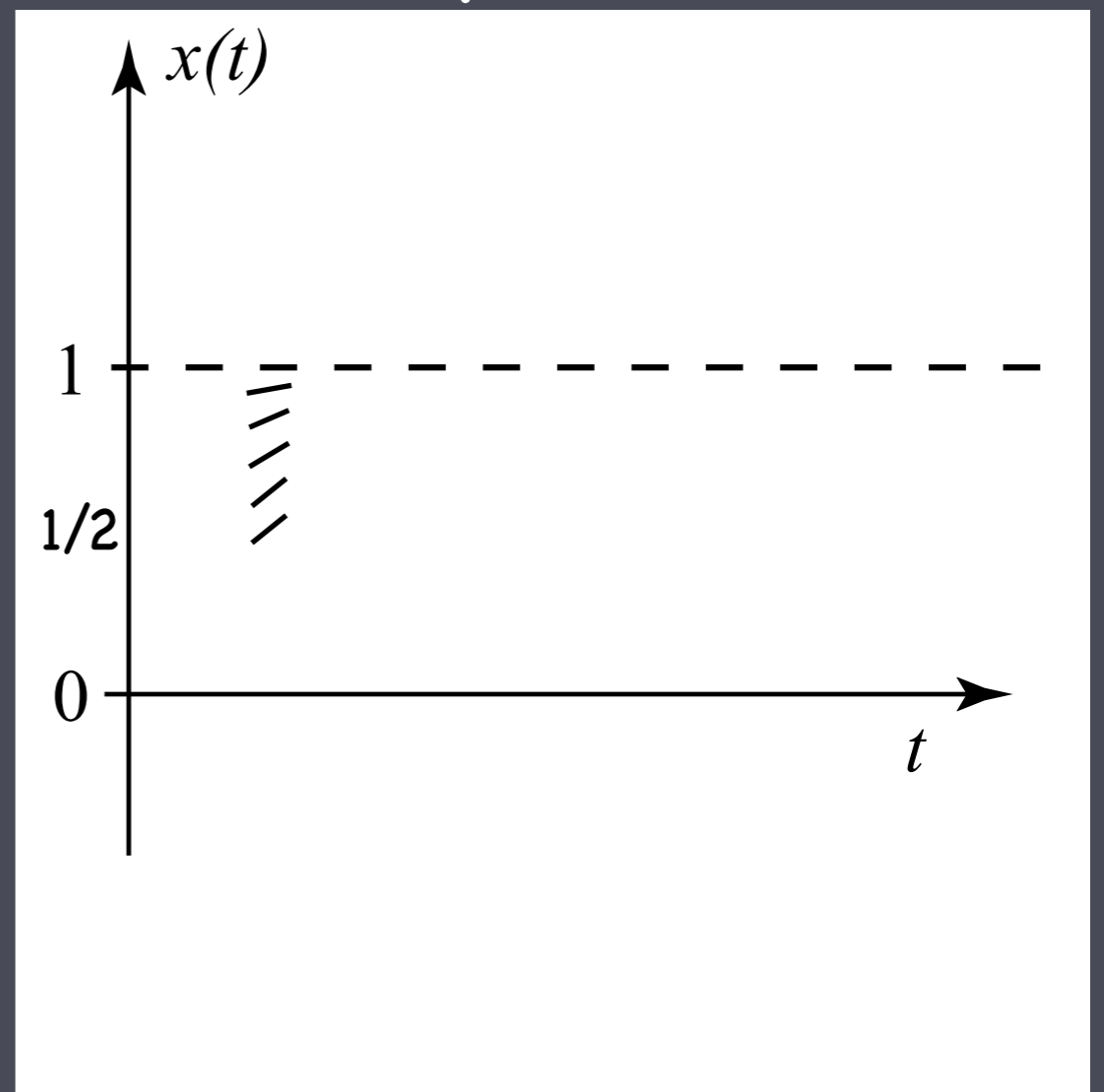
- Slope field.
- At any t , don't know x yet so plot all possible x' values



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

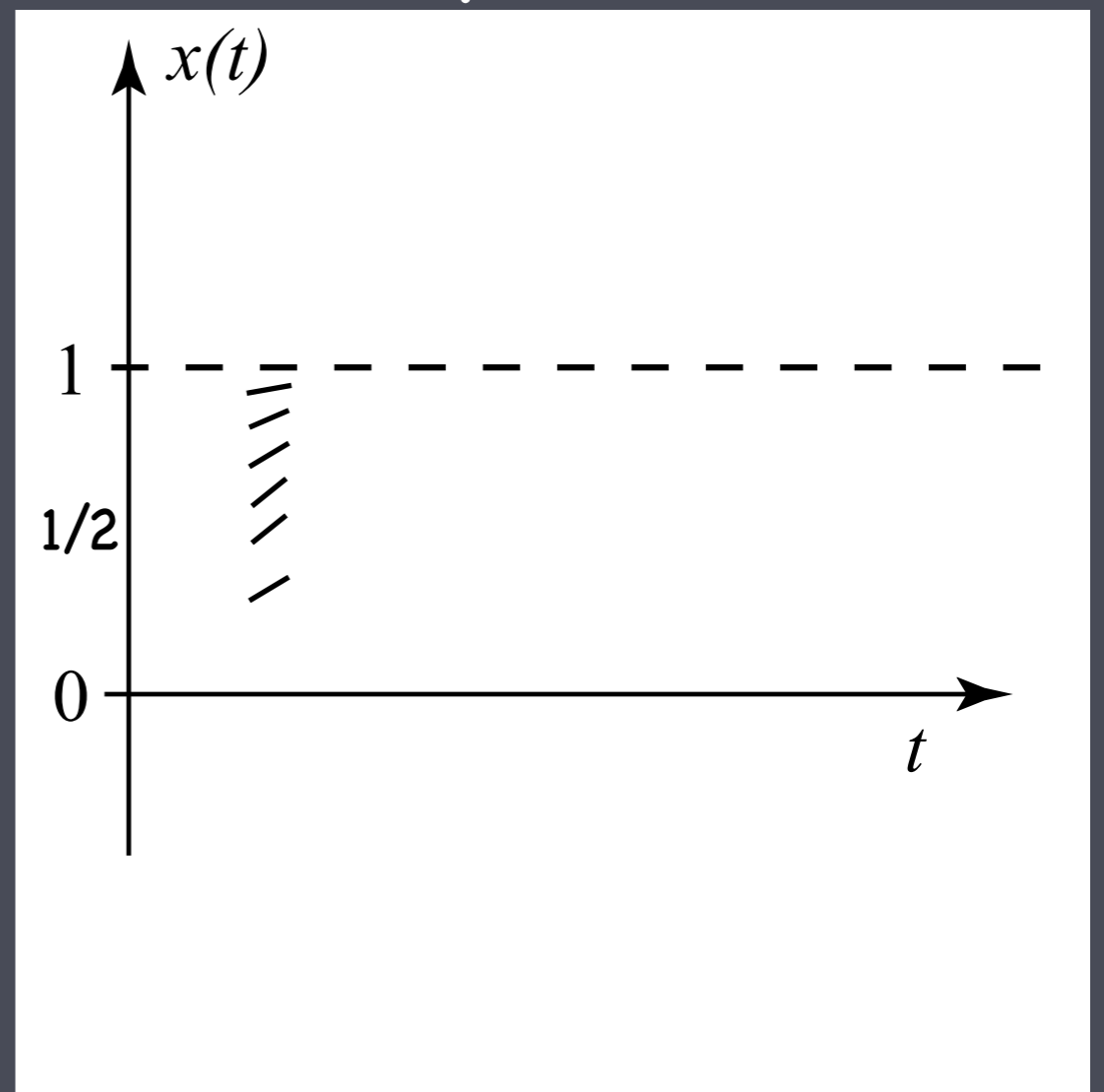
- Slope field.
- At any t , don't know x yet so plot all possible x' values



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

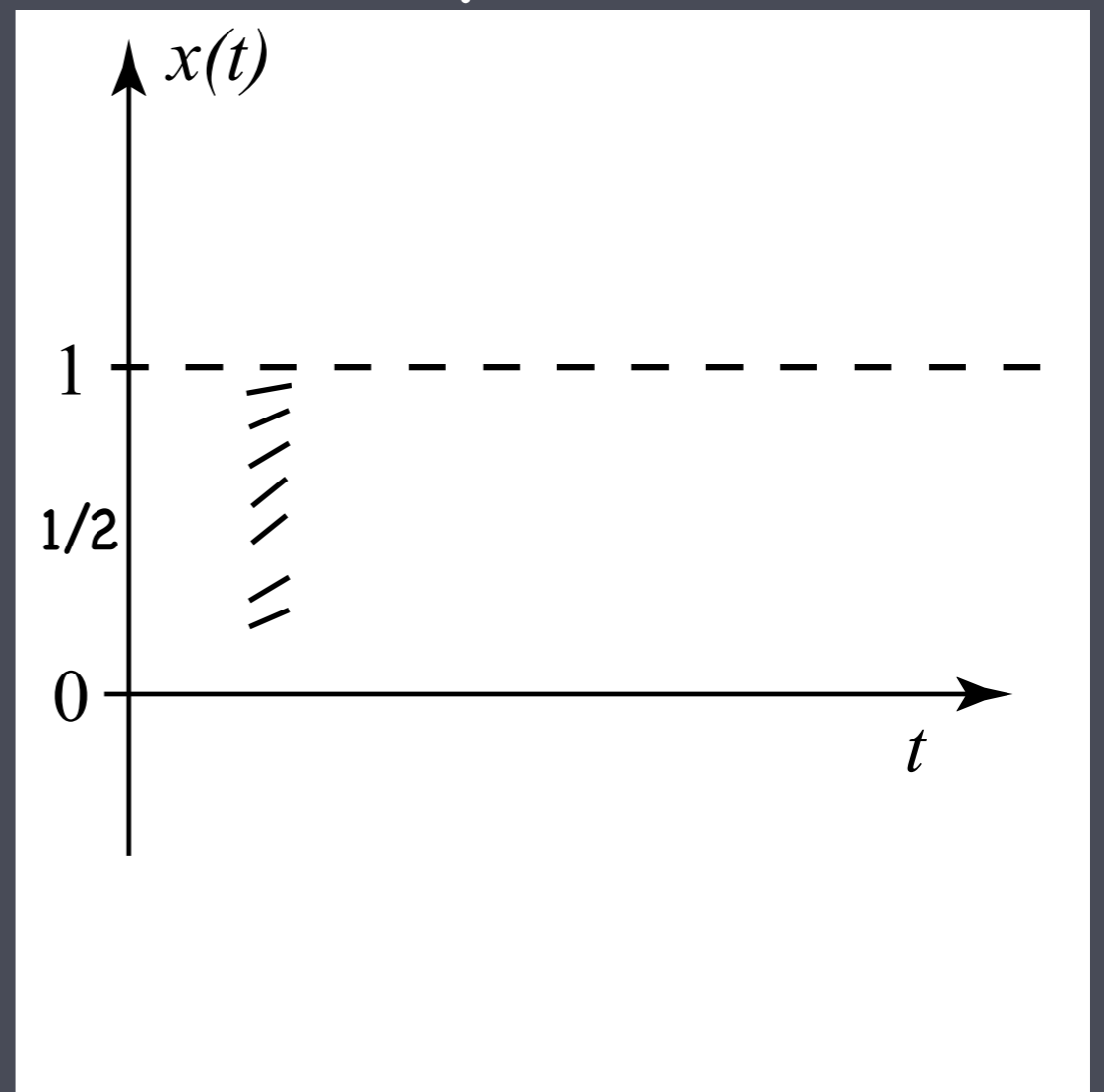
- Slope field.
- At any t , don't know x yet so plot all possible x' values



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

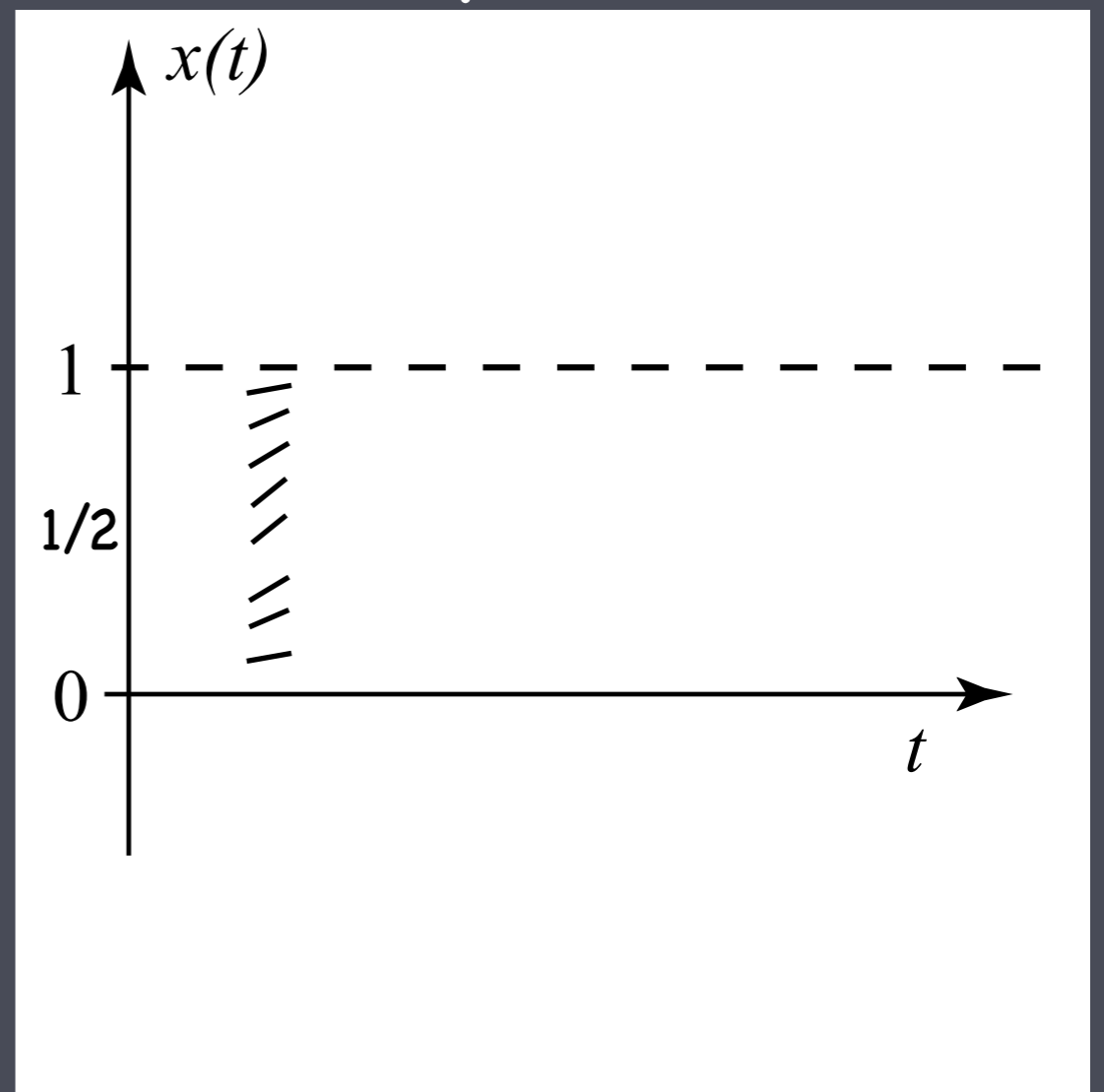
- Slope field.
- At any t , don't know x yet so plot all possible x' values



