

Homework 8

Mathematical Modeling

Due: November 7, 2018

1 Problems for Everybody

1. Consider the following model for a drug prescription:

$$a_{n+1} = a_n - ka_n + b,$$

where a_n is the amount of a drug (in mg) in the bloodstream after administration of n dosages hourly.

- Discuss the meaning of the model parameters k and b . What can you say about their size and sign?
 - Find the fixed points of the model and determine their stability.
 - Perform a cobwebbing analysis for this model. What happens to the amount of drug in the bloodstream in the long run? How does the result depend on the model parameters?
 - How should b be chosen to ensure that the drug is effective, but not toxic?
2. In this problem you can use Mathematica to help you with the calculations. You just need to include a copy of your code. Consider the discrete logistic equation:

$$x_{n+1} = rx_n(1 - x_n).$$

- Compute $f^2(x)$, $f^3(x)$, and $f^4(x)$.
 - Find the fixed points of $f^2(x)$, $f^3(x)$, and $f^4(x)$. At what values of r , if any, does a 2-cycle, 3-cycle, or 4-cycle appear. For what values of r are these cycles stable? Unstable?
3. Consider the following discrete dynamical system

$$x_{n+1} = ax_n e^{-x_n} \text{ and } x_0 > 0.$$

where $a > 0$.

- Find the fixed points and analyze their stability.
- Show that for all n , $x_n \geq 0$.
- Using Matlab, or some other software, create the orbital bifurcation diagram for this problem. Print and include a copy of this diagram with your homework. Compare and contrast this orbital bifurcation diagram with the one from the logistic equation.

#1

Consider the following model for a drug prescription:

$$a_{n+1} = a_n - ka_n + b$$

where a_n is the amount of drug in the bloodstream after n dosages.

a.) Discuss the meaning of the model parameters k and b . What can you say about their size and sign?

Solution:

k is the fraction that is removed from the bloodstream by absorption, b is the amount added to bloodstream by the dosage. Both of these constants must be positive.

b.) Find the fixed points and determine their stability.

Solution:

Fixed points satisfy:

$$a^* = a^* - ka^* + b$$

$$\Rightarrow a^* = b/k.$$

If we let $f(a) = a - ka + b$ then $f'(a) = 1 - k$. Consequently, a^* is stable if $0 \leq k < 2$.

d.) How should b be chosen to ensure that the drug is effective but not toxic?

Solution:

Let $T > 0$ denote a toxicity level. Then, we need $b/k < T$ and thus $b < Tk$.

Homework #8, Problem #2

Consider the discrete logistic equation: $x_{n+1} = r x_n(1 - x_n)$

Part (a).

Compute $f^2(x)$, $f^3(x)$, $f^4(x)$.

```
In[162]:= f[x_] := r * x * (1 - x);  
g[x_] := f[f[x]];  
h[x_] := f[f[f[x]]];  
k[x_] := f[f[f[f[x]]]];
```

The computations are as follows:

```
In[167]:= FullSimplify[g[x]]  
FullSimplify[h[x]]  
FullSimplify[k[x]]
```

```
Out[167]= -r^2 (-1 + x) x (1 + r (-1 + x) x)
```

```
Out[168]= r^3 (1 - x) x (1 + r (-1 + x) x) (1 + r^2 (-1 + x) x (1 + r (-1 + x) x))
```

```
Out[169]= r^4 (1 - x) x (1 + r (-1 + x) x) (1 + r^2 (-1 + x) x (1 + r (-1 + x) x))  
(1 + r^3 (-1 + x) x (1 + r (-1 + x) x) (1 + r^2 (-1 + x) x (1 + r (-1 + x) x)))
```

Part (b).

Find the fixed points of $f^2(x)$, $f^3(x)$, $f^4(x)$. At what values of r , if any, does a 2-cycle, 3-cycle, or 4-cycle appear. For what values of r are these cycles stable? Unstable?

