

1. A geometric way of thinking about dynamics. For each of the following dynamical systems of dimension  $n = 1$ ,
- Draw a phase portrait similar to the one drawn in class for  $\dot{x} = \sin x$ .
  - Identify the fixed points, and decide whether each is an ‘attractor’ or a ‘repeller’.
  - List the qualitatively different things that can happen to  $x$  over time depending on where on  $\mathbb{R}$  the flow is initialized (i.e., depending on the initial condition).

Answer (a) through (c) for:

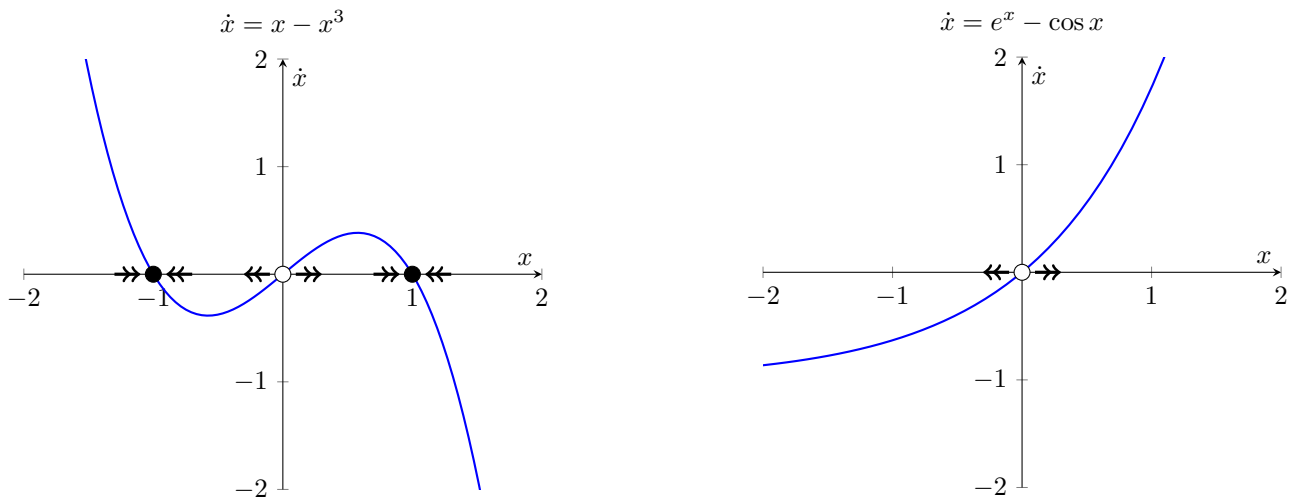
$$\dot{x} = x - x^3 \quad (1)$$

$$\dot{x} = e^x - \cos x \quad (2)$$

Your answers should be in the form of a neatly drawn sketch or plot, and complete sentences. For example, you could write

“System (2) has two fixed points: an attractor at A and a repeller at B as shown in the diagram. If  $x$  is initialized between 0 and 3, it will increase until it reaches B.”

*Ans.* (a) The phase portraits are shown below.



(b) For eq. (1), there is one repelling fixed point at  $x = 0$  and two attracting fixed points at  $x = \pm 1$ . For eq. (2), there is a single repelling fixed point at  $x = 0$ .

(c) In system (1), if  $x$  is initialized with a value less than 0, it ends up at  $x \approx -1$ ; if it is initialized with a value greater than 0, it ends up at  $x \approx +1$ . In system (2),  $x \rightarrow +\infty$  if  $x$  is initialized with a value greater than 0, and  $x \rightarrow -\infty$  if  $x$  is initialized with a value less than 0.