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

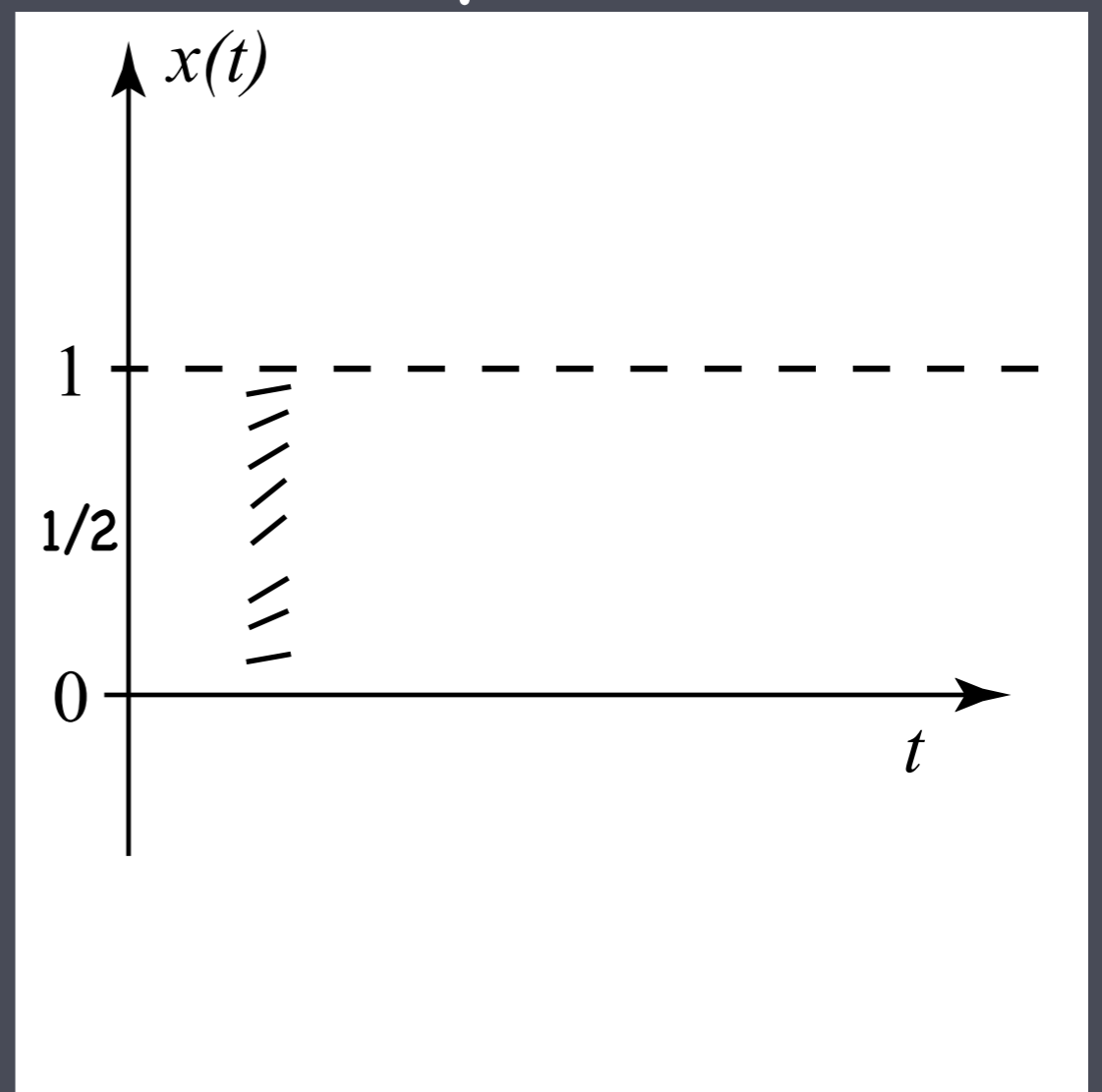
- Slope field.
- At any t , don't know x yet so plot all possible x' values



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

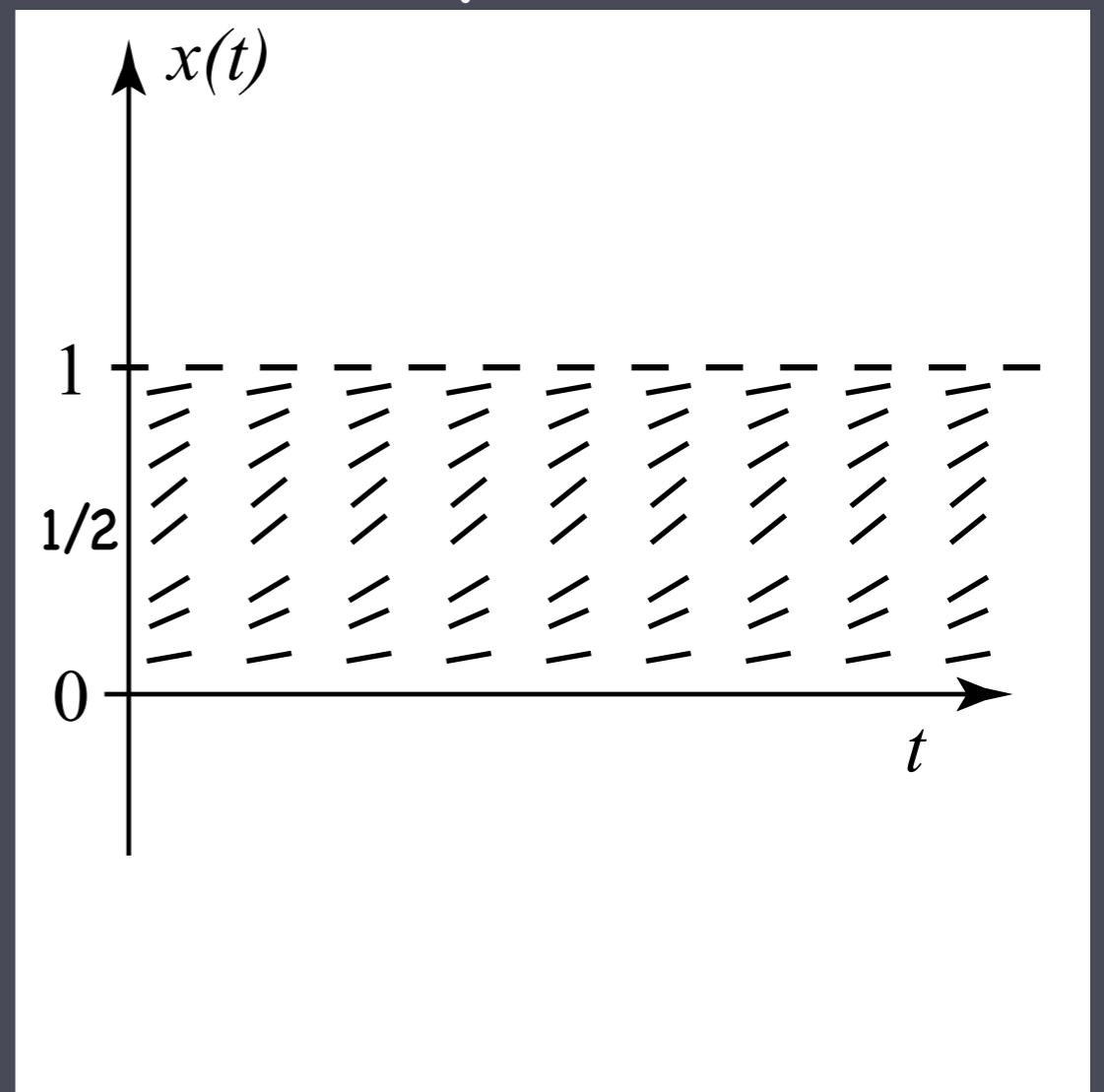
- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

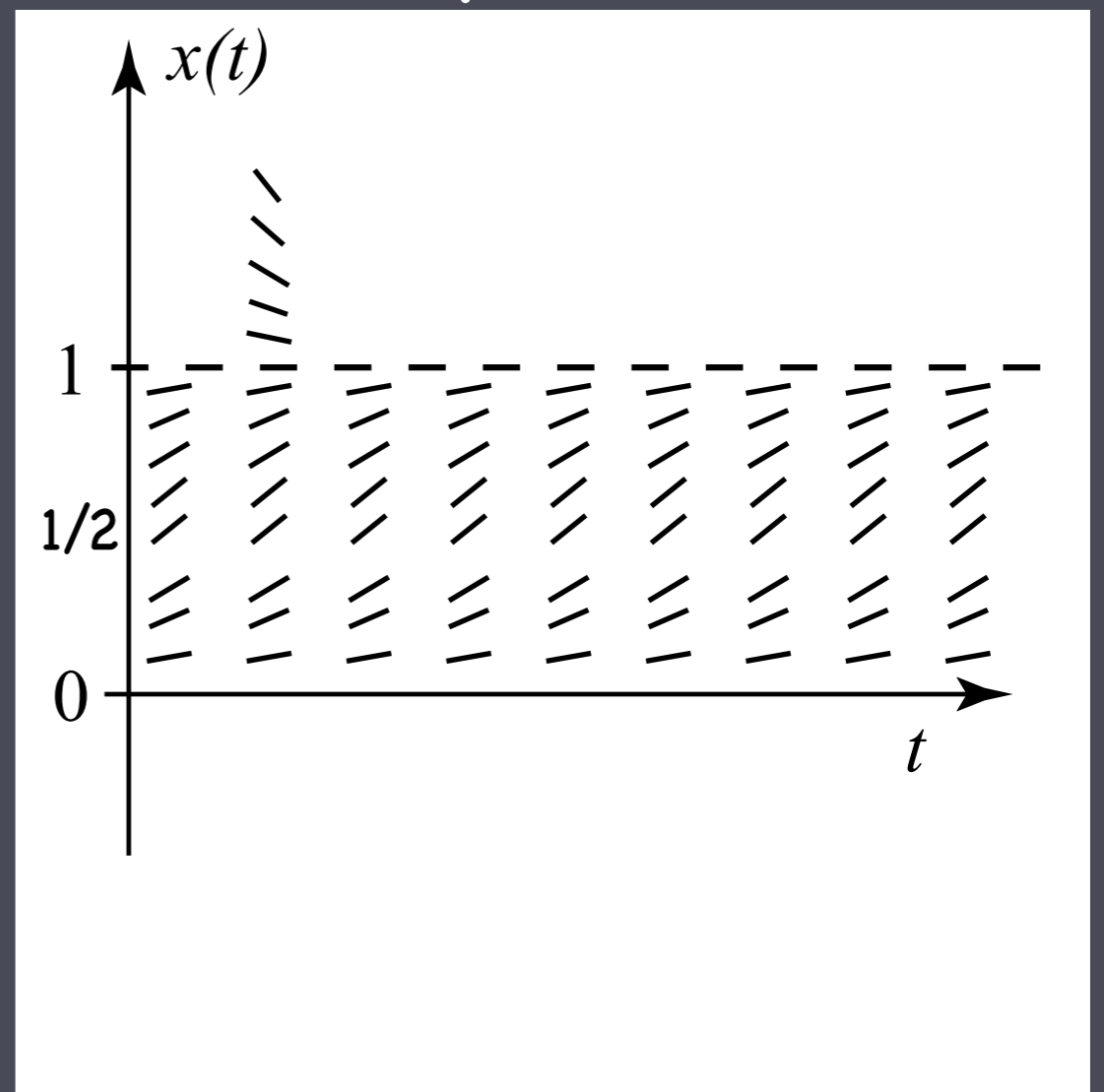
- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

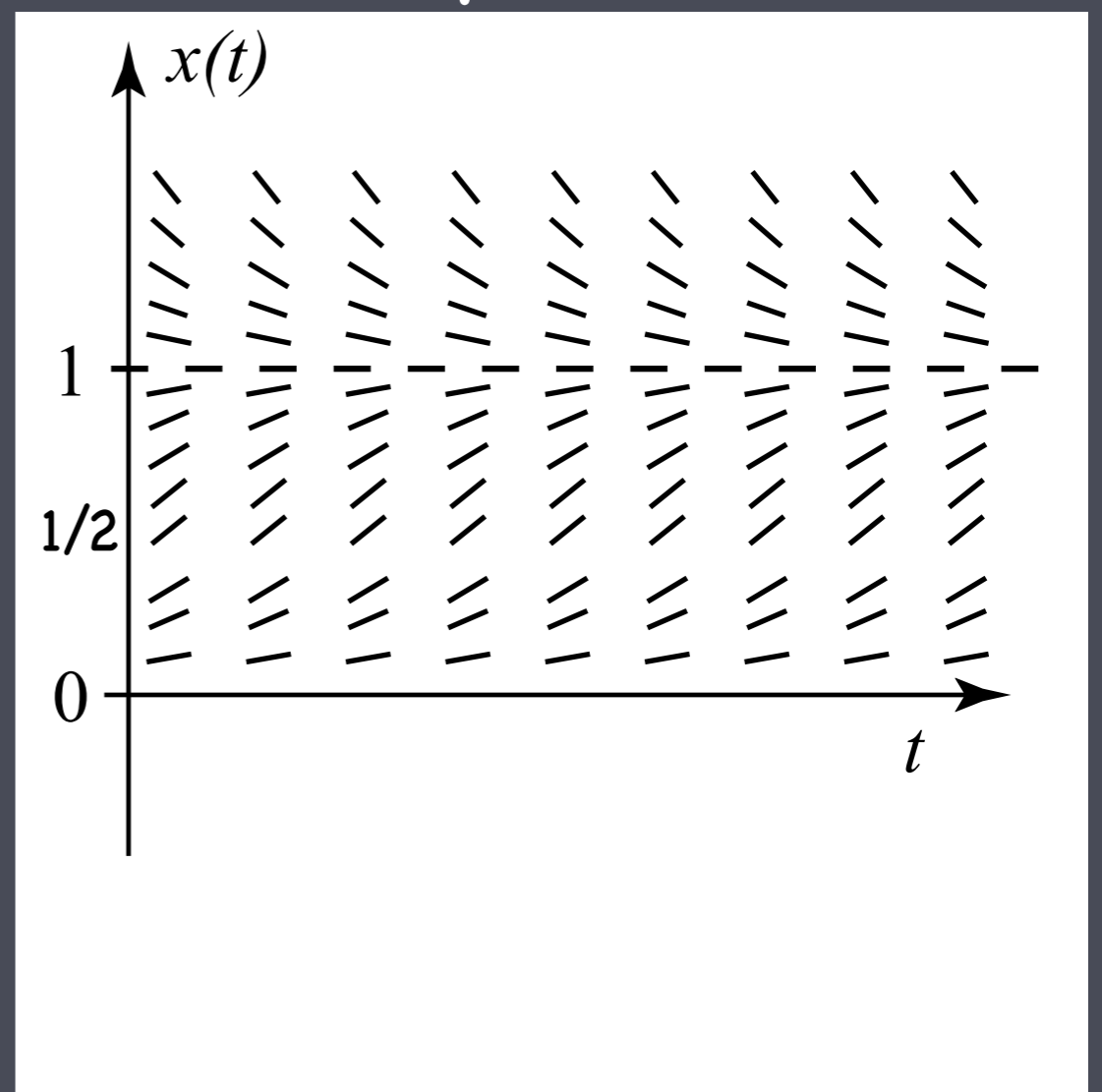
- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

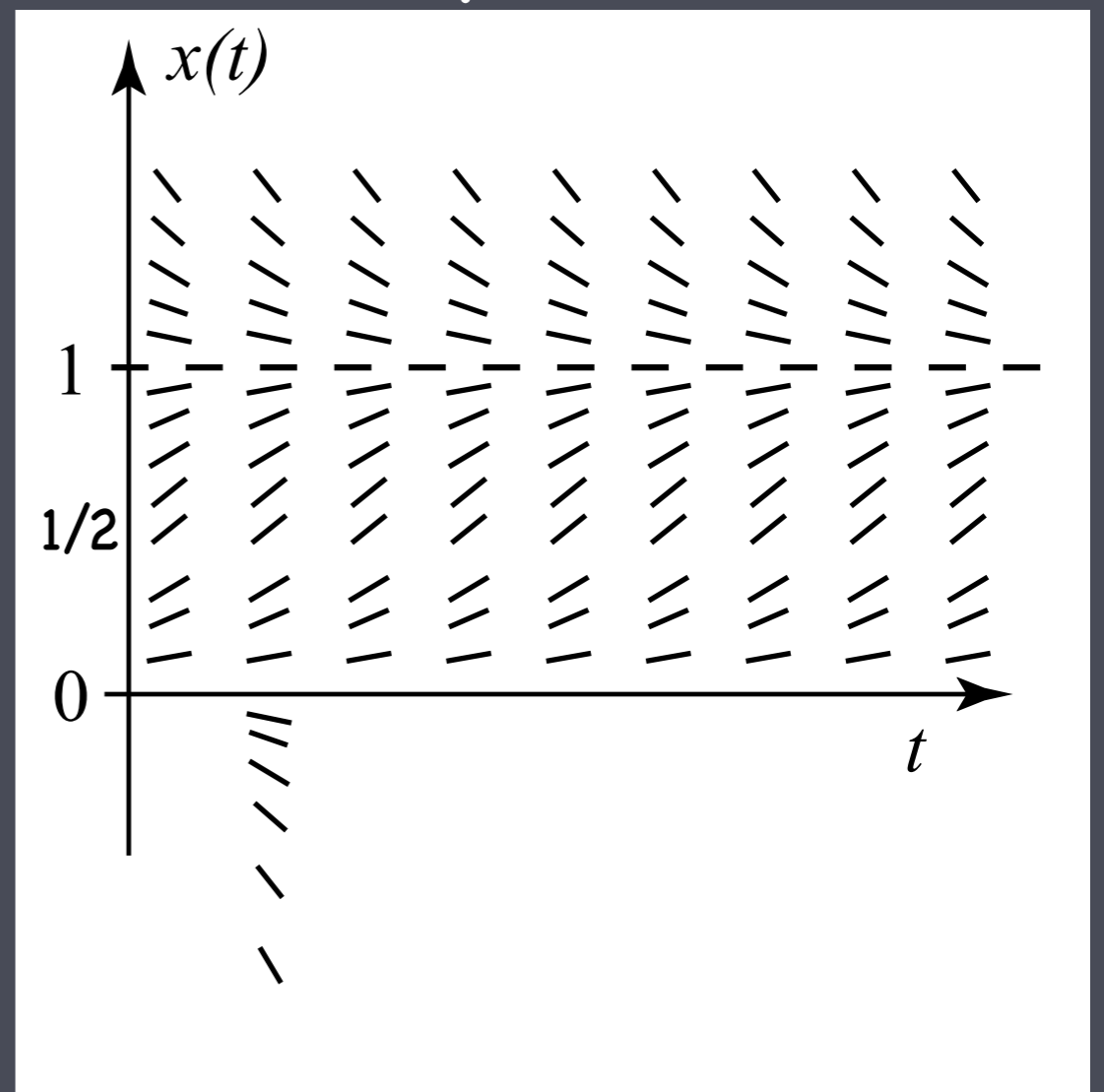
- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

