

TFY4305 solutions exercise set 2 2014

Problem 2.4.8

Gompertz' equation for tumor growth reads

$$\dot{N} = -aN \ln(bN) , \quad (1)$$

where $a, b >$ are parameters. The fixed points N^* are given by

$$\begin{aligned} f(N) &= -aN \ln(bN) \\ &= 0 . \end{aligned} \quad (2)$$

This yields $N^* = 0$ and $N^* = 1/b$. The stability of the fixed point is given by the sign of $f'(N) = -a \ln(bN) - a$. This yields

$$f'(0) = \infty , \quad (3)$$

$$f'(1/b) = -a . \quad (4)$$

Thus the origin is unstable and $N^* = 1/b$ is stable.

Comments: The exact solution is

$$N(t) = \frac{1}{b} e^{\ln(N_0 b) e^{-at}} . \quad (5)$$

The solution satisfies $N(0) = N_0$ and

$$\lim_{t \rightarrow \infty} N(t) = \frac{1}{b} . \quad (6)$$

Fig. 1 shows the data points for tumor growth in a laboratory experiment at NTNU. The parameters a and b have been fitted to the data points. The agreement is very good.

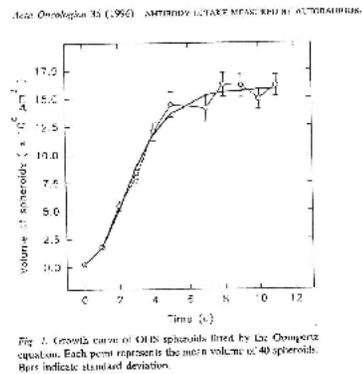


Figure 1: Tumor growth.

Problem 2.5.1

a) The dynamics is governed by

$$\dot{x} = -x^c. \quad (7)$$

The origin is a fixed point only for $c > 0$. The stability is given by

$$f'(x) = -cx^{c-1}. \quad (8)$$

This implies that $f'(0) = -\infty$ for $0 < c < 1$. The flow is always towards the origin since $f'(x) < 0$ for $x > 0$ and so $x = 0$ is stable. For $c = 1$, $f'(0) = -1$ and for $c > 1$, $f'(0) = 0$. In the latter case $f'(x) < 0$ for $x > 0$ and the flow is towards the origin. Thus the origin is stable for all $c > 0$.

b) We can solve the differential equation exactly by separation of variables. This yields

$$\int \frac{dx}{x^c} = -\int dt . \quad (9)$$

Integration yields

$$\frac{x^{1-c}}{1-c} = -t + K , \quad c \neq 1 , \quad (10)$$

where K is an integration constant. Using the initial condition $x(0) = x_0$, we can determine K and find

$$x(t) = \underline{\underline{[(c-1)t + x_0^{1-c}]^{\frac{1}{1-c}}}} . \quad (11)$$

We must distinguish between two cases:

i) $c > 1$:

In this case the exponent $1/(1-c) < 0$ and this tells us that it takes infinitely long to reach the origin.

ii) $0 < c < 1$:

In this case the exponent $1/(1-c) > 0$ and this tells us that it takes us a finite amount of time t^* to reach the origin. The equation for t^* is $x(t^*) = 0$ or

$$(1-c)t^* = x_0^{1-c} . \quad (12)$$

This yields

$$t^* = \underline{\underline{\frac{x_0^{1-c}}{1-c}}} . \quad (13)$$

For $x_0 = 1$, we find

$$t^* = \underline{\underline{\frac{1}{1-c}}} . \quad (14)$$

Finally, for $c = 1$, the solution is

$$x(t) = x_0 e^{-t} , \quad (15)$$

and so it takes infinitely long time to reach the origin.