2. For the logistic equation

$$\dot{N} = rN \left( 1 - \frac{N}{K} \right), \quad (3)$$

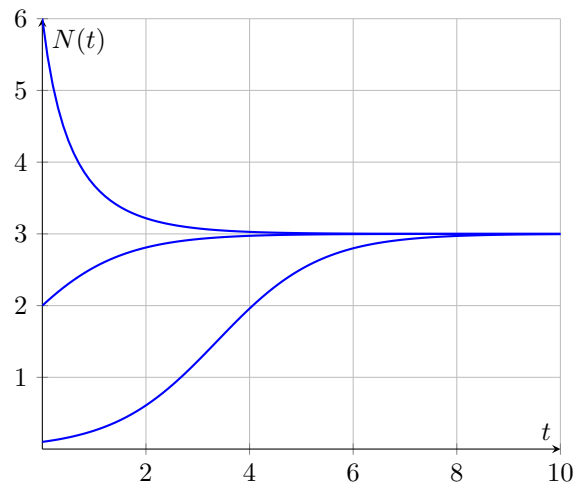
- (a) determine the value of  $N$  at which  $N$  increases the fastest, in terms of parameters  $r$  and  $K$ .  
 (b) Numerically solve (3) for a reasonable value of  $r$  and of  $K$  with three different initial conditions of your choosing. A computer-generated plot is sufficient to answer this part. Turn in your code also.

*Ans.* For  $N$  to increase the fastest, the derivative of  $\dot{N}$  with respect to  $N$  should be equal to zero. This gives

$$\begin{aligned} -\frac{rN}{K} + r \left( 1 - \frac{N}{K} \right) &= 0 \\ \implies N &= \frac{K}{2} \end{aligned}$$

A numerical solution to this differential equation, with  $K$ , the carrying capacity, set to three units of  $N$  and  $r$ , the growth rate, set to 1 unit of inverse time, is shown below with three initial conditions.

Evolution of solutions to (3) with  $r = 1$ ,  $K = 3$



3. The growth of certain tumors can be modeled using the equation

$$\dot{N} = -aN \log(bN), \tag{4}$$

where  $\log$  stands for the natural logarithm.  $N(t)$  is proportional to the number of cells in the tumor.

- (a) What could the parameters  $a$  and  $b$  represent in real-world terms?
- (b) For  $a = 1.2$  and  $b = 1.0$ , draw a phase portrait and sketch the graph of  $N(t)$  for three initial values:  $N(0) = \{0.1, 0.6, 1.6\}$ . You should produce these plots with a computer program of your choice.
- (c) Explain (in complete sentences) what happens to the number of tumor cells as time passes for each of the initial values from 3b.

- Ans.*
- (a) It seems that the constant  $a$  is proportional to the growth rate of the tumor cells, whereas  $b$  is inversely proportional to the size of the organ in which the tumor has developed, or the ‘carrying capacity’ of the tumor cells.
  - (b) Phase portrait and trajectories.