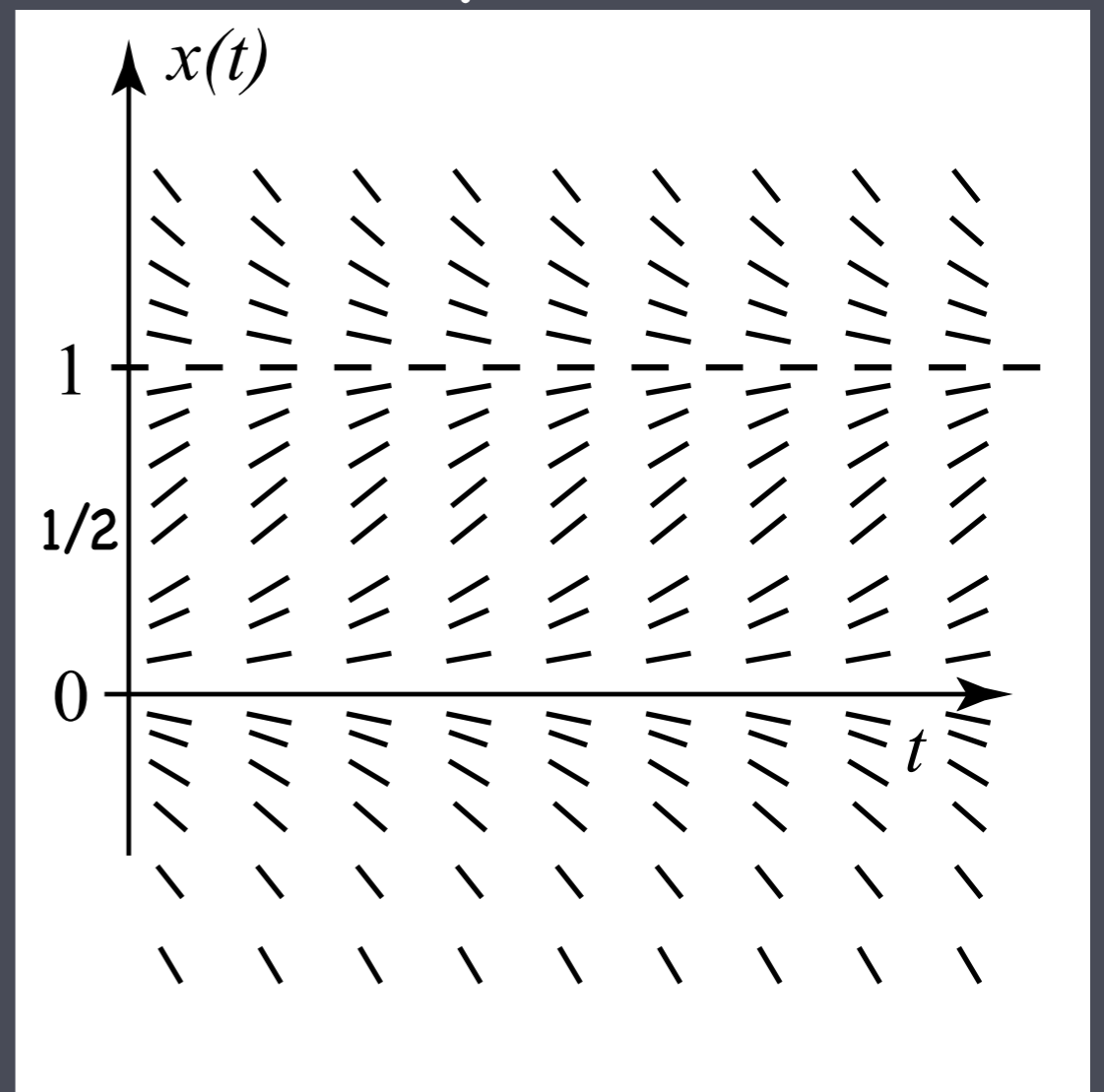
- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .

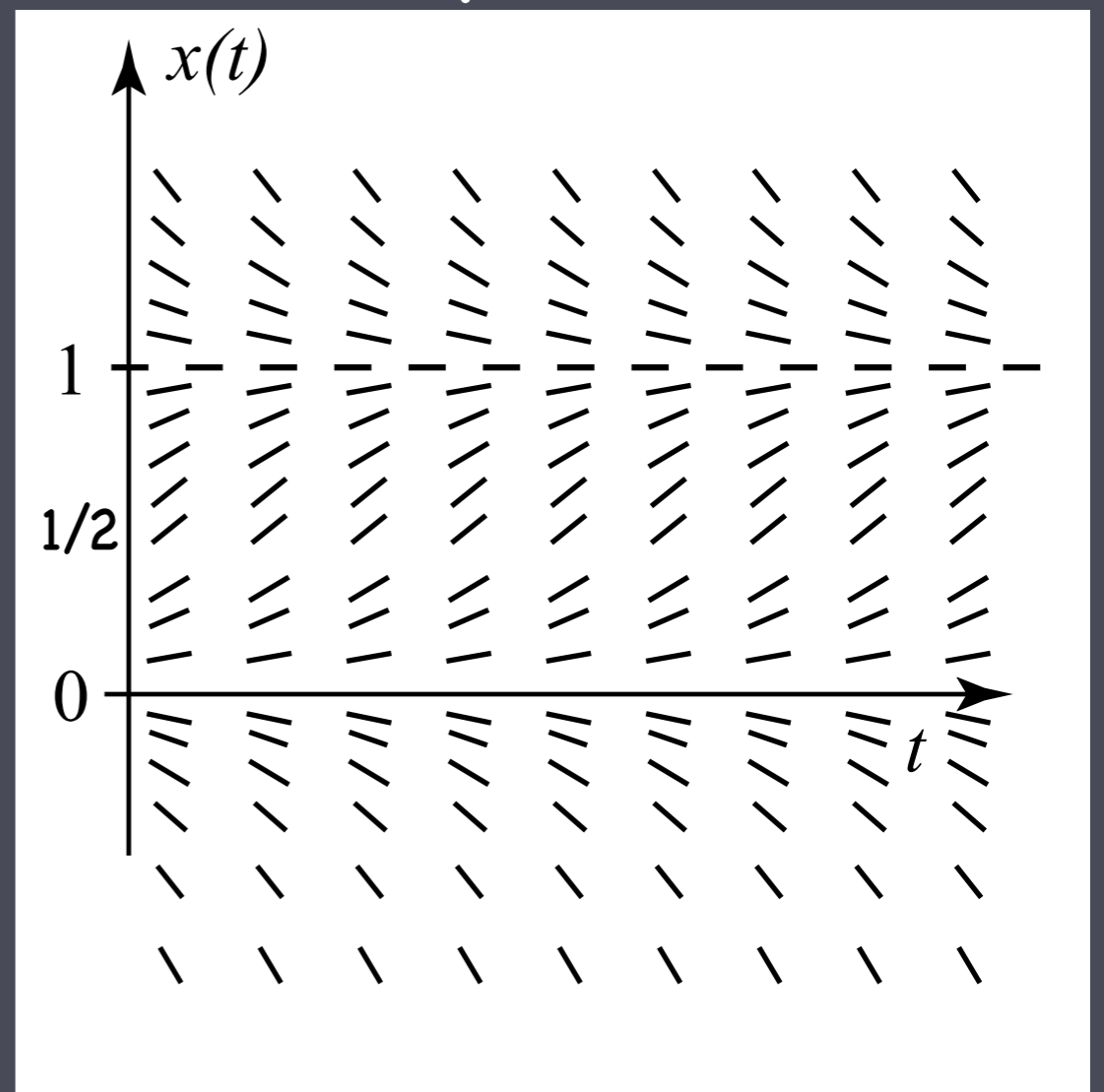


$$x' = x(1 - x)$$

↑
velocity
↑
position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.

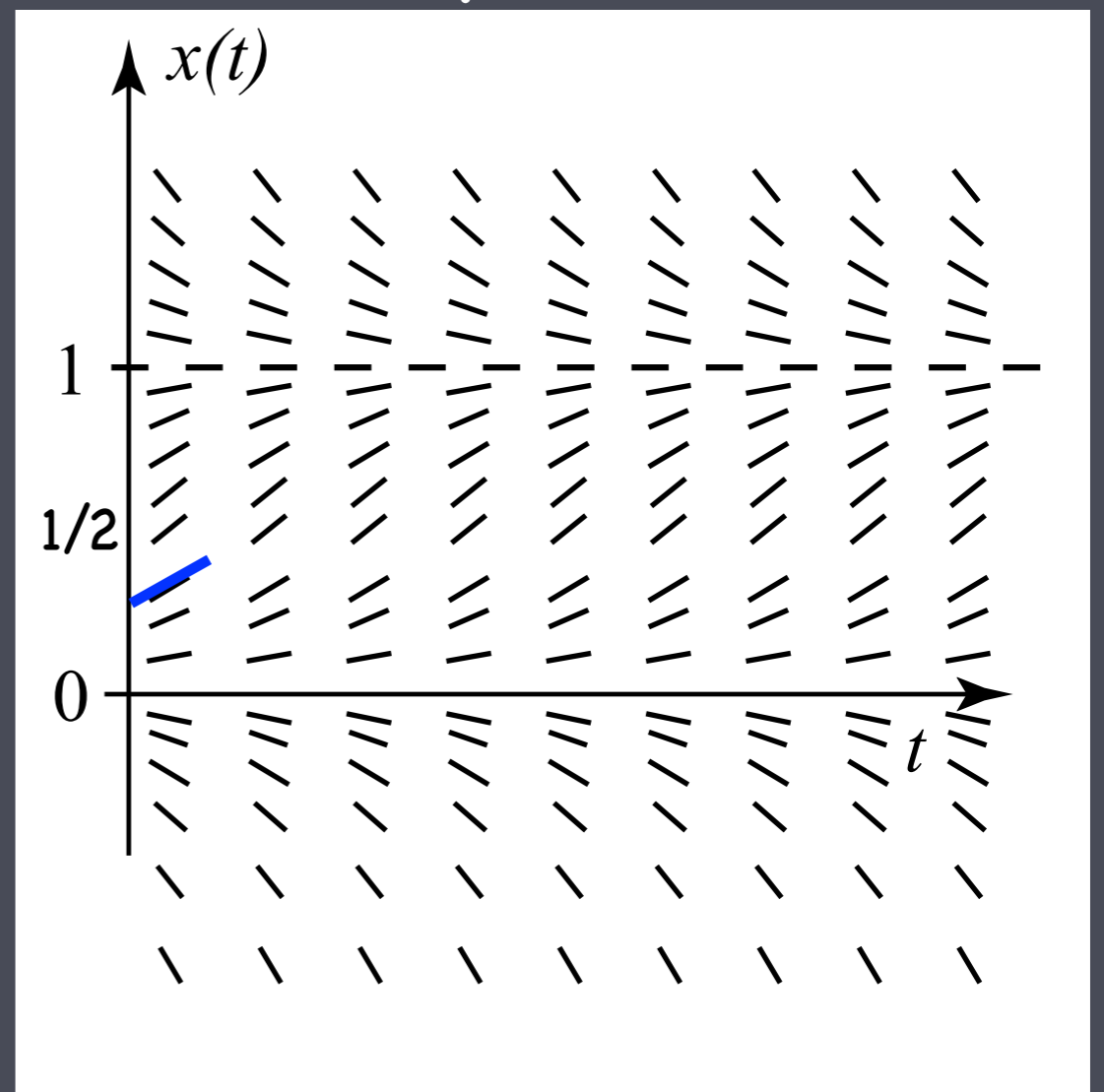


$$x' = x(1 - x)$$

↑
velocity
↑
position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.

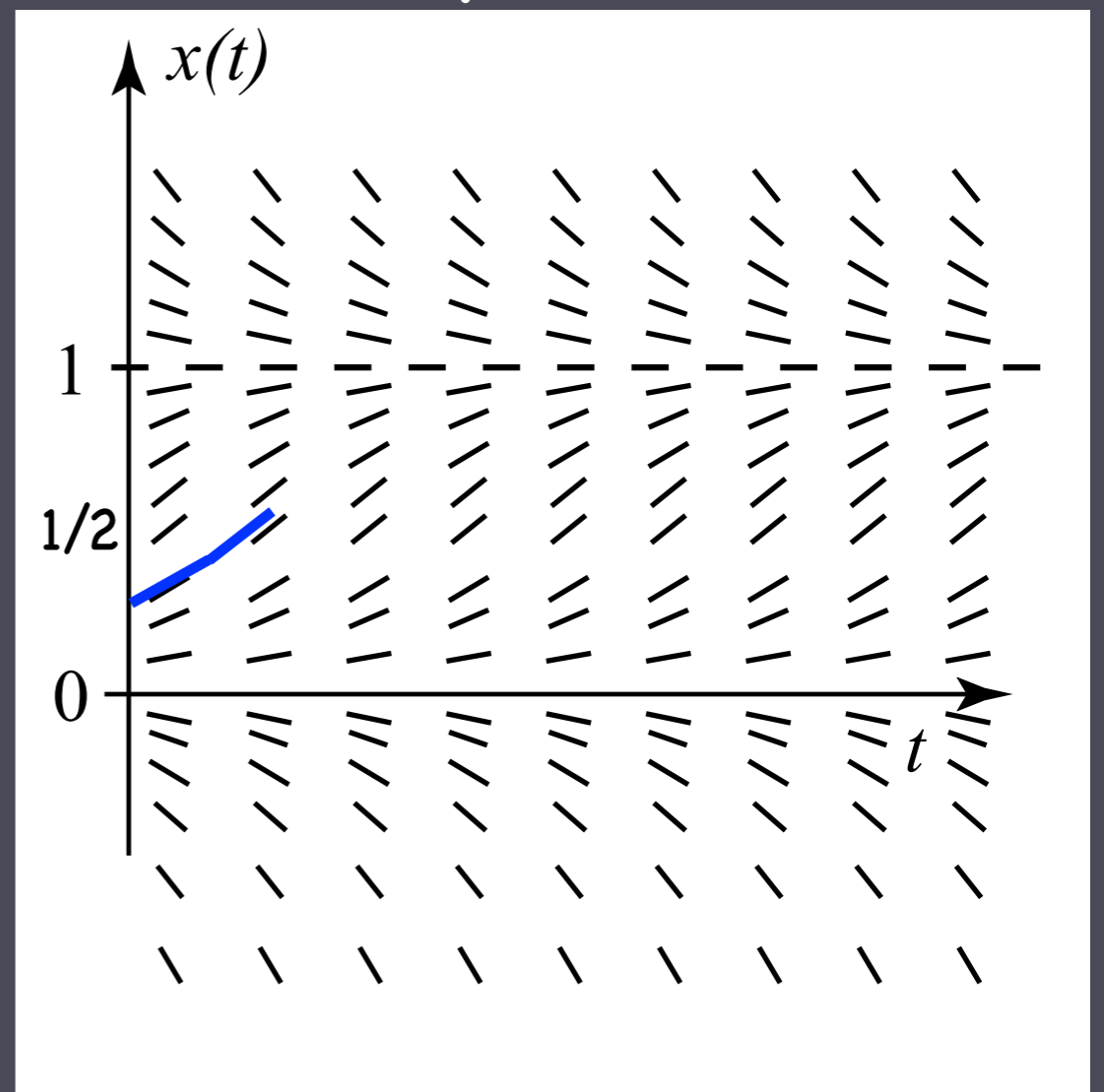


$$x' = x(1 - x)$$

↑
velocity
↑
position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.