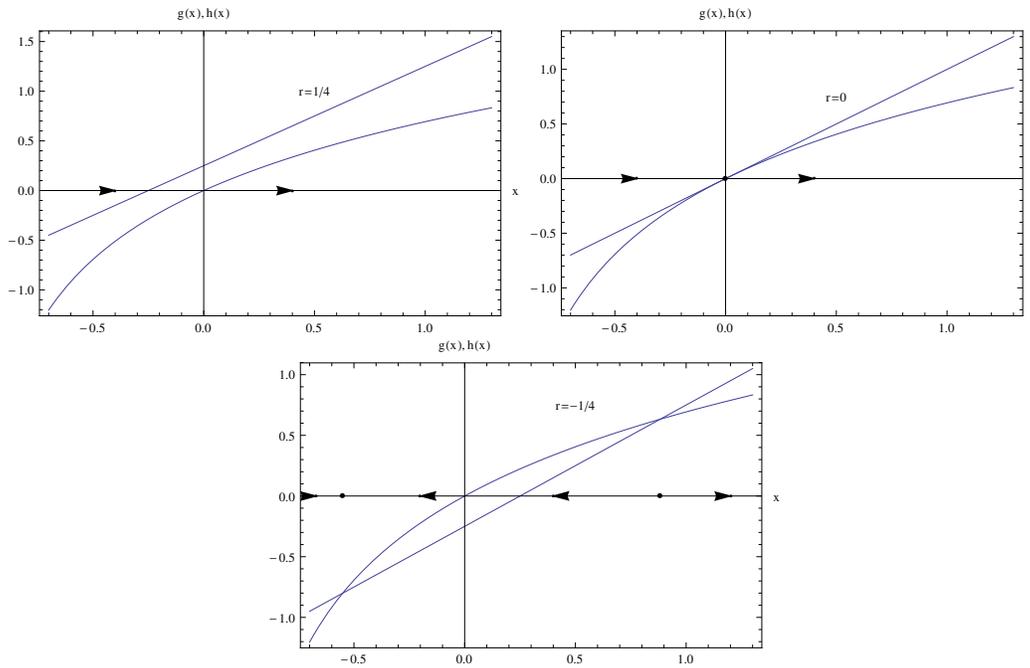


Figure 2: The function $g(x)$ for $r = 1/4$, $r = 0$, and $r = -1/4$. The number of fixed points depends on the parameter r . $r_c = 0$ is a bifurcation point.

Problem 3.1.3

The equation is

$$\dot{x} = r + x - \ln(1 + x). \quad (16)$$

In Fig. 2, we have plotted the function $g(x) = r + x$ for three different values of r as well as the function $h(x) = \ln(1 + x)$.

We note that $g(x)$ crosses the y -axis at r and so there is one fixed point for $r = 0$. For $r > 0$, there are no fixed points and for $r < 0$ there are two fixed points. Hence $r = 0$ is a bifurcation point. One of the fixed points x_1^* lies in the interval $(-1, 0]$ and the other x_2^* in the interval $[0, \infty]$. Since $g(x) > h(x)$ for $x < x_1^*$ and $g(x) < h(x)$ for $x_1^* < x < x_2^*$, x_1^* is a stable fixed point. Since $g(x) < h(x)$ for $x_1^* < x < x_2^*$ and $g(x) > h(x)$ for $x > x_2^*$, x_2^* is an unstable fixed point.

Finally, expanding the function around $x = 0$, we obtain

$$\begin{aligned} \dot{x} &\approx r + x - \left(x - \frac{1}{2}x^2\right) \\ &= r + \frac{1}{2}x^2. \end{aligned} \quad (17)$$

After rescaling of x , this is the same function as in Example 3.1 in the textbook. Thus a saddle-point bifurcation takes place at $r = 0$.

The bifurcation diagram is shown in Fig. 3.

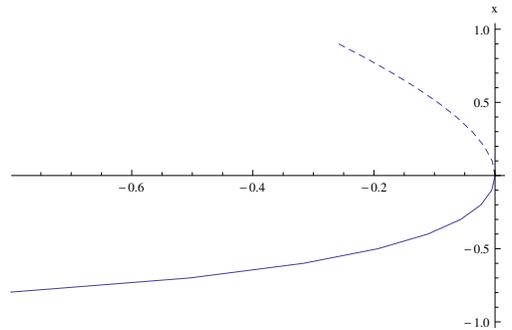


Figure 3: Bifurcation diagram.

Problem 3.2.2

In Fig. 4, we plot the function $g(x) = rx$ for three different values of r as well as the function $h(x) = \ln(1+x)$.

