

2/18/07

Systems of differential equations

①

- Needed for modeling competition between organisms, or predator-prey relationships

A (two dim.) system has the form

$$x' = F(x, y)$$

$$y' = G(x, y)$$

EX

(2)

$$x' = y$$

$$y' = -x$$

Fox + rabbits

$$\frac{dR}{dt} = R(k_R - b_R R - \beta F)$$

$$\frac{dF}{dt} = -F(k_F - \alpha R)$$

A solution to

$$x' = F(x, y)$$

$$y' = G(x, y)$$

is a pair of functions

$x(t)$, $y(t)$ that satisfy

the DE

Ex

$$x' = y$$

$$y' = -x$$

$x = A \sin(t), y = A \cos(t)$
is a solution for any A .

To check, just plug into
DE

$$x' = A \cos(t) \stackrel{?}{=} y \quad \text{yes}$$

$$y' = -A \sin(t) \stackrel{?}{=} -x \quad \text{yes}$$

both eq. must be
satisfied.

How about $x = B \cos(t)$

$$y = -B \sin(t) ?$$

consider

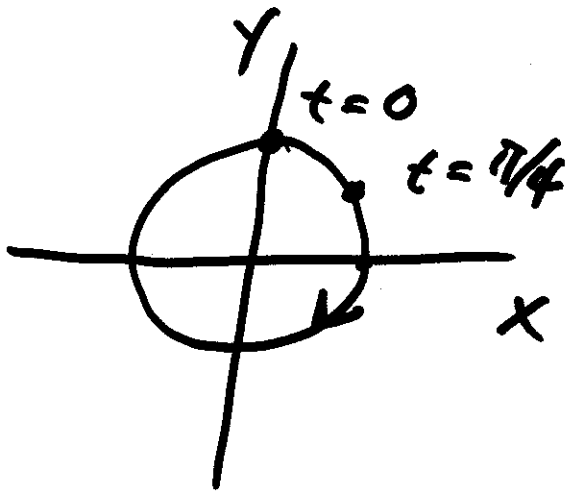
(4)

$$x = A \sin(t), \quad y = A \cos(t)$$

parametric curve

$$\begin{aligned} \text{Note: } x^2 + y^2 &= A^2 \sin^2(t) + A^2 \cos^2(t) \\ &= A^2 (\sin^2(t) + \cos^2(t)) \\ &= A^2 \end{aligned}$$

graph is a circle
of radius A



$$x(0) = 0$$

$$y(0) = A$$

$$x\left(\frac{\pi}{4}\right) = A \frac{\sqrt{2}}{2}$$

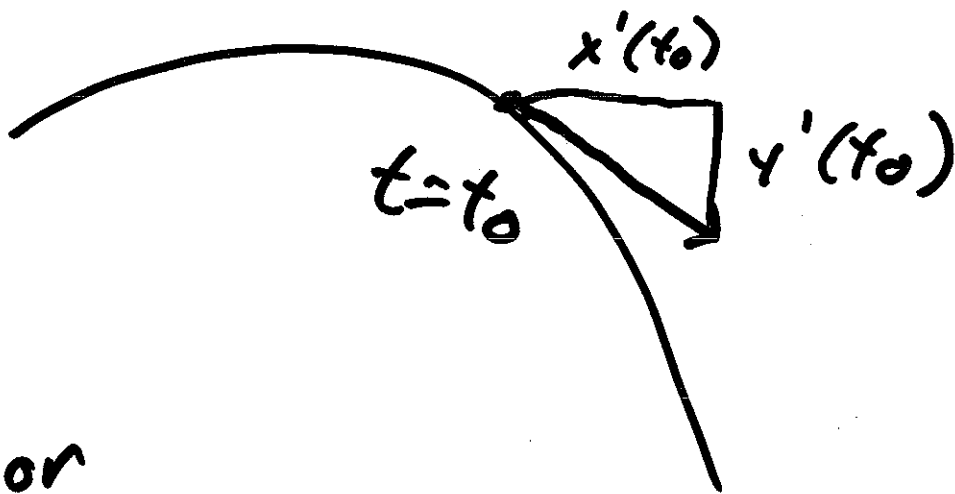
$$y\left(\frac{\pi}{4}\right) = A \frac{\sqrt{2}}{2}$$

motion on the circle.