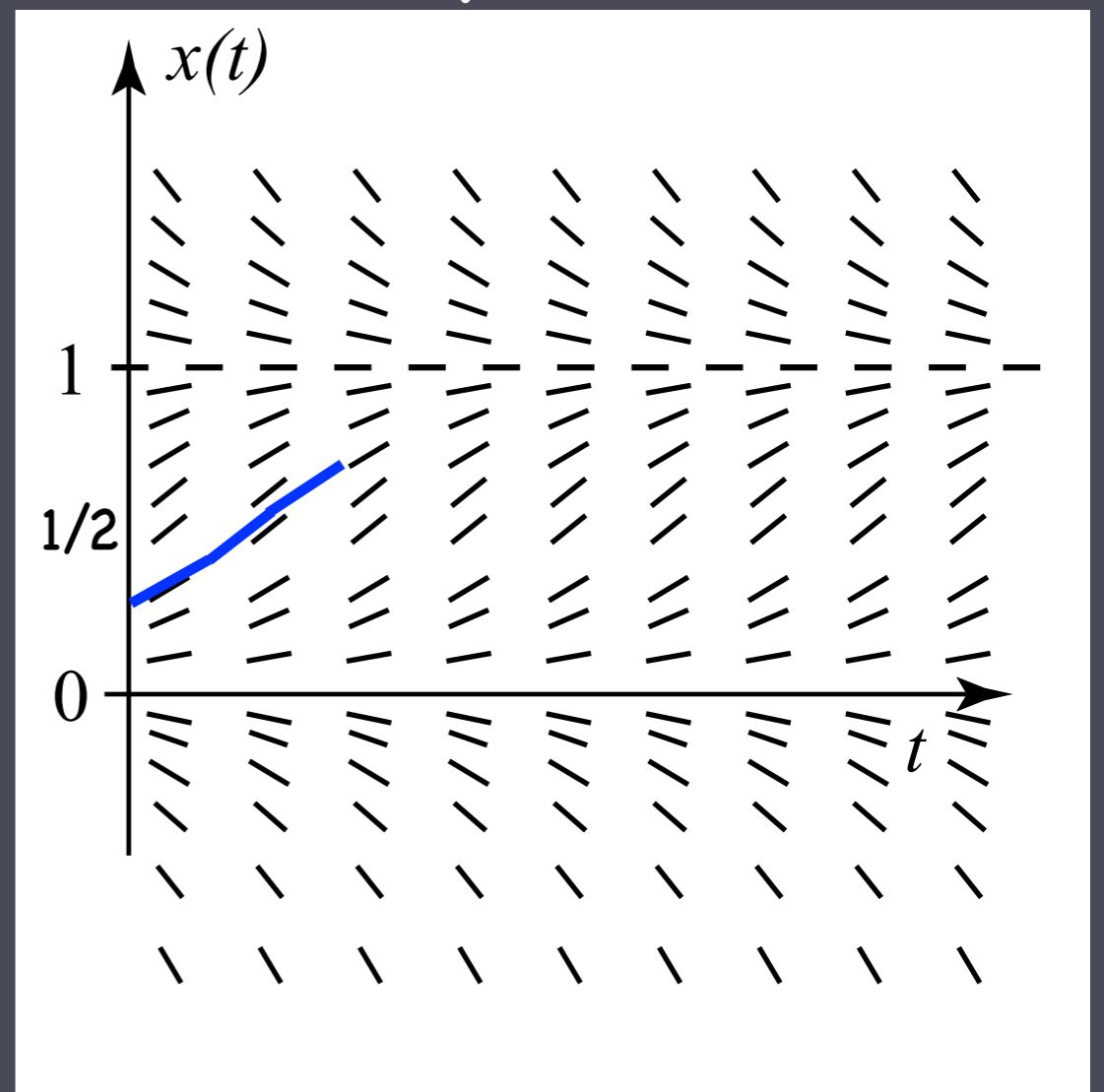


$$x' = x(1 - x)$$

↑
velocity
↑
position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.

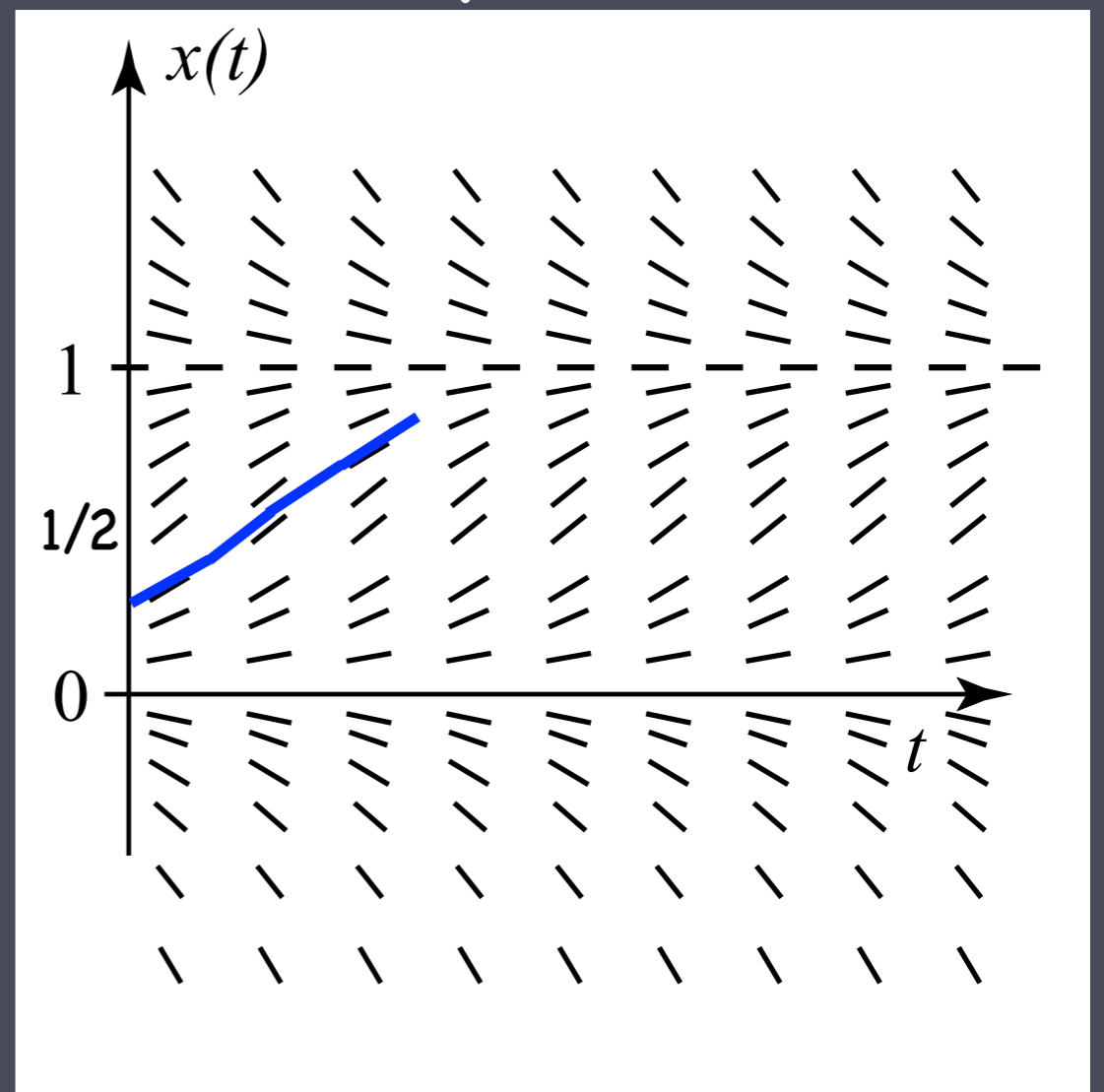


$$x' = x(1 - x)$$

↑
velocity
↑
position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.

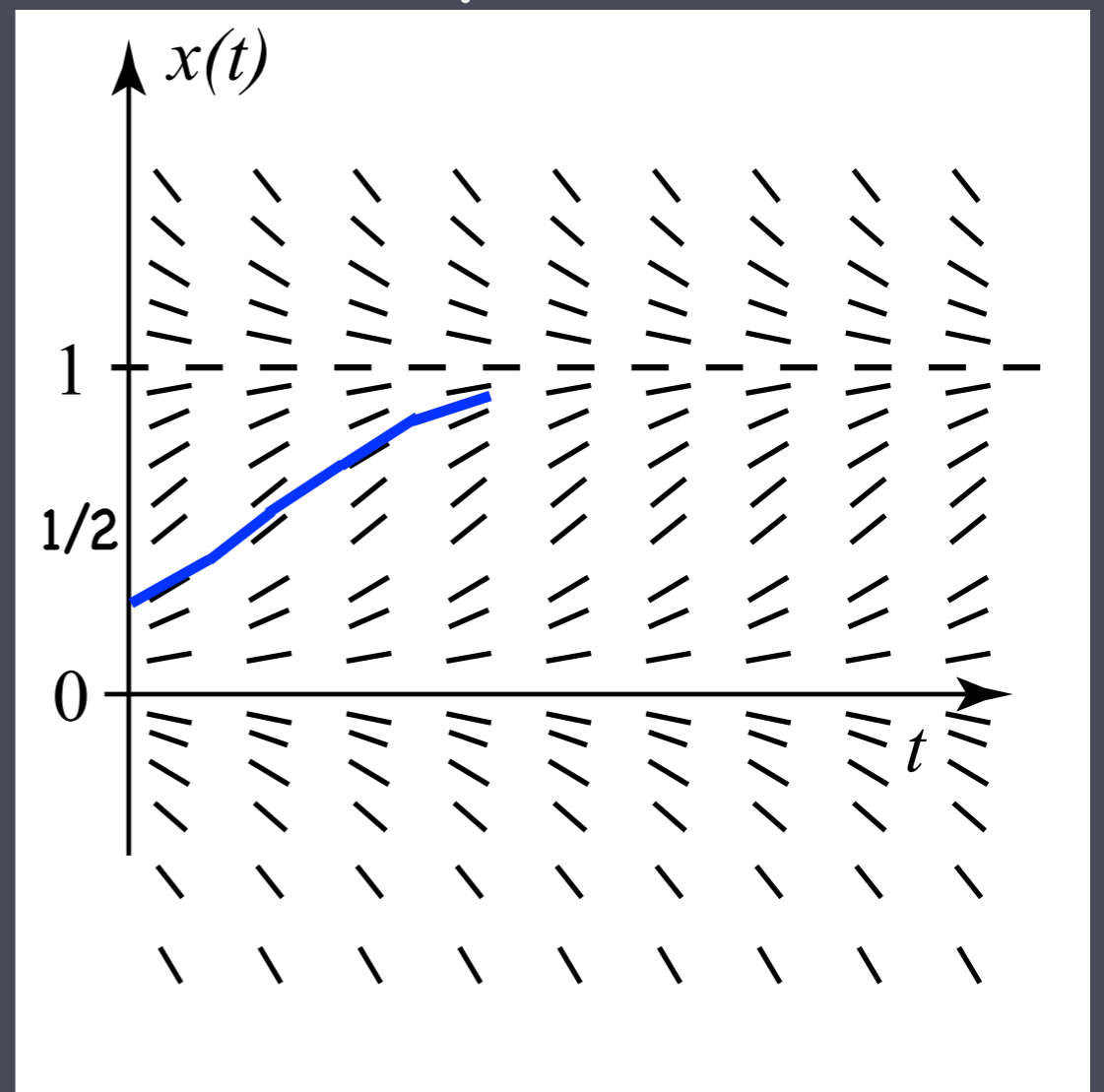


$$x' = x(1 - x)$$

↑
velocity
↑
position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.

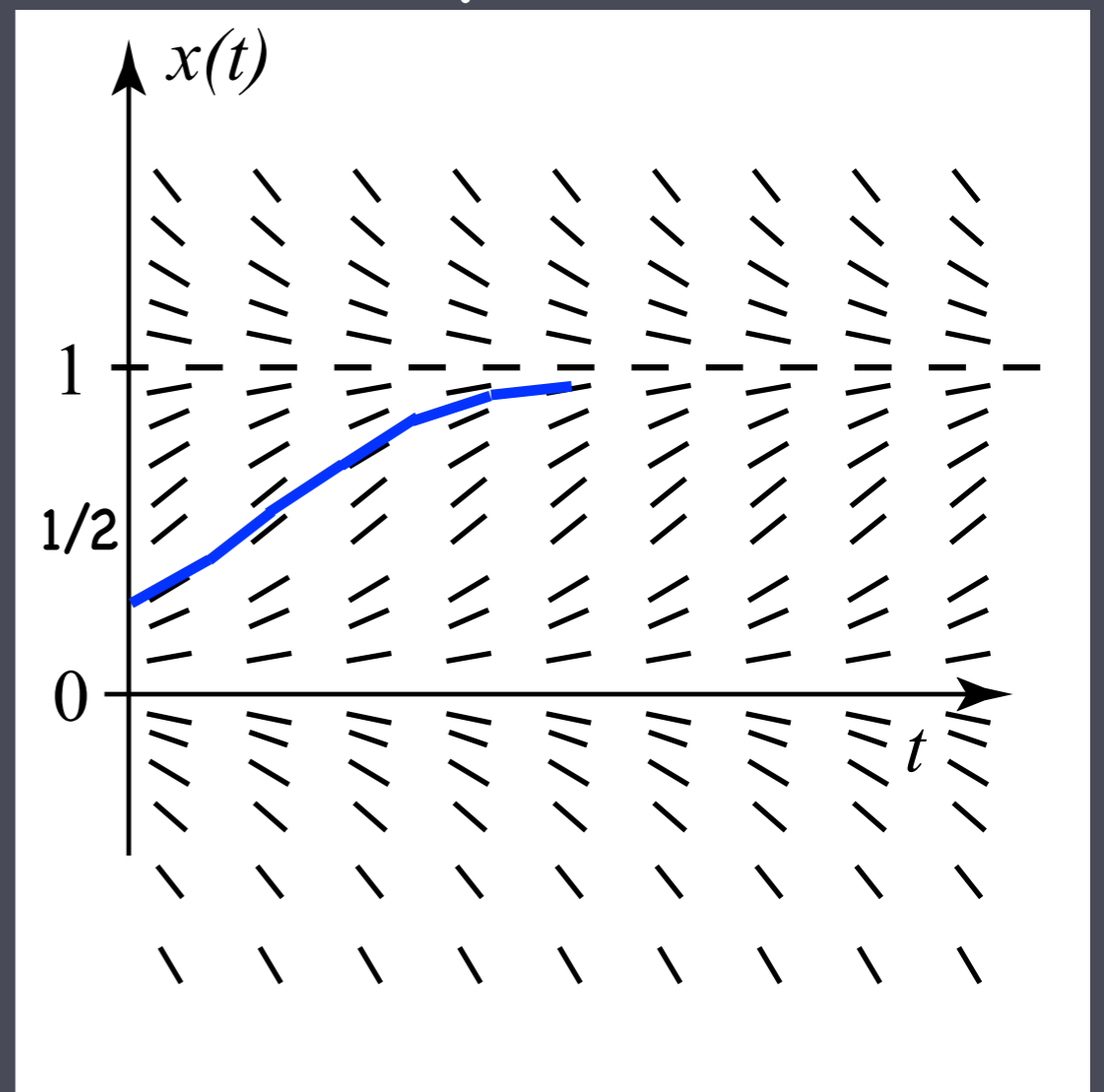


$$x' = x(1 - x)$$

↑
velocity
↑
position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.