Two Period Orbits

```
In[170]:= Solve[g[x] == x, x]
```

```
Out[170]= {{x -> 0}, {x -> -1 + r / r}, {x -> (r + r^2 - r sqrt(-3 - 2 r + r^2)) / (2 r^2)}, {x -> (r + r^2 + r sqrt(-3 - 2 r + r^2)) / (2 r^2)}}
```

```
In[172]:= FullSimplify[D[g[x], x]]
```

```
Out[172]= -r^2 (-1 + 2 x) (1 + 2 r (-1 + x) x)
```

```
In[173]:= gp[x_] := -r^2 (-1 + 2 x) (1 + 2 r (-1 + x) x);
```

```
In[179]:= Solve[FullSimplify[Abs[gp[(r + r^2 - r sqrt(-3 - 2 r + r^2)) / (2 r^2)]]] == 1, r]
```

```
Out[179]= {{r -> -1}, {r -> 3}, {r -> 1 - sqrt(6)}, {r -> 1 + sqrt(6)}}
```

This tells us that the period two orbits are stable between $r=3$ and $1 + \sqrt{6}$.

Three Period Orbits

In[180]:= Solve[h[x] == x, x]

Out[180]= $\left\{ \{x \rightarrow 0\}, \left\{ x \rightarrow \frac{-1+r}{r} \right\}, \right.$
 $\left\{ x \rightarrow \text{Root}\left[1+r+r^2+(-r-2r^2-2r^3-r^4)\#1+(r^2+3r^3+3r^4+2r^5)\#1^2+\right.\right.$
 $\left.(-r^3-3r^4-5r^5-r^6)\#1^3+(r^4+4r^5+3r^6)\#1^4+(-r^5-3r^6)\#1^5+r^6\#1^6 \&, 1\right\},$
 $\left\{ x \rightarrow \text{Root}\left[1+r+r^2+(-r-2r^2-2r^3-r^4)\#1+(r^2+3r^3+3r^4+2r^5)\#1^2+\right.\right.$
 $\left.(-r^3-3r^4-5r^5-r^6)\#1^3+(r^4+4r^5+3r^6)\#1^4+(-r^5-3r^6)\#1^5+r^6\#1^6 \&, 2\right\},$
 $\left\{ x \rightarrow \text{Root}\left[1+r+r^2+(-r-2r^2-2r^3-r^4)\#1+(r^2+3r^3+3r^4+2r^5)\#1^2+\right.\right.$
 $\left.(-r^3-3r^4-5r^5-r^6)\#1^3+(r^4+4r^5+3r^6)\#1^4+(-r^5-3r^6)\#1^5+r^6\#1^6 \&, 3\right\},$
 $\left\{ x \rightarrow \text{Root}\left[1+r+r^2+(-r-2r^2-2r^3-r^4)\#1+(r^2+3r^3+3r^4+2r^5)\#1^2+\right.\right.$
 $\left.(-r^3-3r^4-5r^5-r^6)\#1^3+(r^4+4r^5+3r^6)\#1^4+(-r^5-3r^6)\#1^5+r^6\#1^6 \&, 4\right\},$
 $\left\{ x \rightarrow \text{Root}\left[1+r+r^2+(-r-2r^2-2r^3-r^4)\#1+(r^2+3r^3+3r^4+2r^5)\#1^2+\right.\right.$
 $\left.(-r^3-3r^4-5r^5-r^6)\#1^3+(r^4+4r^5+3r^6)\#1^4+(-r^5-3r^6)\#1^5+r^6\#1^6 \&, 5\right\},$
 $\left. \left\{ x \rightarrow \text{Root}\left[1+r+r^2+(-r-2r^2-2r^3-r^4)\#1+(r^2+3r^3+3r^4+2r^5)\#1^2+\right.\right.\right.$
 $\left.\left.(-r^3-3r^4-5r^5-r^6)\#1^3+(r^4+4r^5+3r^6)\#1^4+(-r^5-3r^6)\#1^5+r^6\#1^6 \&, 6\right\} \right\}$

In[187]:= h[x]

Out[187]= $r^3 (1-x) x (1-r(1-x) x) (1-r^2(1-x) x (1-r(1-x) x))$

In[188]:= FullSimplify[D[h[x], x]]