It is clear that $x = 0$ is a fixed point for all values of r . For $r < 1$ there is a second fixed point $x_2^* > 0$ and for $r > 1$ there is a second fixed point $x_1^* < 0$. Since $f'(x) = r - 1$, it follows that the origin is stable for $r < 1$ and unstable for $r > 1$. For $r = 1$, $g(x) > h(x)$ for all nonzero x and so $x = 0$ is half stable. Moreover, for $r < 1$, the fixed point x_2^* is unstable since $g(x) > h(x)$ for $x > x_2^*$ and $g(x) < h(x)$ for $0 < x < x_2^*$. Similar arguments show that x_1^* is a stable fixed point for $r > 1$. Finally, expanding the function $f(x)$ around the origin yields

$$\begin{aligned} f(x) &\approx rx - \left(x - \frac{1}{2}x^2\right) \\ &= (r-1)x + \frac{1}{2}x^2. \end{aligned} \tag{18}$$

After rescaling this is of the same form as Eq. (1) in Sec. 3.2 in the textbook and shows that $r = 1$ is a transcritical bifurcation. The bifurcation diagram is shown in Fig. 5.

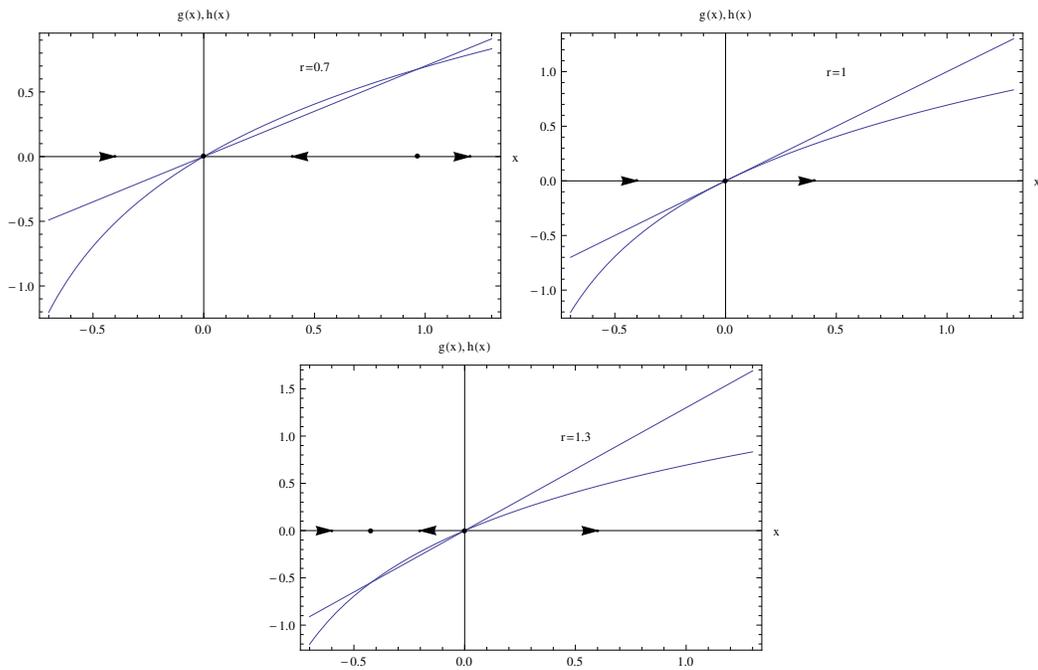


Figure 4: The function $g(x)$ for $r = 0.7$, $r = 1$, and $r = 1.3$. Transcritical bifurcation for $r_c = 1$.

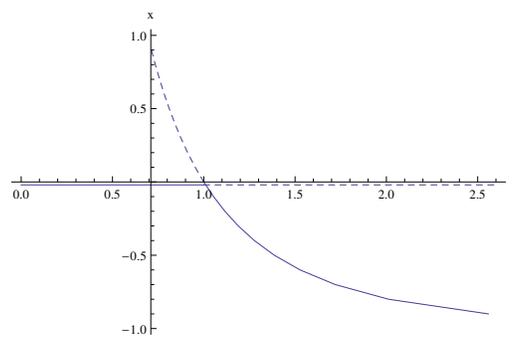


Figure 5: Bifurcation diagram.