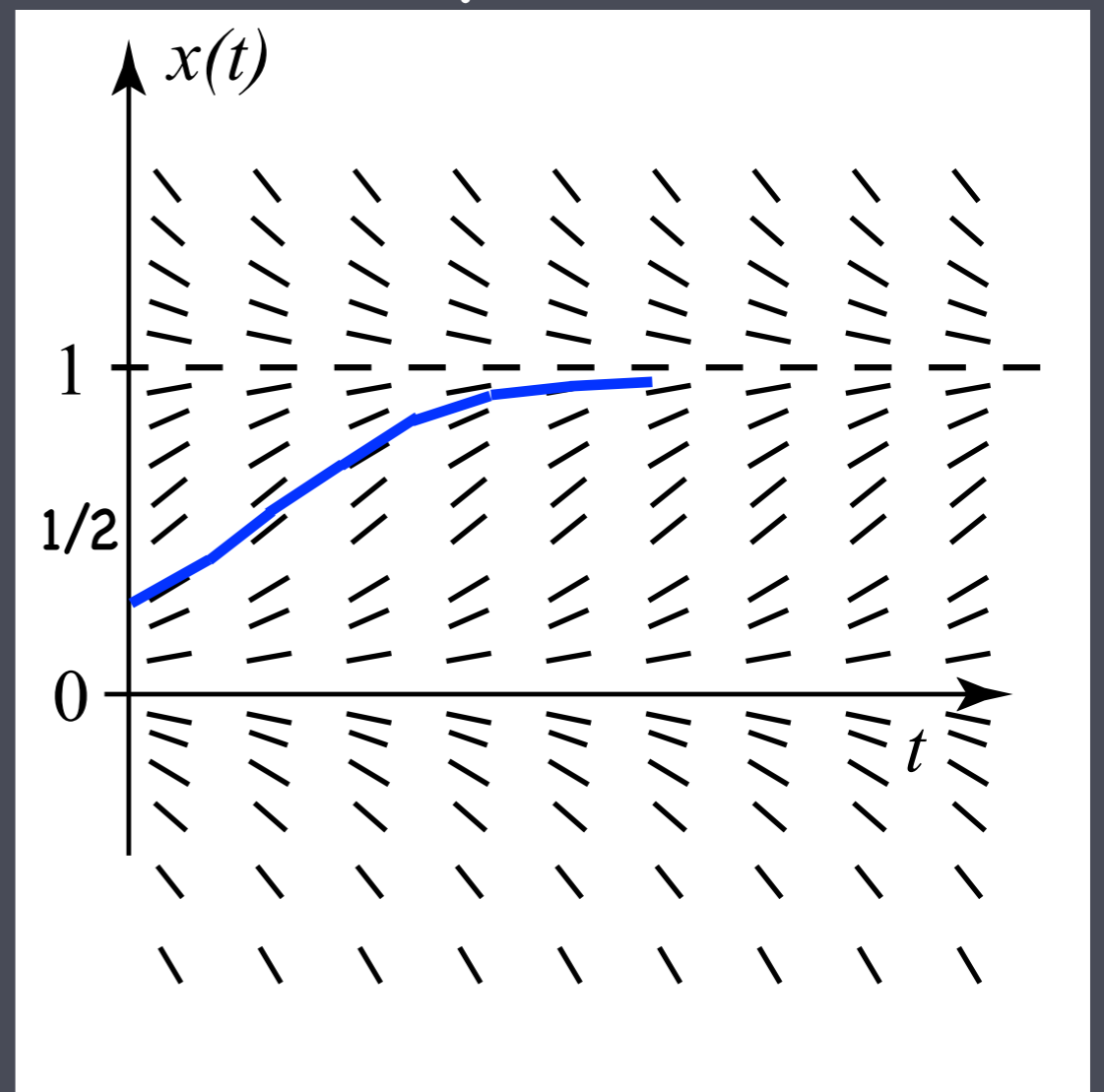


$$x' = x(1 - x)$$

↑
velocity
↑
position

Slope field

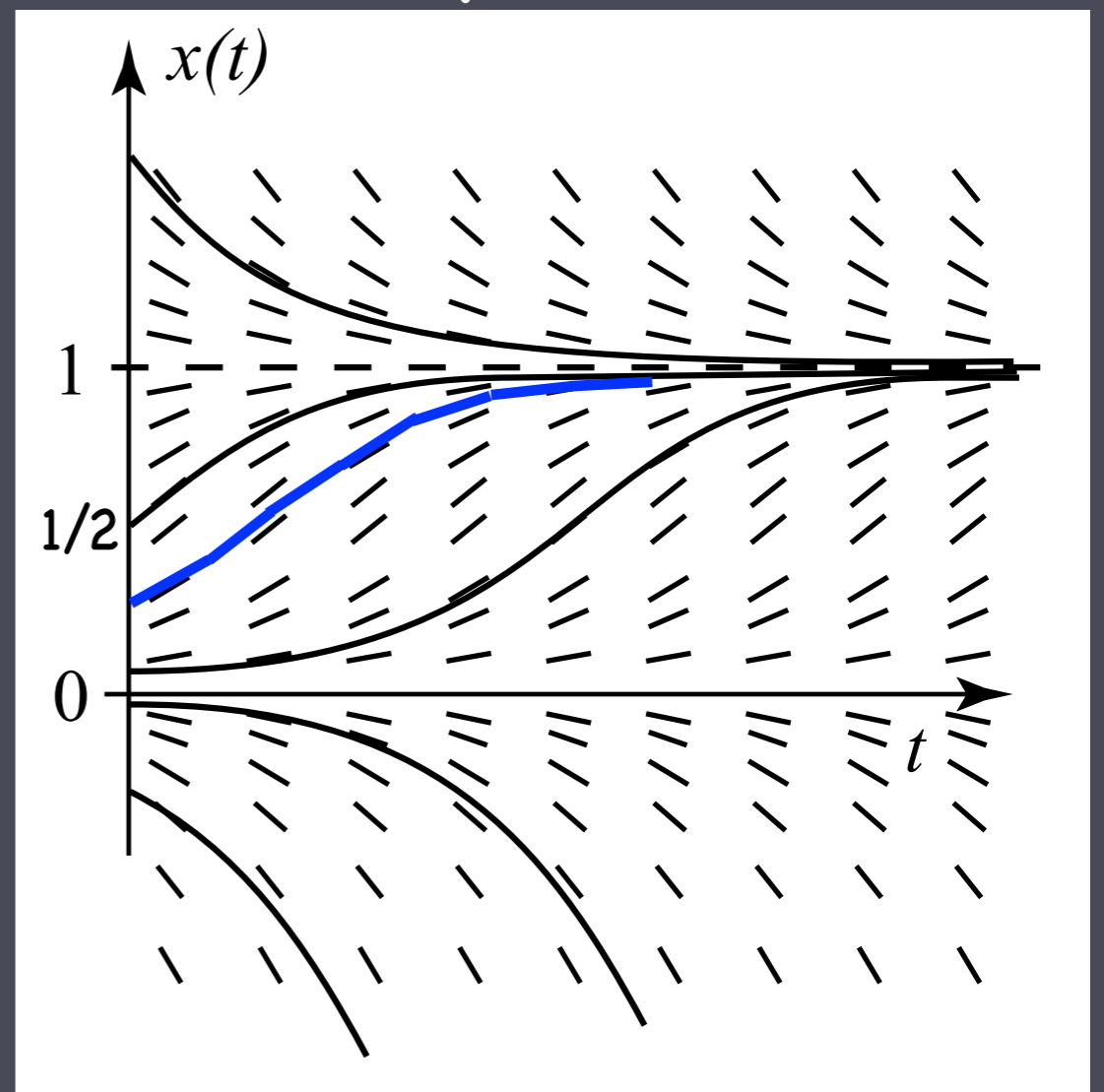
- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

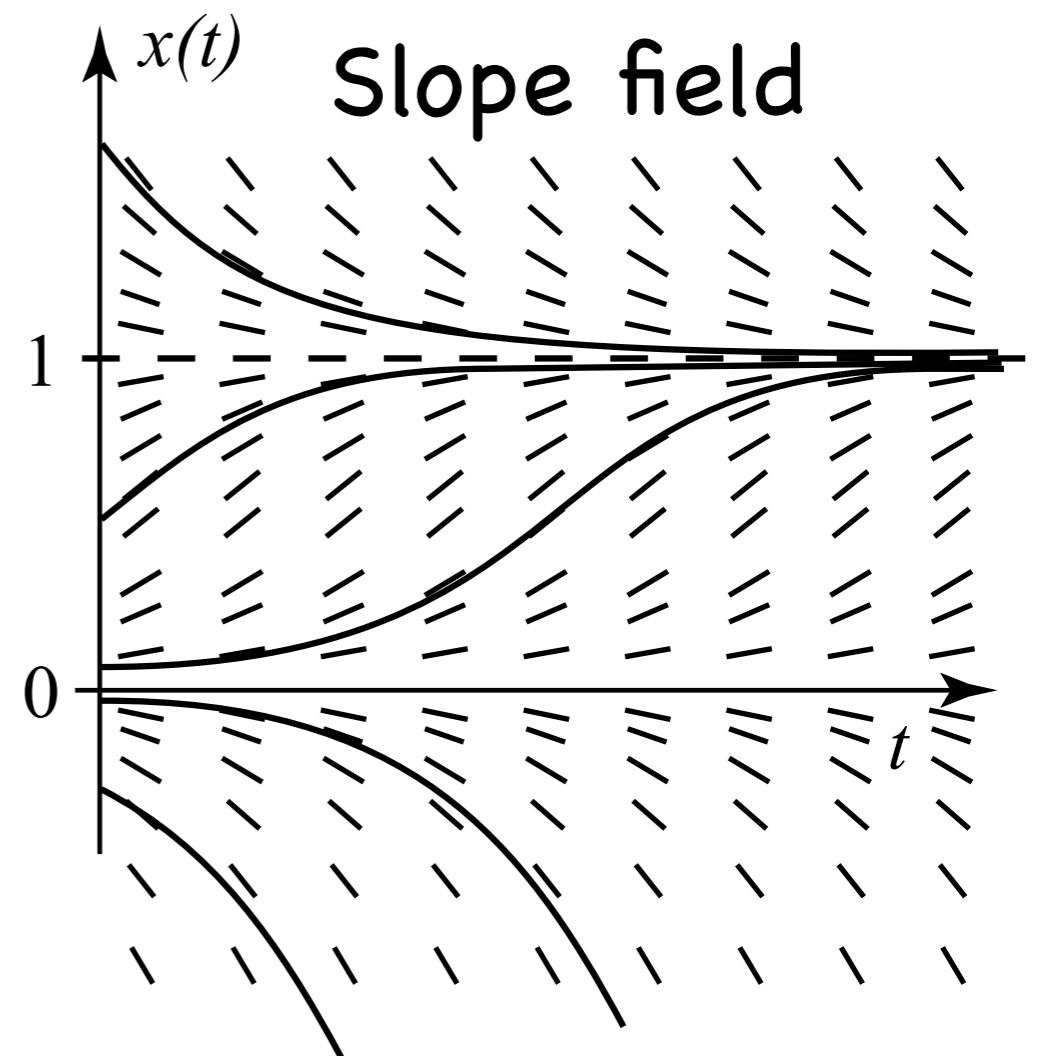
Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.



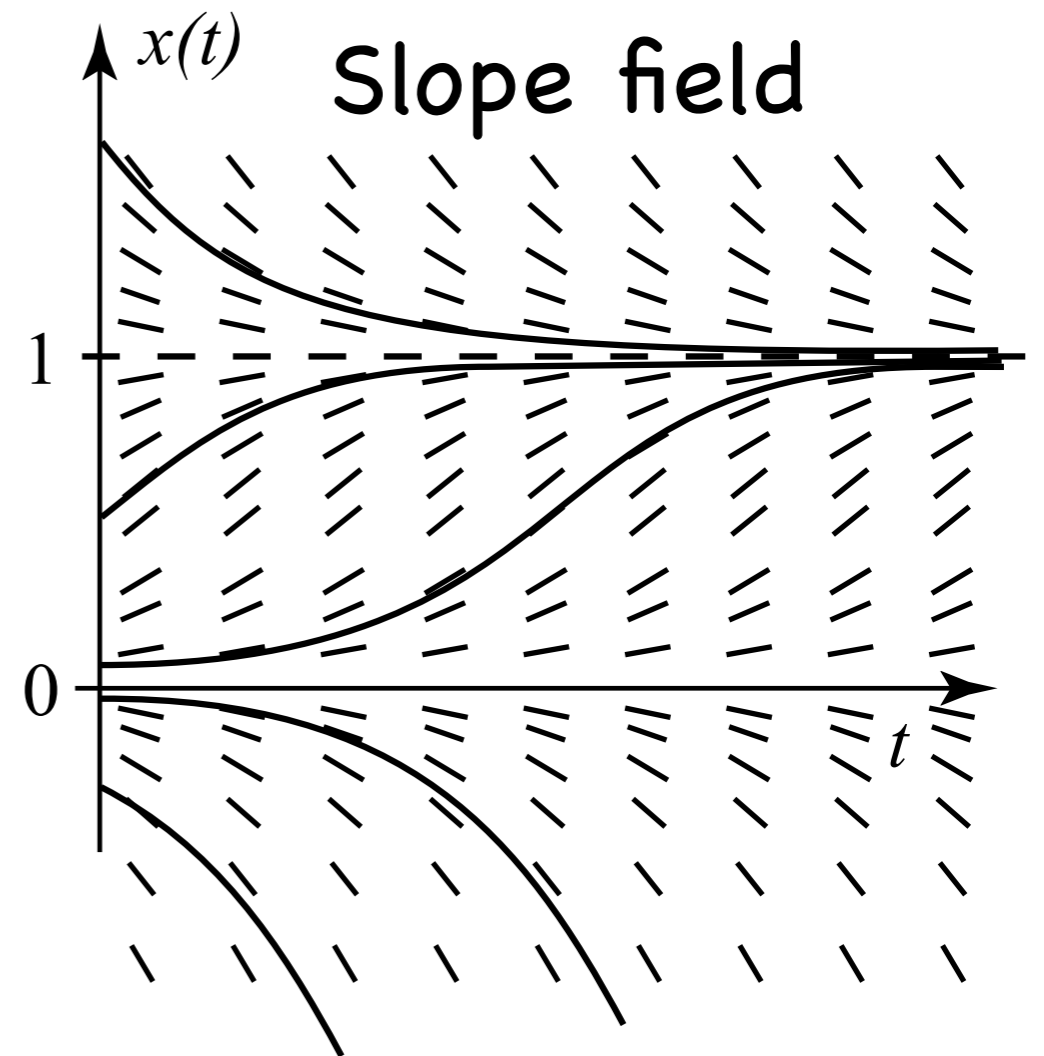
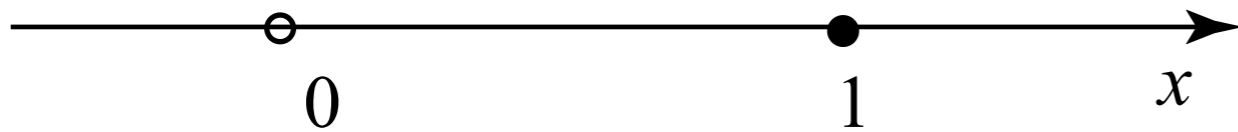
Velocity versus position

Velocity (x') vs. position (x)



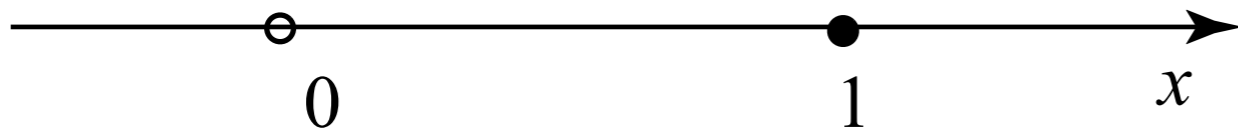
Velocity versus position

Velocity (x') vs. position (x)

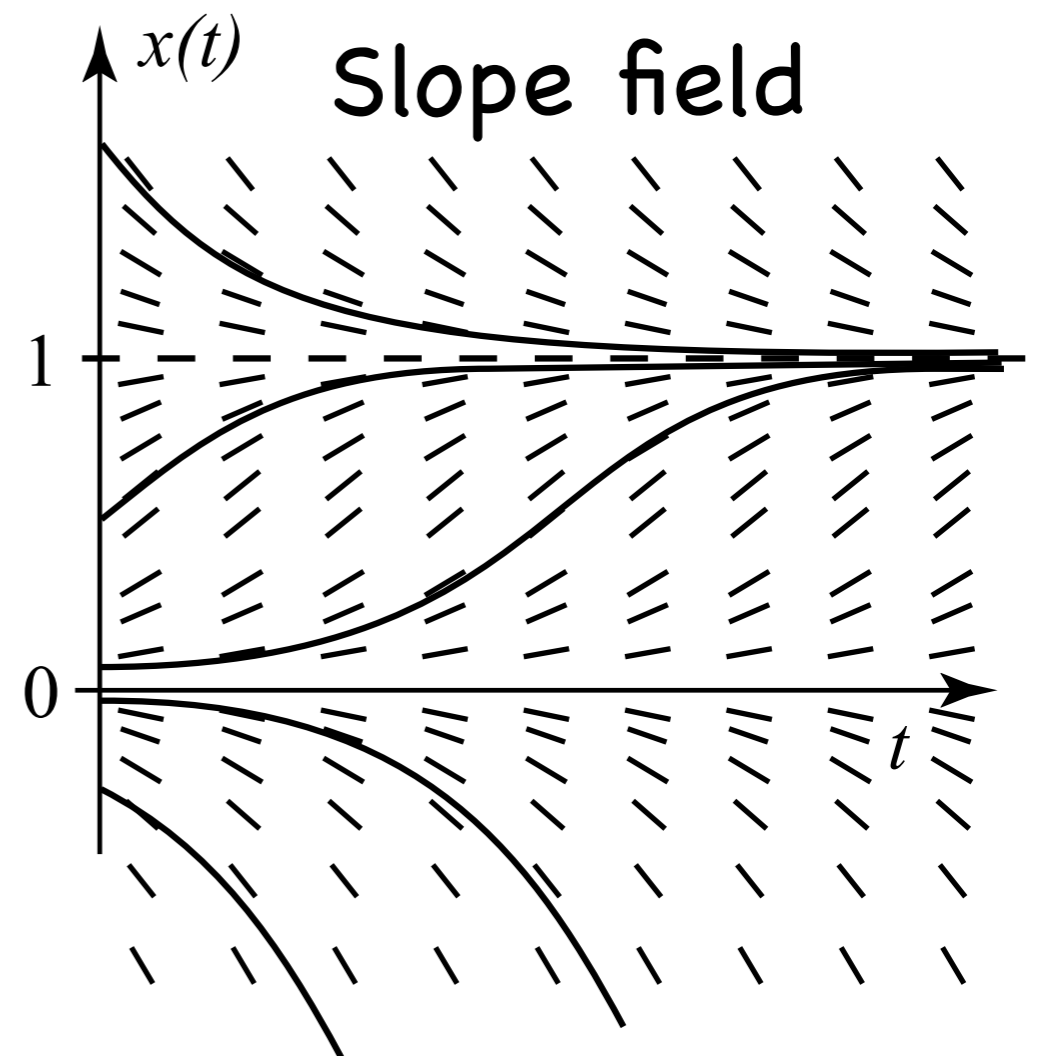


Velocity versus position

Velocity (x') vs. position (x)