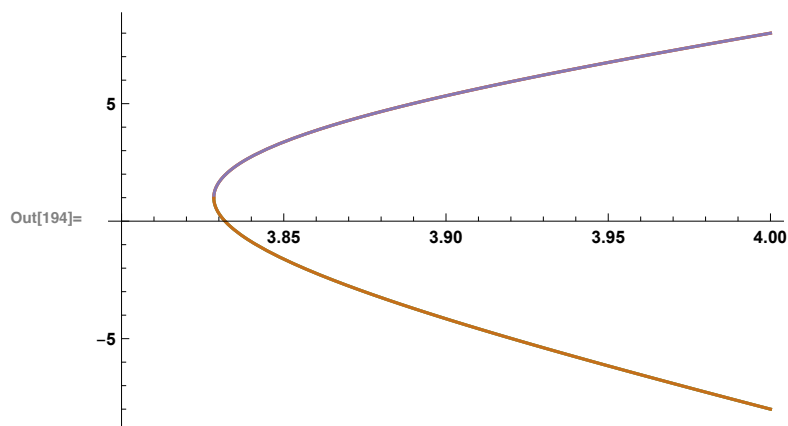
Out[188]= $-r^3 (-1+2x) (1+2r(-1+x) x (1+r(1+r(-1+x) x) (1+2r(-1+x) x)))$