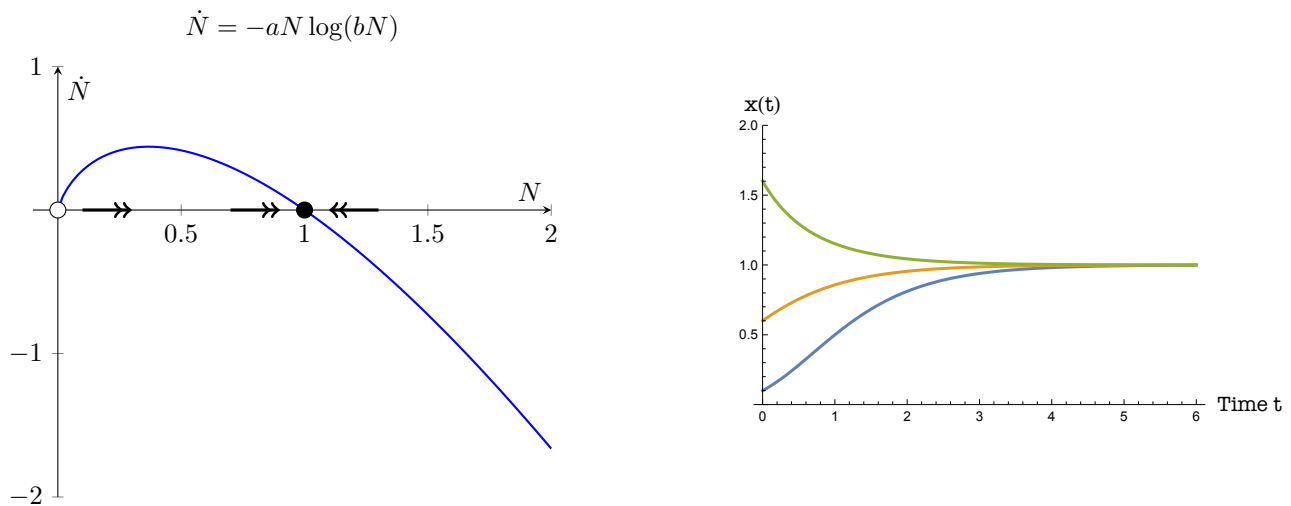


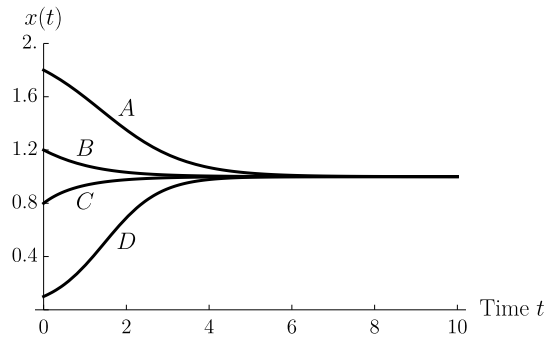
Figure 1: Phase portrait and trajectories for eq. (4) with  $a = 1.2, b = 1$ .

- (c) If the cancer cells start out with  $N = 0.1$ , they rapidly increase in number — first at an increasing rate until about  $t = 1$ , then at a decreasing rate until by about  $t \approx 5$ , the number settles at 1.0. If the number of cells starts out with  $N = 0.6$ , the number of cells increases with a slowing rate and eventually settles at  $N = 1.0$  at about  $t \approx 5$  units. Finally, if the number of cells starts out at  $N = 1.6$ , the number decreases at a slowing rate of decrease, eventually settling at  $N = 1.0$  at about  $t \approx 5$  units.

4. Consider the dynamical system

$$\dot{x} = (x - 1)(x - 2). \tag{5}$$

Which of the following, if any, are possible trajectories  $x(t)$  arising from this dynamical system? For those that are possible, indicate on a phase portrait of system (5) where they are initialized. For those that are not possible, explain how you arrived at this conclusion.



*Ans.* The phase portrait of the system (5) is shown in fig. ???. According to this phase portrait, any initial condition that starts below  $x = 2$  will eventually end up at the fixed point  $x = 1$ . Thus, all four trajectories  $A$  through  $D$  seem like they are possible.

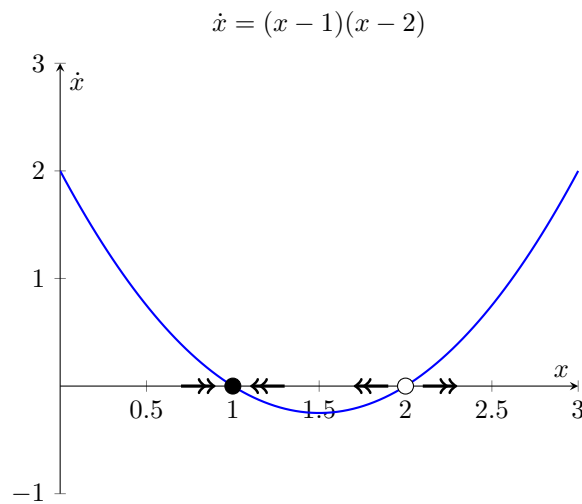


Figure 2: Phase portrait for (5)