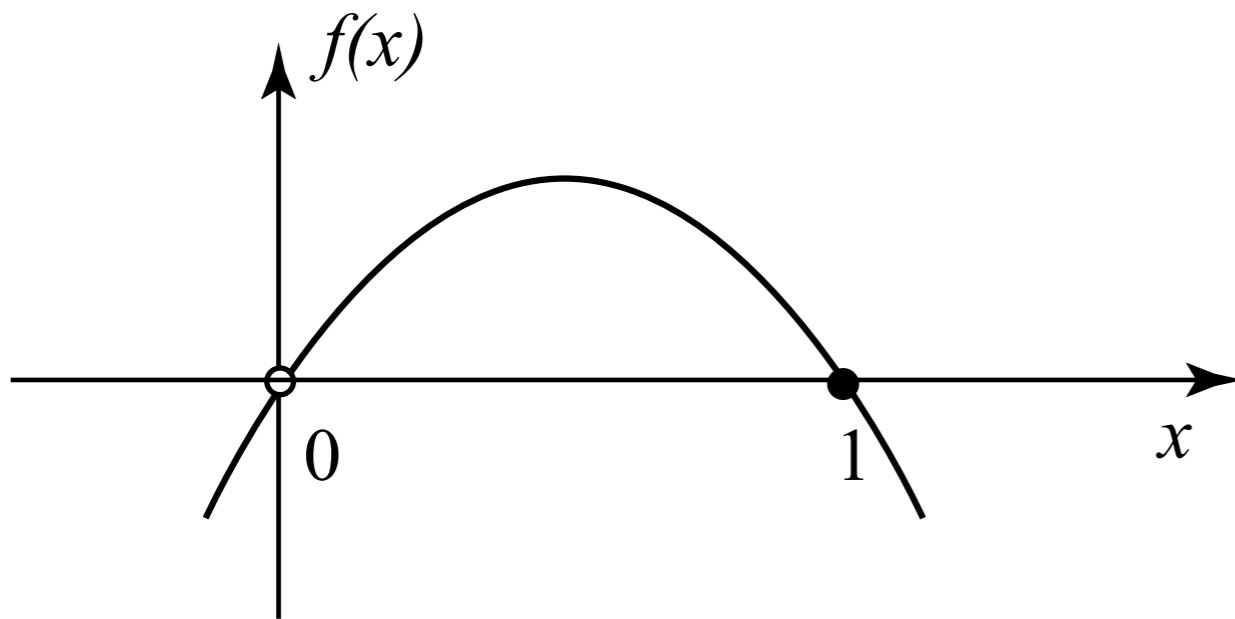


$$x' = f(x) = x(1-x)$$

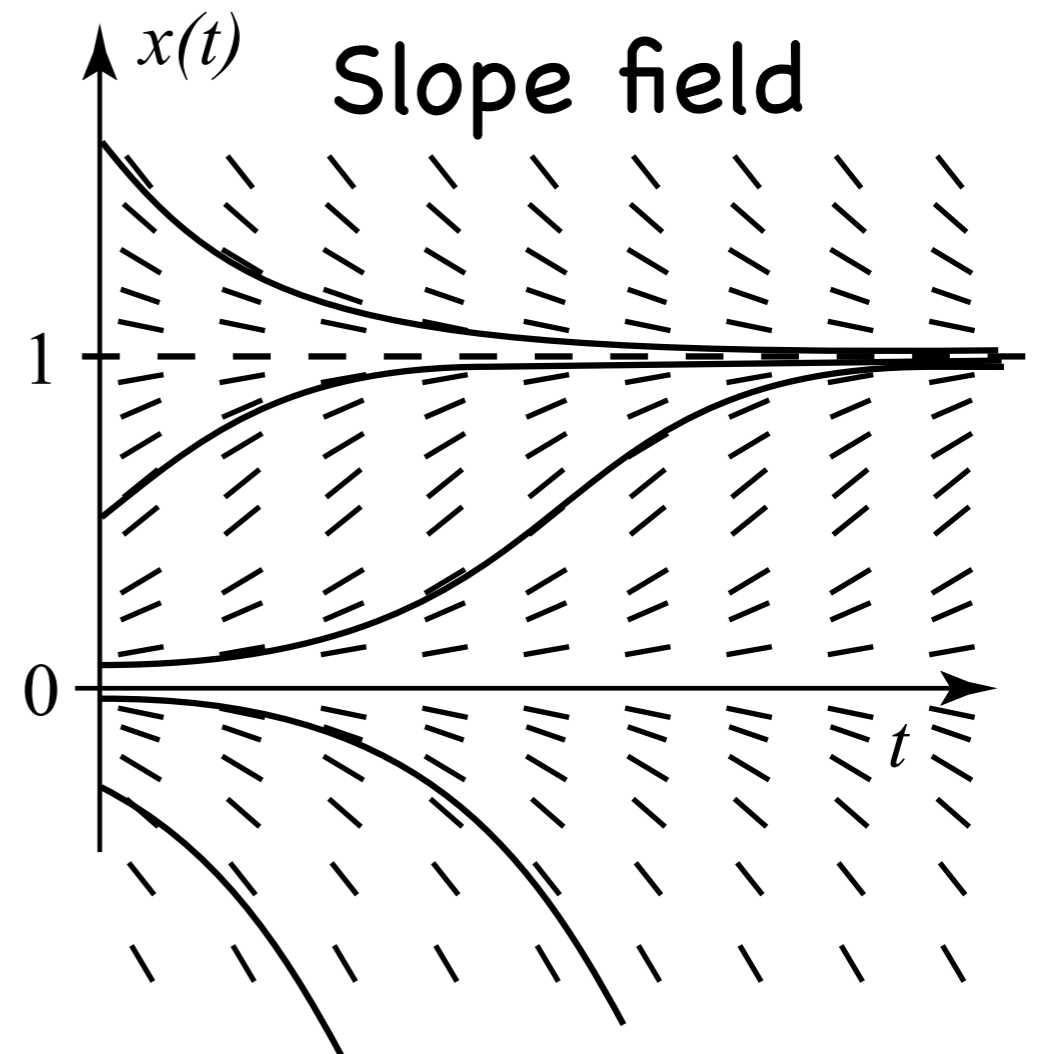


Velocity versus position

Velocity (x') vs. position (x)

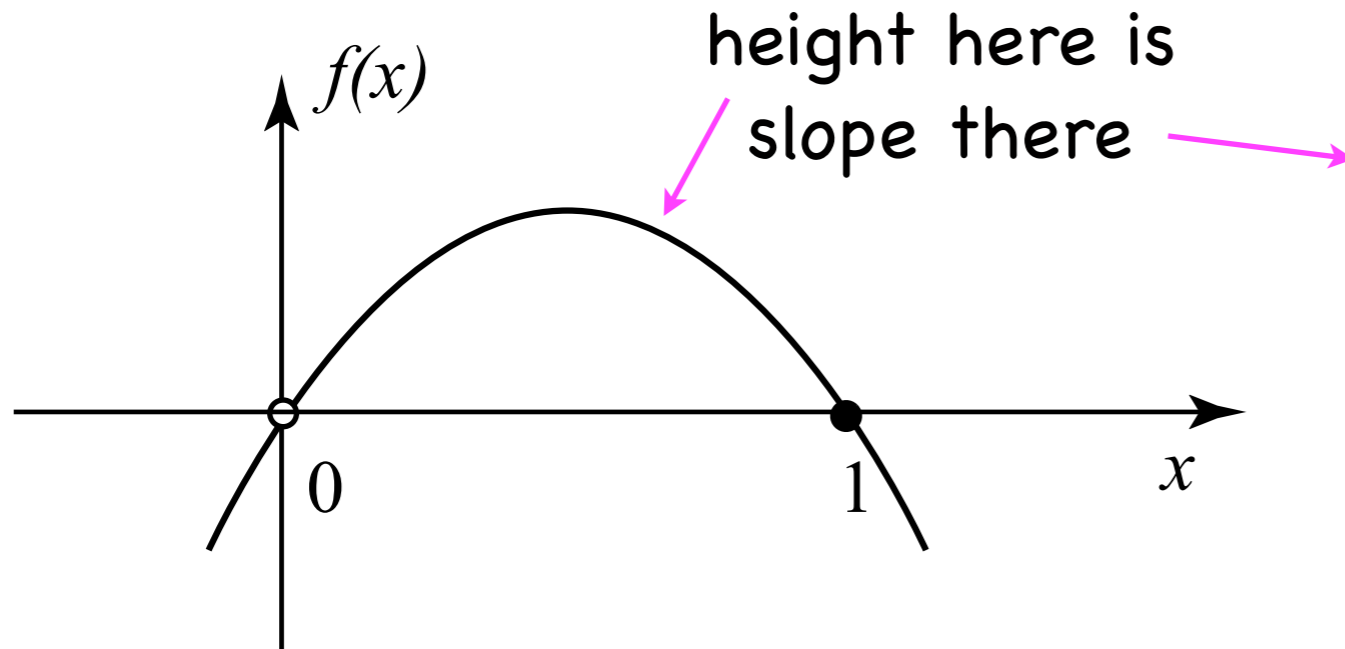


$$x' = f(x) = x(1-x)$$

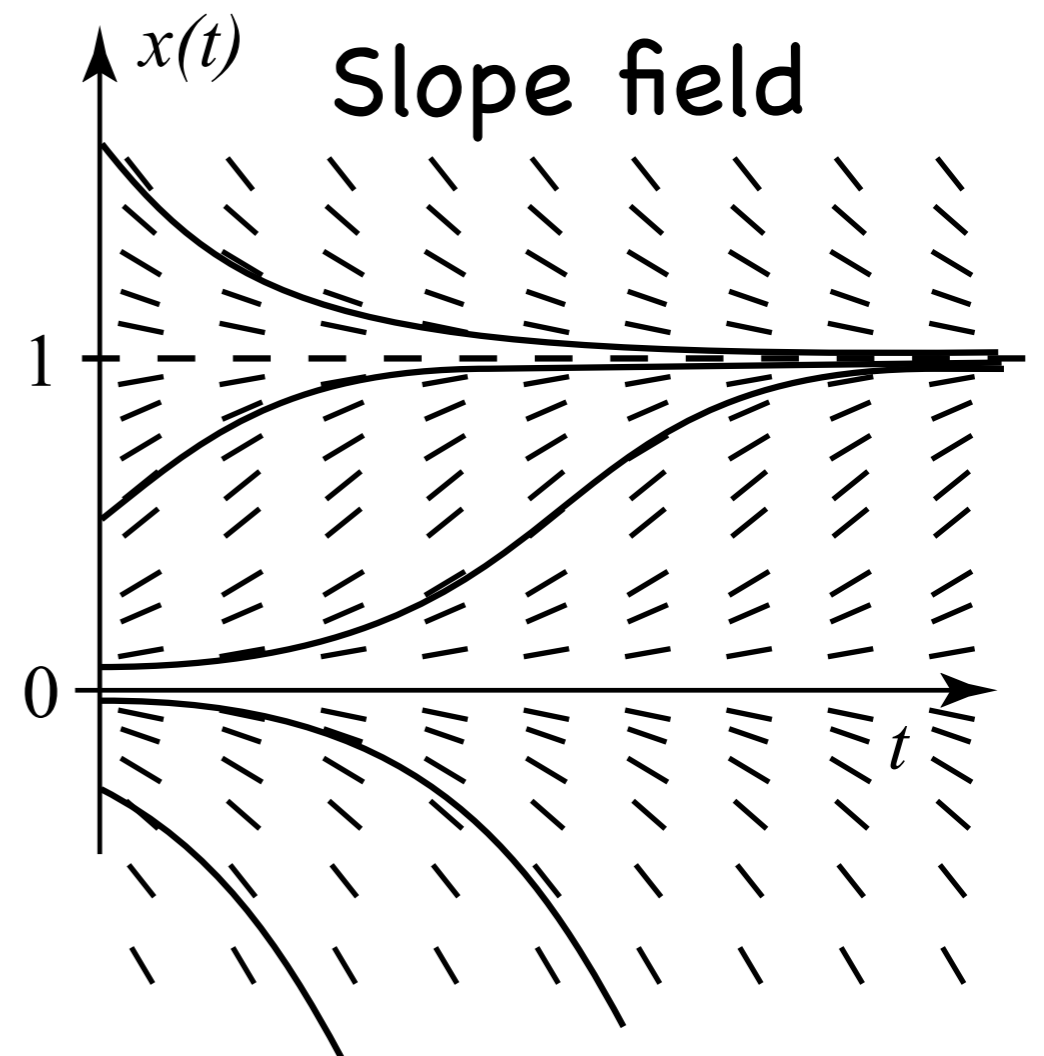


Velocity versus position

Velocity (x') vs. position (x)