In[189]:= hp[x_] := $-r^3 (-1+2x) (1+2r(-1+x) x (1+r(1+r(-1+x) x) (1+2r(-1+x) x)))$

```

In[194]:= Plot[{hp[Root[1 + r + r^2 + (-r - 2 r^2 - 2 r^3 - r^4) #1 + (r^2 + 3 r^3 + 3 r^4 + 2 r^5) #1^2 +
  (-r^3 - 3 r^4 - 5 r^5 - r^6) #1^3 + (r^4 + 4 r^5 + 3 r^6) #1^4 + (-r^5 - 3 r^6) #1^5 + r^6 #1^6 &, 1]],
  hp[Root[1 + r + r^2 + (-r - 2 r^2 - 2 r^3 - r^4) #1 + (r^2 + 3 r^3 + 3 r^4 + 2 r^5) #1^2 +
  (-r^3 - 3 r^4 - 5 r^5 - r^6) #1^3 + (r^4 + 4 r^5 + 3 r^6) #1^4 + (-r^5 - 3 r^6) #1^5 + r^6 #1^6 &, 2]],
  hp[Root[1 + r + r^2 + (-r - 2 r^2 - 2 r^3 - r^4) #1 + (r^2 + 3 r^3 + 3 r^4 + 2 r^5) #1^2 +
  (-r^3 - 3 r^4 - 5 r^5 - r^6) #1^3 + (r^4 + 4 r^5 + 3 r^6) #1^4 + (-r^5 - 3 r^6) #1^5 + r^6 #1^6 &, 3]],
  hp[Root[1 + r + r^2 + (-r - 2 r^2 - 2 r^3 - r^4) #1 + (r^2 + 3 r^3 + 3 r^4 + 2 r^5) #1^2 +
  (-r^3 - 3 r^4 - 5 r^5 - r^6) #1^3 + (r^4 + 4 r^5 + 3 r^6) #1^4 + (-r^5 - 3 r^6) #1^5 + r^6 #1^6 &, 4]],
  hp[Root[1 + r + r^2 + (-r - 2 r^2 - 2 r^3 - r^4) #1 + (r^2 + 3 r^3 + 3 r^4 + 2 r^5) #1^2 +
  (-r^3 - 3 r^4 - 5 r^5 - r^6) #1^3 + (r^4 + 4 r^5 + 3 r^6) #1^4 + (-r^5 - 3 r^6) #1^5 + r^6 #1^6 &, 5]], hp[
  Root[1 + r + r^2 + (-r - 2 r^2 - 2 r^3 - r^4) #1 + (r^2 + 3 r^3 + 3 r^4 + 2 r^5) #1^2 + (-r^3 - 3 r^4 - 5 r^5 - r^6)
  #1^3 + (r^4 + 4 r^5 + 3 r^6) #1^4 + (-r^5 - 3 r^6) #1^5 + r^6 #1^6 &, 6]]], {r, 3.8, 4}]

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```

In[195]:= NSolve[Abs[hp[Root[1 + r + r^2 + (-r - 2 r^2 - 2 r^3 - r^4) #1 + (r^2 + 3 r^3 + 3 r^4 + 2 r^5) #1^2 +
  (-r^3 - 3 r^4 - 5 r^5 - r^6) #1^3 + (r^4 + 4 r^5 + 3 r^6) #1^4 + (-r^5 - 3 r^6) #1^5 + r^6 #1^6 &, 1]]] == 1]
Out[195]:= {{r -> -1.8415}, {r -> -1.82843}, {r -> 3.82843}, {r -> 3.8415}}

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From this we can see that the 3 period orbit lies approximately between $r=3.82843$ and $r=3.8415$

Four Period Orbits

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In[196]:= Solve[k[x] == x, x]

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Out[196]:= {{x -> 0}, {x -> -1 + r / r}, {x -> (r + r^2 - r sqrt(-3 - 2 r + r^2)) / (2 r^2)}, {x -> (r + r^2 + r sqrt(-3 - 2 r + r^2)) / (2 r^2)},
  {x -> Root[1 + r^2 + (-r^2 - r^3 - r^4 - r^5) #1 + (2 r^3 + r^4 + 4 r^5 + r^6 + 2 r^7) #1^2 +