Tangents to parametric curves ⁽⁵⁾

$$x = f(t)$$

$$y = g(t)$$



or

$$\frac{dy}{dx} = \frac{\frac{dy}{dt}}{\frac{dx}{dt}}$$

⑥

Ex

$$x = \sin(t)$$

$$y = \cos(t)$$

at $t = \frac{\pi}{4}$, what is

$$\frac{dy}{dx} \quad ? \quad \frac{dx}{dt} = \cos(t)$$

$$\frac{dy}{dt} = -\sin(t)$$

$$\frac{dy}{dx} = \frac{-\sin(t)}{\cos(t)}$$

at $t = \frac{\pi}{4}$

$$\frac{dy}{dx} = \frac{-\frac{\sqrt{2}}{2}}{\frac{\sqrt{2}}{2}} = -1$$

slope field for

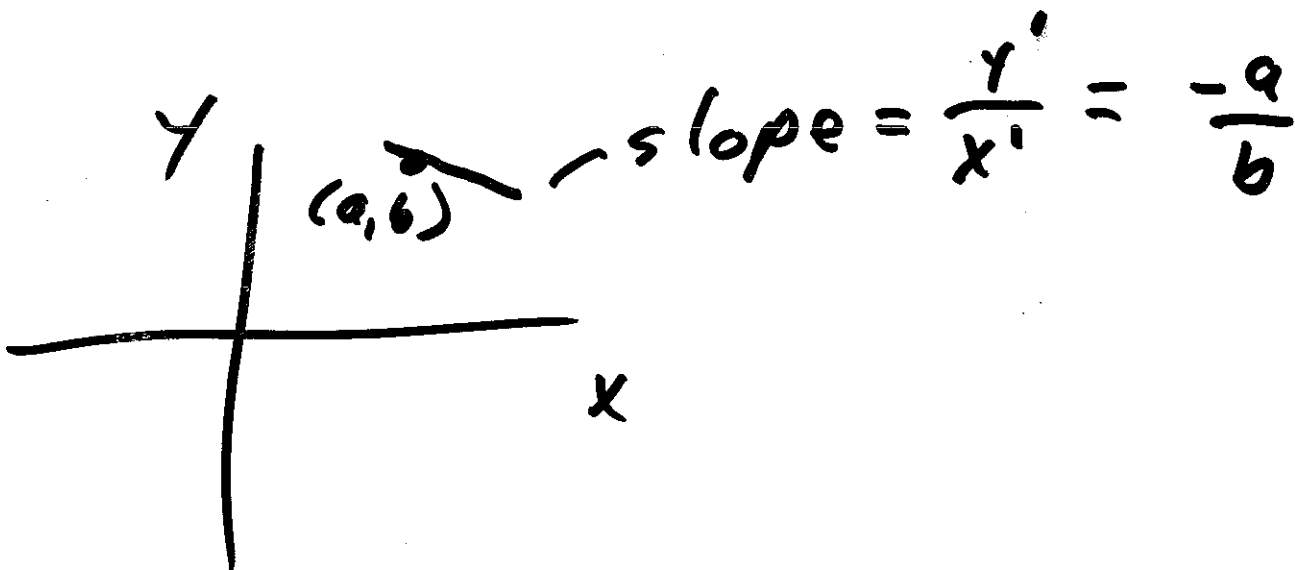
⑦

$$x' = F(x, y)$$

$$y' = G(x, y)$$

$$x' = y$$

$$y' = -x$$



Gen'l lin. system

$$x' = ax + by$$

$$y' = cx + dy$$

⑧

Special cases

$$x' = ax$$

$$y' = dy$$

Solutions: $x = Ae^{at}$, $y = Be^{dt}$

i. a, d negative

$$\lim_{t \rightarrow \infty} x(t) = 0, \lim_{t \rightarrow \infty} y(t) = 0$$

ii. $a > 0, d < 0$

$$x(t) \rightarrow \infty, y(t) \rightarrow 0$$