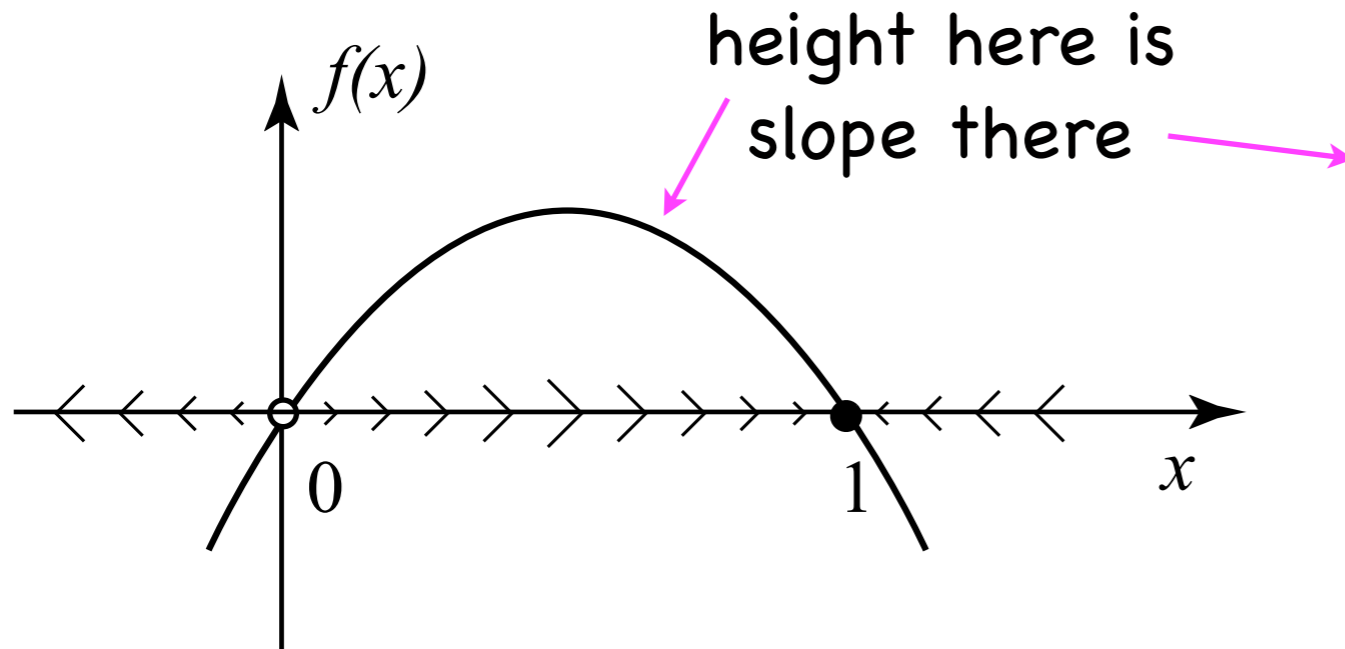


$$x' = f(x) = x(1-x)$$

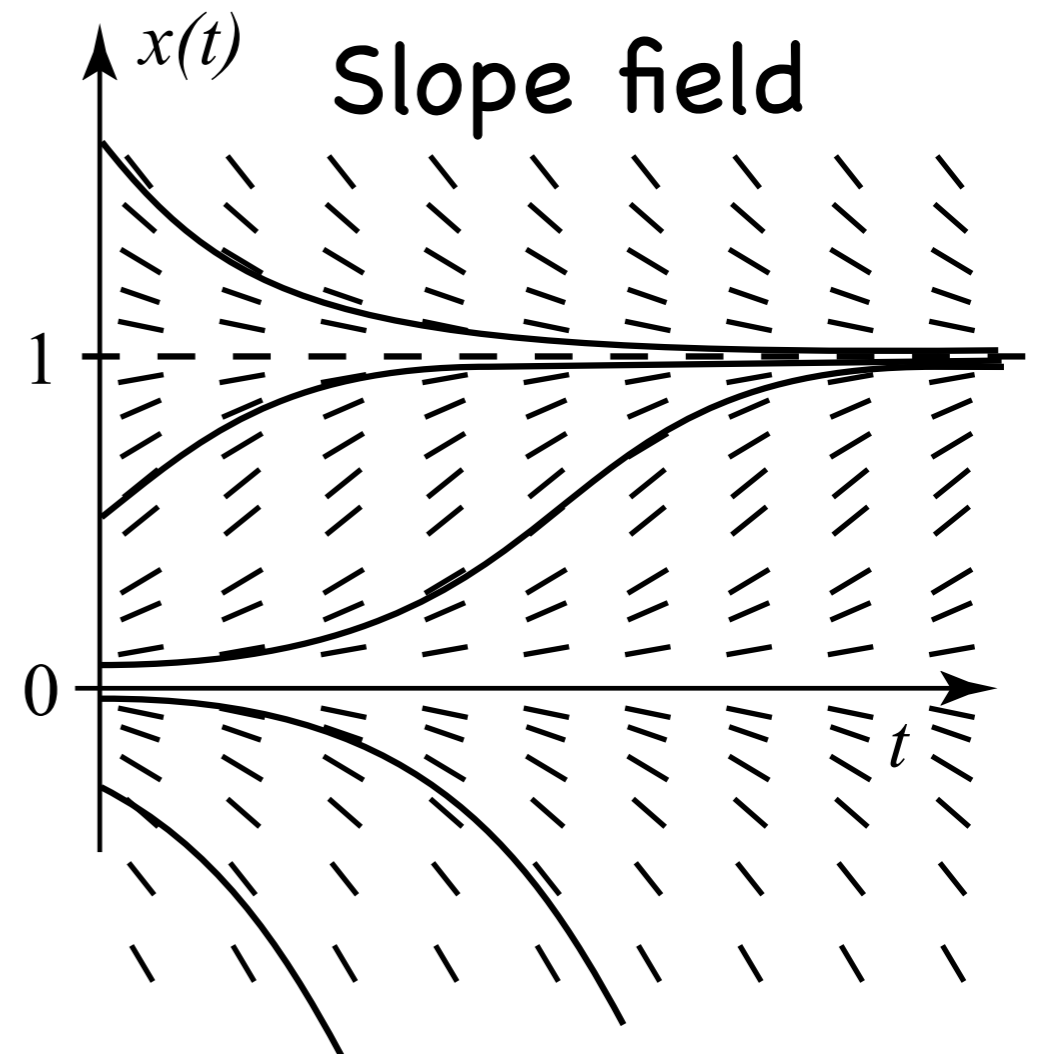


Velocity versus position

Velocity (x') vs. position (x)

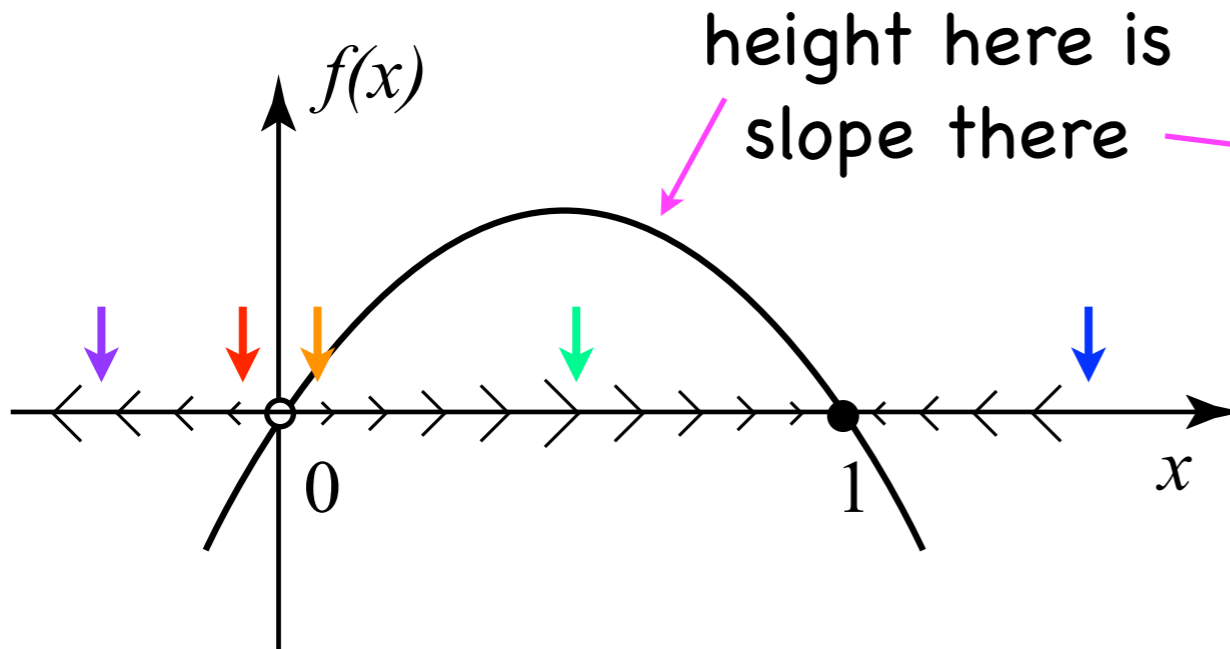


$$x' = f(x) = x(1-x)$$

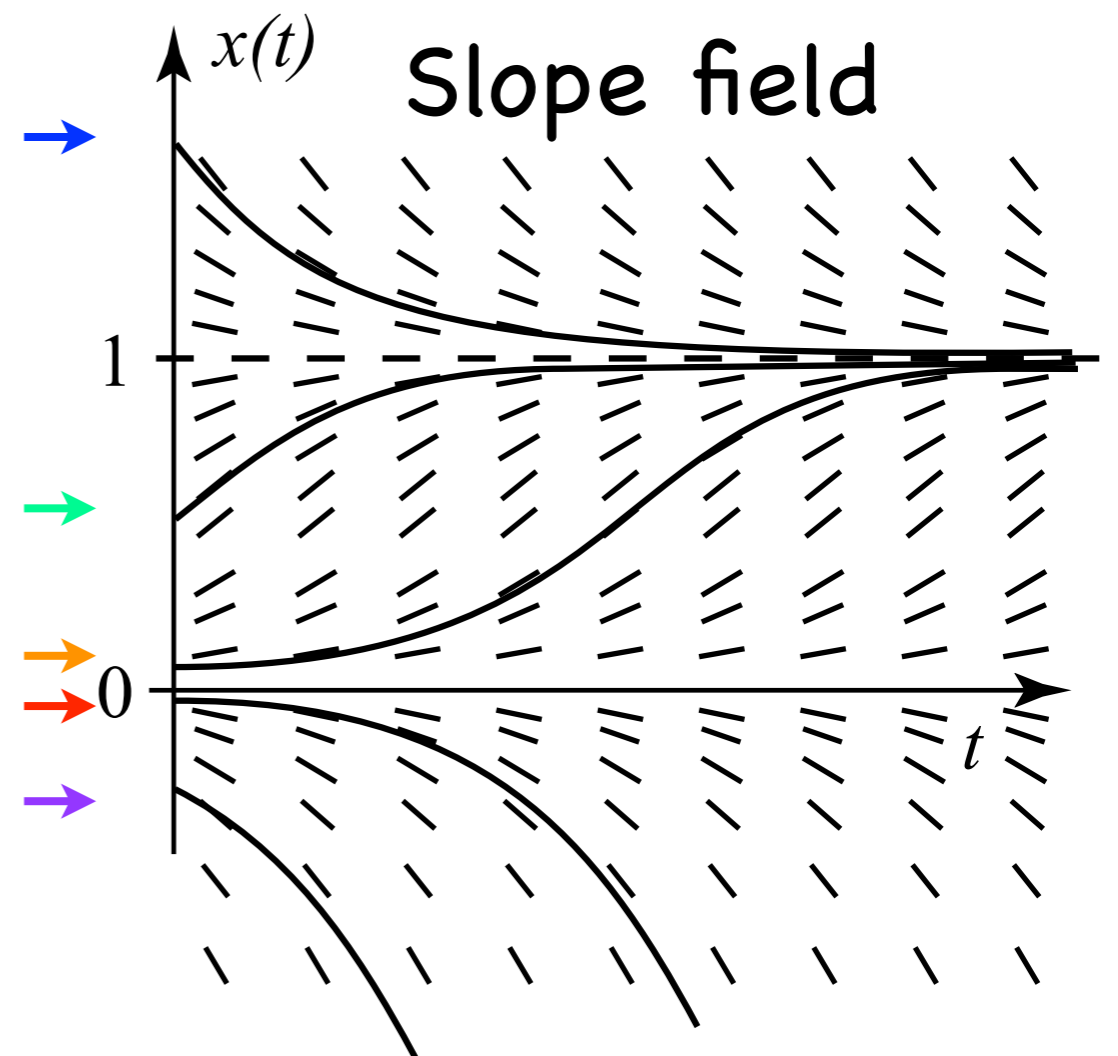


Velocity versus position

Velocity (x') vs. position (x)

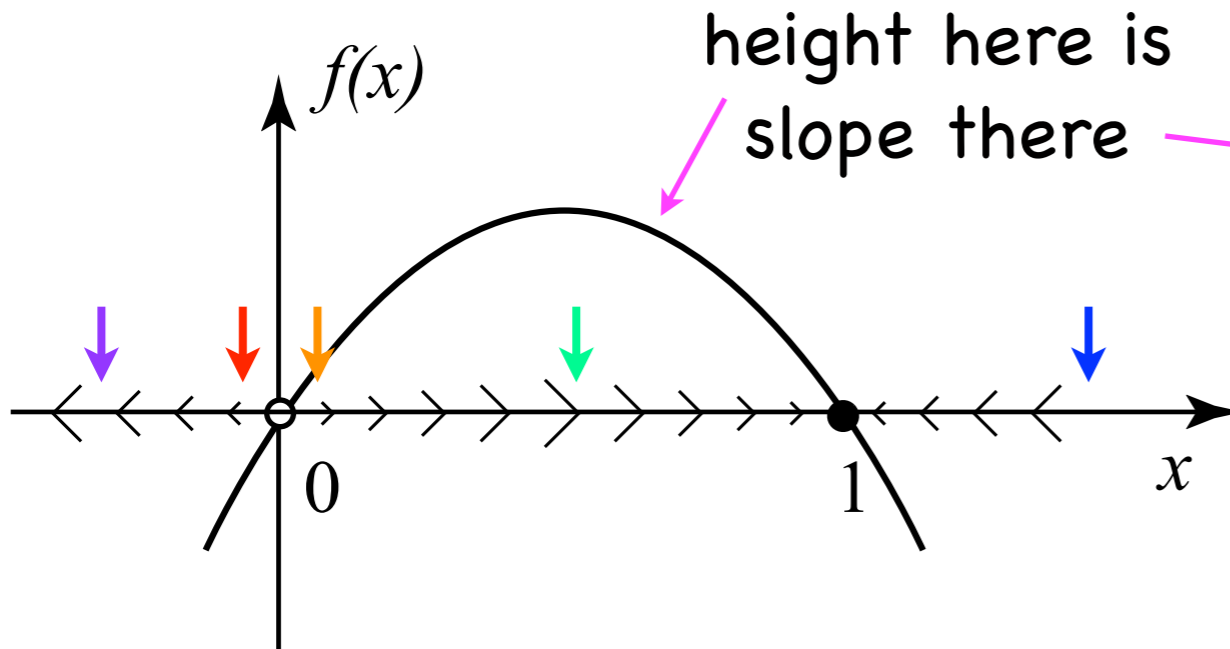


$$x' = f(x) = x(1-x)$$

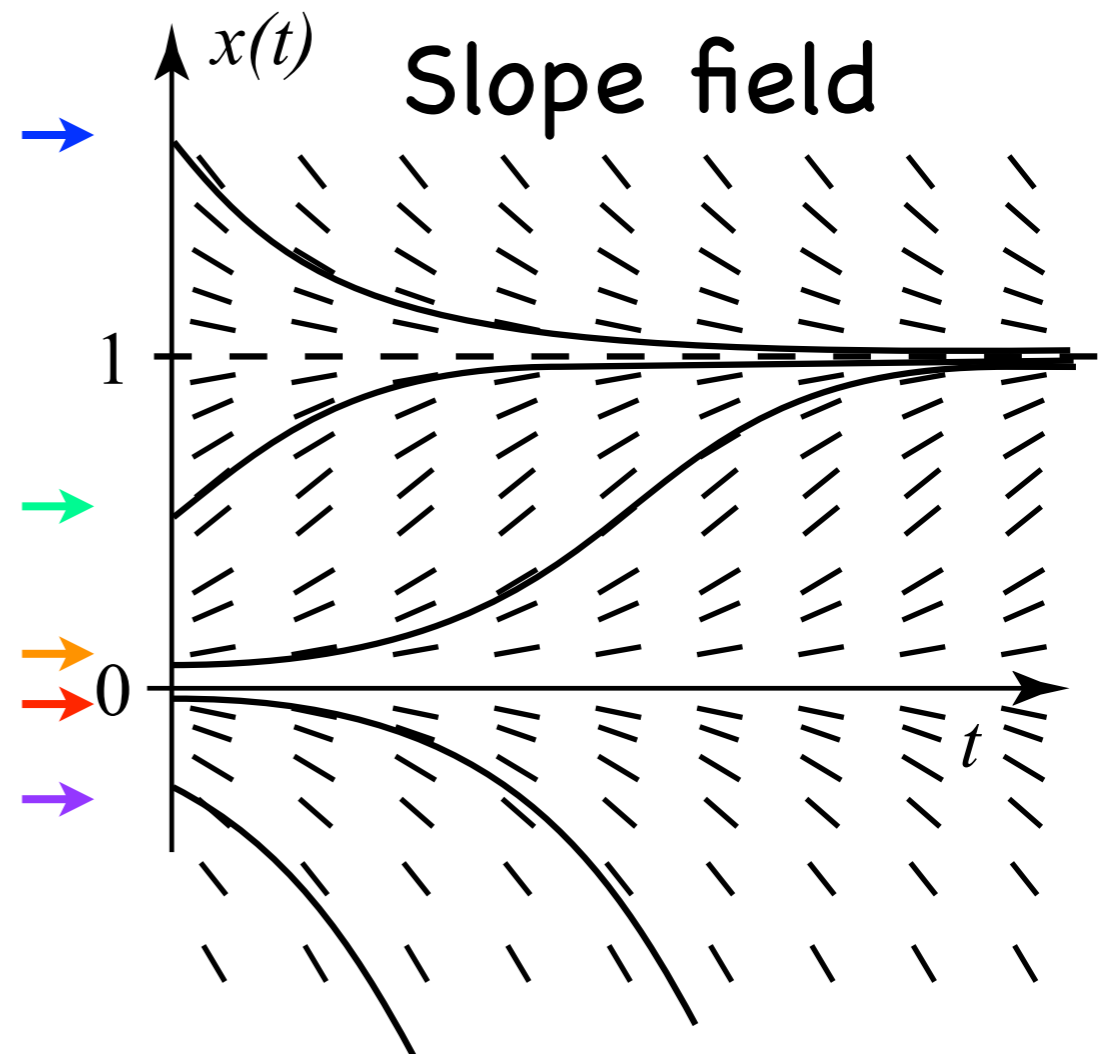


Velocity versus position

Velocity (x') vs. position (x)