  (-r^3 - 5 r^5 - 4 r^6 - 5 r^7 - 4 r^8 - r^9) #1^3 + (2 r^5 + 6 r^6 + 4 r^7 + 14 r^8 + 5 r^9 + 3 r^10) #1^4 +
  (-4 r^6 - r^7 - 18 r^8 - 12 r^9 - 12 r^10 - 3 r^11) #1^5 + (r^6 + 10 r^8 + 17 r^9 + 18 r^10 + 15 r^11 + r^12)
  #1^6 + (-2 r^8 - 14 r^9 - 12 r^10 - 30 r^11 - 6 r^12) #1^7 + (6 r^9 + 3 r^10 + 30 r^11 + 15 r^12) #1^8 +
  (-r^9 - 15 r^11 - 20 r^12) #1^9 + (3 r^11 + 15 r^12) #1^10 - 6 r^12 #1^11 + r^12 #1^12 &, 1]},
  {x -> Root[1 + r^2 + (-r^2 - r^3 - r^4 - r^5) #1 + (2 r^3 + r^4 + 4 r^5 + r^6 + 2 r^7) #1^2 +
  (-r^3 - 5 r^5 - 4 r^6 - 5 r^7 - 4 r^8 - r^9) #1^3 + (2 r^5 + 6 r^6 + 4 r^7 + 14 r^8 + 5 r^9 + 3 r^10) #1^4 +
  (-4 r^6 - r^7 - 18 r^8 - 12 r^9 - 12 r^10 - 3 r^11) #1^5 + (r^6 + 10 r^8 + 17 r^9 + 18 r^10 + 15 r^11 + r^12)
  #1^6 + (-2 r^8 - 14 r^9 - 12 r^10 - 30 r^11 - 6 r^12) #1^7 + (6 r^9 + 3 r^10 + 30 r^11 + 15 r^12) #1^8 +
  (-r^9 - 15 r^11 - 20 r^12) #1^9 + (3 r^11 + 15 r^12) #1^10 - 6 r^12 #1^11 + r^12 #1^12 &, 2]},
  {x -> Root[1 + r^2 + (-r^2 - r^3 - r^4 - r^5) #1 + (2 r^3 + r^4 + 4 r^5 + r^6 + 2 r^7) #1^2 +

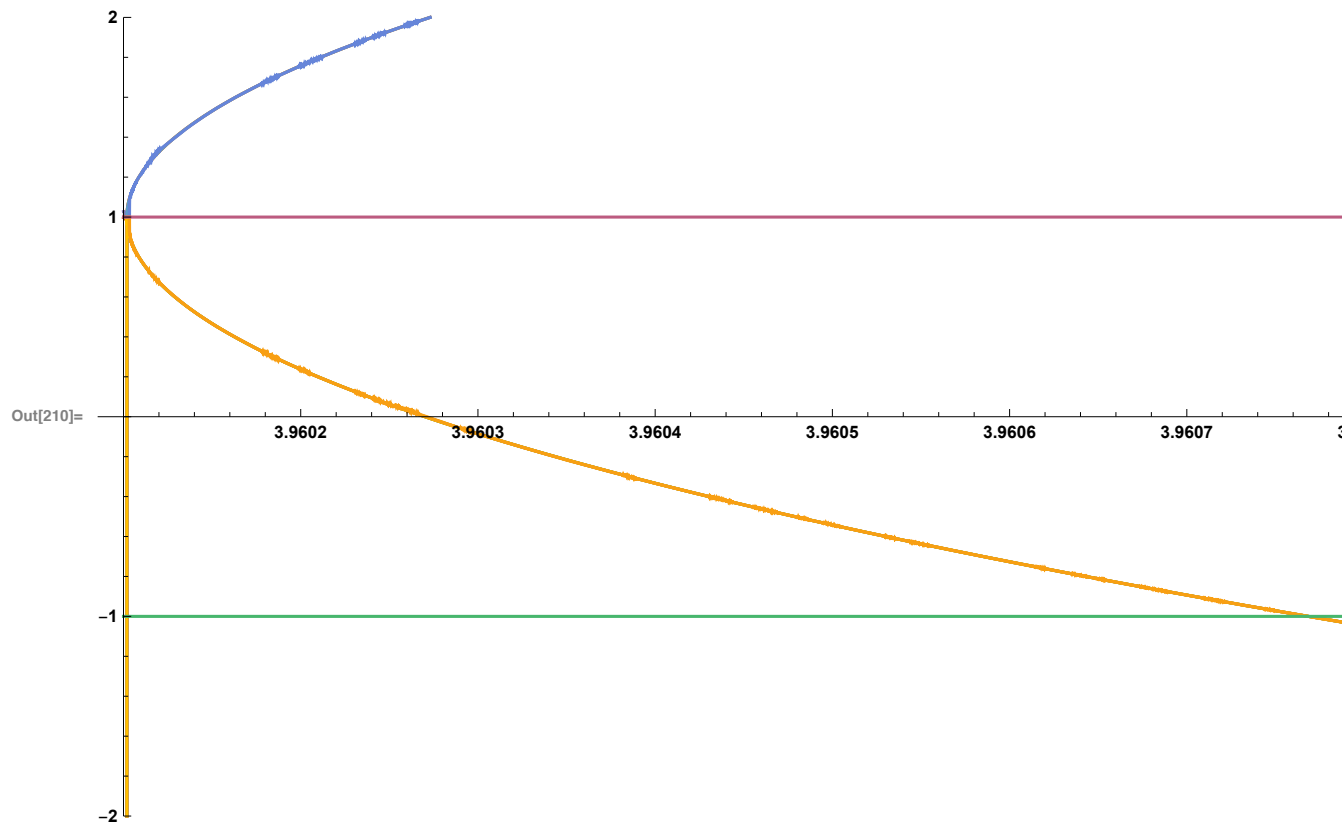
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(-r^3 - 5 r^5 - 4 r^6 - 5 r^7 - 4 r^8 - r^9) #1^3 + (2 r^5 + 6 r^6 + 4 r^7 + 14 r^8 + 5 r^9 + 3 r^10) #1^4 +
(-4 r^6 - r^7 - 18 r^8 - 12 r^9 - 12 r^10 - 3 r^11) #1^5 + (r^6 + 10 r^8 + 17 r^9 + 18 r^10 + 15 r^11 + r^12)
#1^6 + (-2 r^8 - 14 r^9 - 12 r^10 - 30 r^11 - 6 r^12) #1^7 + (6 r^9 + 3 r^10 + 30 r^11 + 15 r^12) #1^8 +
(-r^9 - 15 r^11 - 20 r^12) #1^9 + (3 r^11 + 15 r^12) #1^10 - 6 r^12 #1^11 + r^12 #1^12 &, 8]],
kp[Root[1 + r^2 + (-r^2 - r^3 - r^4 - r^5) #1 + (2 r^3 + r^4 + 4 r^5 + r^6 + 2 r^7) #1^2 +
(-r^3 - 5 r^5 - 4 r^6 - 5 r^7 - 4 r^8 - r^9) #1^3 + (2 r^5 + 6 r^6 + 4 r^7 + 14 r^8 + 5 r^9 + 3 r^10) #1^4 +
(-4 r^6 - r^7 - 18 r^8 - 12 r^9 - 12 r^10 - 3 r^11) #1^5 + (r^6 + 10 r^8 + 17 r^9 + 18 r^10 + 15 r^11 + r^12)
#1^6 + (-2 r^8 - 14 r^9 - 12 r^10 - 30 r^11 - 6 r^12) #1^7 + (6 r^9 + 3 r^10 + 30 r^11 + 15 r^12) #1^8 +
(-r^9 - 15 r^11 - 20 r^12) #1^9 + (3 r^11 + 15 r^12) #1^10 - 6 r^12 #1^11 + r^12 #1^12 &, 9]],
kp[Root[1 + r^2 + (-r^2 - r^3 - r^4 - r^5) #1 + (2 r^3 + r^4 + 4 r^5 + r^6 + 2 r^7) #1^2 +
(-r^3 - 5 r^5 - 4 r^6 - 5 r^7 - 4 r^8 - r^9) #1^3 + (2 r^5 + 6 r^6 + 4 r^7 + 14 r^8 + 5 r^9 + 3 r^10) #1^4 +