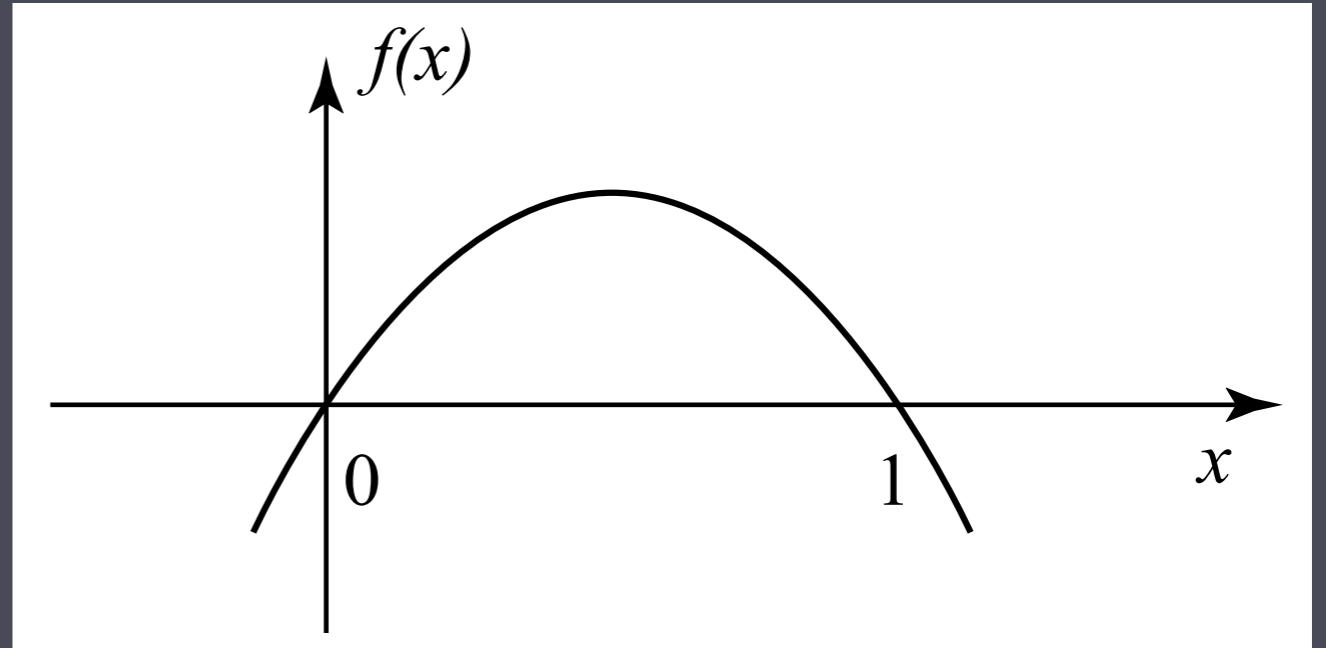
$$x' = f(x) = x(1-x)$$



Stable steady state- all nearby solutions approach
Unstable steady state - not stable

Determine stability

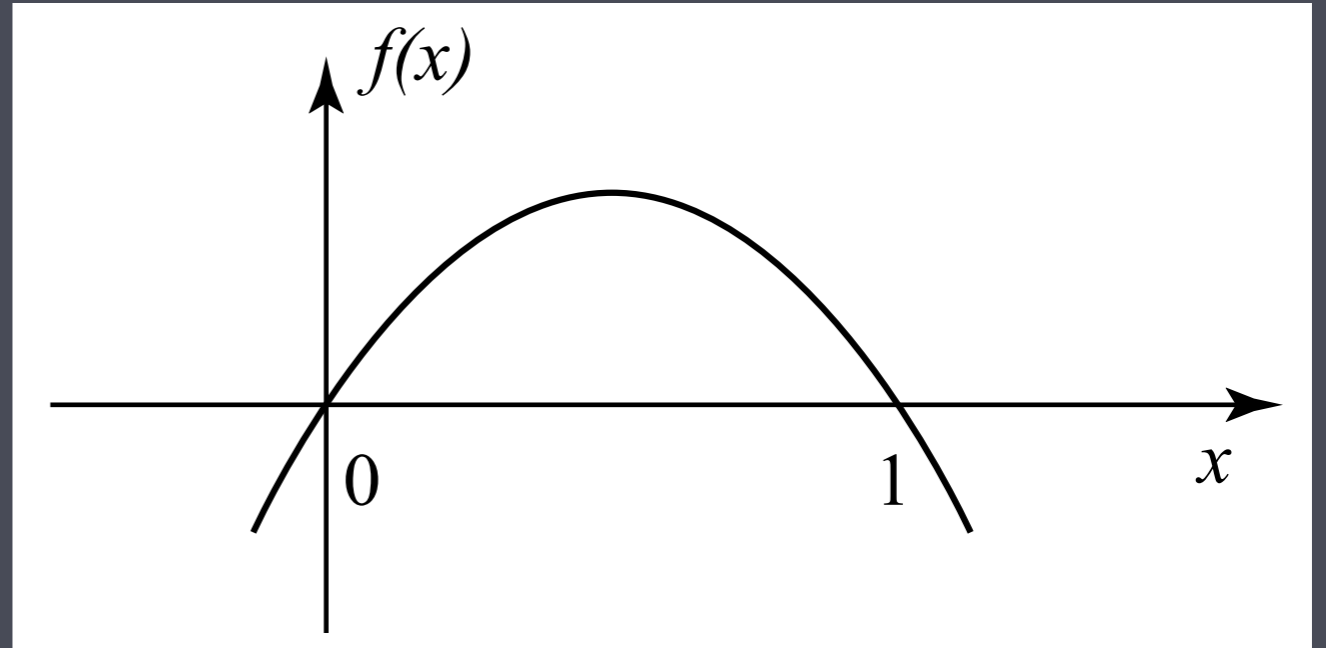
$$x' = x(1 - x)$$



- If you start at $x(0) = -0.01$, the solution
 - (A) increases
 - (B) decreases

Determine stability

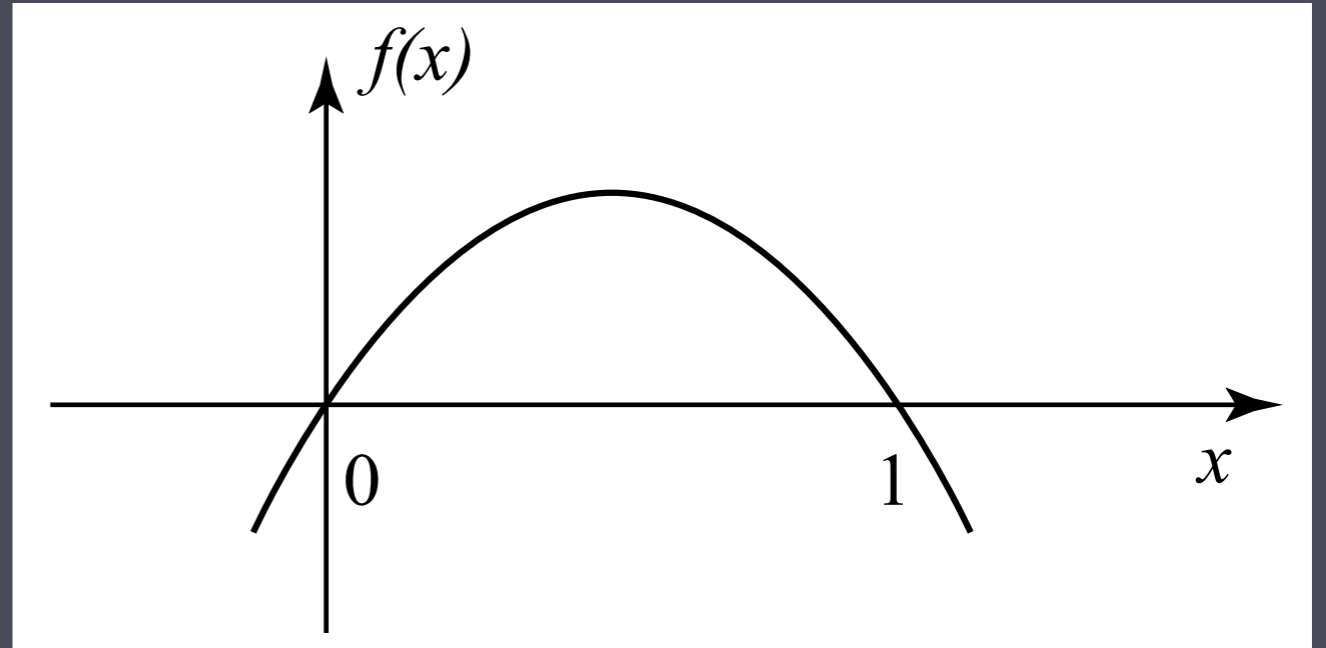
$$x' = x(1 - x)$$



- If you start at $x(0) = 0.01$, the solution
 - (A) increases
 - (B) decreases

Determine stability

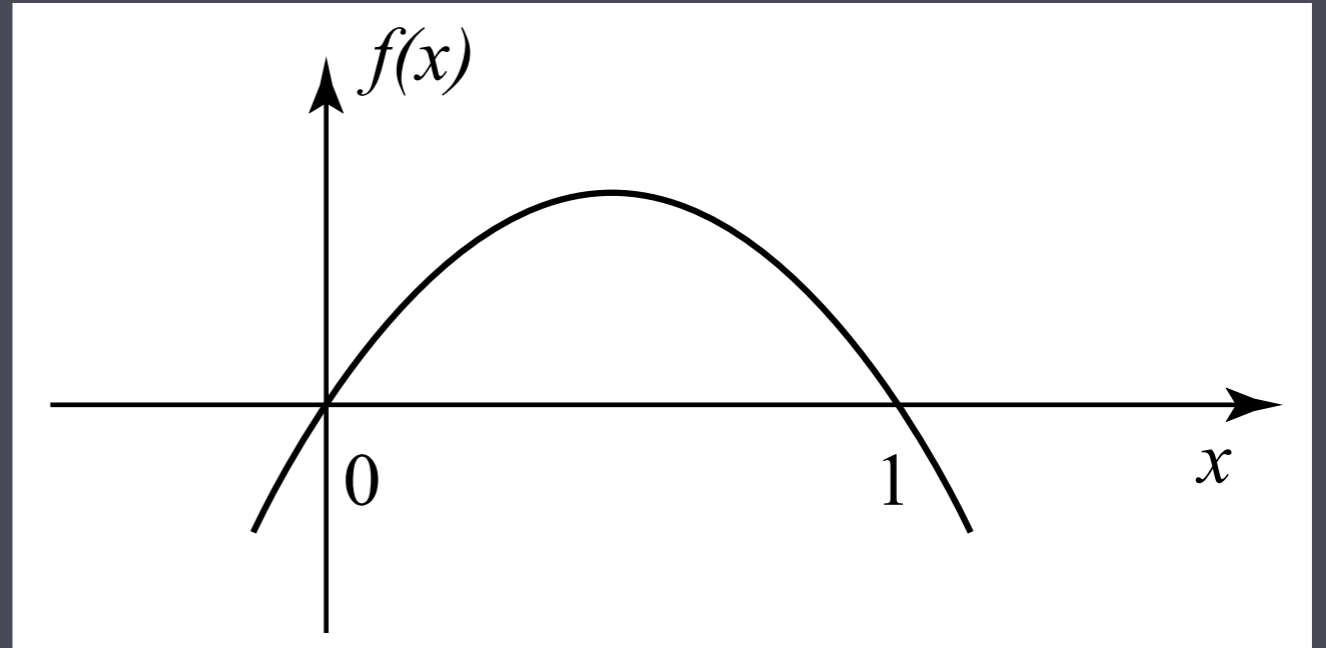
$$x' = x(1 - x)$$



- If you start at $x(0) = 0.99$, the solution
 - (A) increases
 - (B) decreases

Determine stability

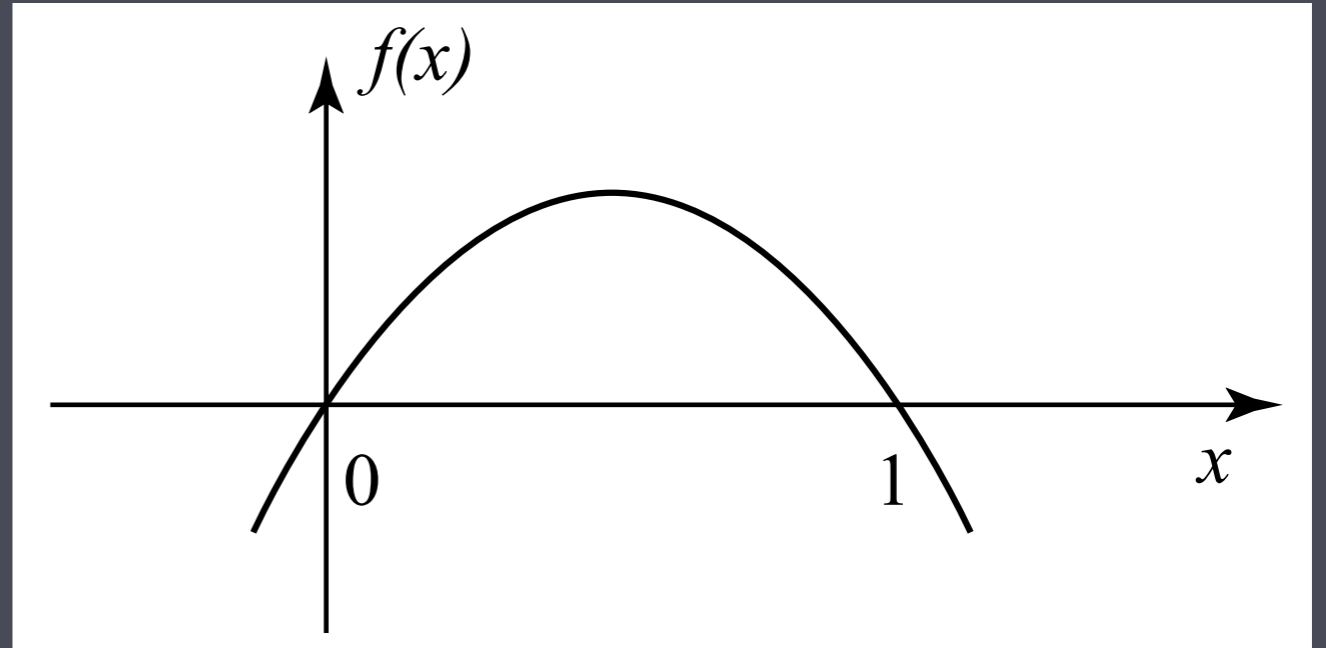
$$x' = x(1 - x)$$



- If you start at $x(0) = 1.01$, the solution
 - (A) increases
 - (B) decreases

Determine stability

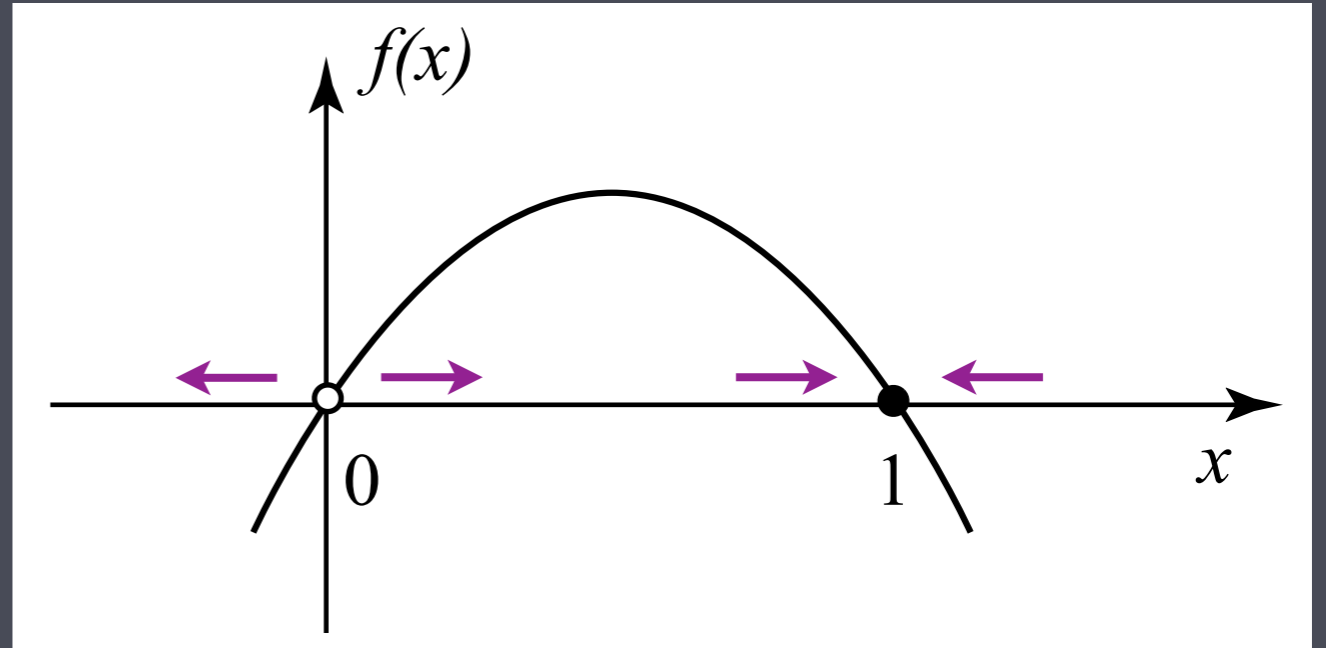
$$x' = x(1 - x)$$



- (A) Both $x(t)=0$ and $x(t)=1$ are stable steady states.
- (B) $x(t)=0$ is stable and $x(t)=1$ is unstable.
- (C) $x(t)=0$ is unstable and $x(t)=1$ is stable.
- (D) Both $x(t)=0$ and $x(t)=1$ are unstable steady states.

Determine stability

$$x' = x(1 - x)$$



- (A) Both $x(t)=0$ and $x(t)=1$ are stable steady states.
- (B) $x(t)=0$ is stable and $x(t)=1$ is unstable.
- (C) $x(t)=0$ is unstable and $x(t)=1$ is stable.
- (D) Both $x(t)=0$ and $x(t)=1$ are unstable steady states.

Stable – solid dot. Unstable – empty dot.