(-4 r^6 - r^7 - 18 r^8 - 12 r^9 - 12 r^10 - 3 r^11) #1^5 + (r^6 + 10 r^8 + 17 r^9 + 18 r^10 + 15 r^11 + r^12)
#1^6 + (-2 r^8 - 14 r^9 - 12 r^10 - 30 r^11 - 6 r^12) #1^7 + (6 r^9 + 3 r^10 + 30 r^11 + 15 r^12) #1^8 +
(-r^9 - 15 r^11 - 20 r^12) #1^9 + (3 r^11 + 15 r^12) #1^10 - 6 r^12 #1^11 + r^12 #1^12 &, 10]],
kp[Root[1 + r^2 + (-r^2 - r^3 - r^4 - r^5) #1 + (2 r^3 + r^4 + 4 r^5 + r^6 + 2 r^7) #1^2 +
(-r^3 - 5 r^5 - 4 r^6 - 5 r^7 - 4 r^8 - r^9) #1^3 + (2 r^5 + 6 r^6 + 4 r^7 + 14 r^8 + 5 r^9 + 3 r^10) #1^4 +
(-4 r^6 - r^7 - 18 r^8 - 12 r^9 - 12 r^10 - 3 r^11) #1^5 + (r^6 + 10 r^8 + 17 r^9 + 18 r^10 + 15 r^11 + r^12)
#1^6 + (-2 r^8 - 14 r^9 - 12 r^10 - 30 r^11 - 6 r^12) #1^7 + (6 r^9 + 3 r^10 + 30 r^11 + 15 r^12) #1^8 +
(-r^9 - 15 r^11 - 20 r^12) #1^9 + (3 r^11 + 15 r^12) #1^10 - 6 r^12 #1^11 + r^12 #1^12 &, 11]],
kp[Root[1 + r^2 + (-r^2 - r^3 - r^4 - r^5) #1 + (2 r^3 + r^4 + 4 r^5 + r^6 + 2 r^7) #1^2 +
(-r^3 - 5 r^5 - 4 r^6 - 5 r^7 - 4 r^8 - r^9) #1^3 + (2 r^5 + 6 r^6 + 4 r^7 + 14 r^8 + 5 r^9 + 3 r^10) #1^4 +
(-4 r^6 - r^7 - 18 r^8 - 12 r^9 - 12 r^10 - 3 r^11) #1^5 + (r^6 + 10 r^8 + 17 r^9 + 18 r^10 + 15 r^11 + r^12)
#1^6 + (-2 r^8 - 14 r^9 - 12 r^10 - 30 r^11 - 6 r^12) #1^7 + (6 r^9 + 3 r^10 + 30 r^11 + 15 r^12) #1^8 +
(-r^9 - 15 r^11 - 20 r^12) #1^9 + (3 r^11 + 15 r^12) #1^10 - 6 r^12 #1^11 + r^12 #1^12 &, 12]],
1, -1], {r, 3.9601, 3.9608}, PlotPoints -> 200, PlotRange ->
{-2, 2}]

```



From this we can see that the 4 period orbit lies approximately between $r=3.9601$ and $r=3.96075$

#3.

Consider the discrete dynamical system

$$x_{n+1} = ax_n e^{-x_n} \text{ and } x_0 > 0,$$

where $a > 0$.

a.) Find the fixed points and analyze their stability.

Solution:

Fixed points satisfy:

$$x^* = ax^* e^{-x^*}$$

$$\Rightarrow x^* = 0 \text{ or } a = e^{x^*}$$

$$\Rightarrow x^* = 0 \text{ or } x^* = h(a)$$

Furthermore, letting $f(x) = ax e^{-x}$ it follows that

$$f'(x) = a e^{-x} (1-x).$$

$$\Rightarrow f'(0) = a \text{ and } f'(h(a)) = 1 - h(a)$$

Consequently, 0 is stable if $0 \leq a \leq 1$ while if $1 < a < e^2$ it follows that $h(a)$ is stable.

b.) Show that for all n , $x_n \geq 0$.

Solution:

Since $f > 0$ and $x_0 > 0$ it follows that $x_{n+1} = f(x_n) > 0$.

c.) Create an orbital diagram.

Solution:

See attached.

