

Interacting Populations

June 10, 2020 (6)

Volterra-Lotka System (VL)

N_1 prey N_2 predator

(more complex: modelling of ecological systems)

$$\frac{dN_1}{dt} = N_1 (a - bN_2)$$

$$a, b, c, d > 0$$

$$\frac{dN_2}{dt} = N_2 (cN_1 - d)$$

N_1 without N_2 : Malthusian growth with a
 N_2 limits growth of N_1 , rate b

N_2 without N_1 : "radioactive" decay with d
(no prey \Rightarrow predator disappears)

N_1 limits decay of N_2 , rate c
(predator needs prey to survive)

Dimensionless form:

$$\tau = at ; \quad u_1 = \frac{c}{d} N_1 ; \quad u_2 = \frac{b}{a} N_2$$

$$\alpha = \frac{d}{a}$$

$$\frac{du_1}{dt} = u_1 (1 - u_2) \quad (VL)$$

$$\frac{du_2}{dt} = \alpha u_2 (u_1 - 1)$$

Only one free parameter α
 Notice similarity of 1st eq. to Verhulst eq.

Find the Fixed Points (FP):

FP 1: $u_1^* = u_2^* = 0$

FP 2: $u_1^* = u_2^* = 1$

(Condition for FP in this case:

u_1^*, u_2^* is FP of VL system if

$$\left(\frac{du_1}{dt} = 0 \quad \underline{\text{and}} \quad \frac{du_2}{dt} = 0 \quad \text{at} \quad \begin{matrix} u_1 = u_1^* \\ u_2 = u_2^* \end{matrix} \right)$$

Next: Stability Analysis for VL system; it is 2D system.

Stability Analysis in the multi-dimensional case; analogous to one-dim., but vector form:

$$\frac{d\vec{u}}{d\tau} = \vec{f}(\vec{u}) \quad \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} f_1(u_1, u_2) \\ f_2(u_1, u_2) \end{pmatrix}$$

FP: \vec{u}^* : $\vec{f}(\vec{u}^*) = 0$; FP $\begin{pmatrix} u_1^* \\ u_2^* \end{pmatrix}$: $f_1(u_1^*, u_2^*) = 0$
 $f_2(u_1^*, u_2^*) = 0$

Let $\vec{u}(\tau) = \vec{u}^* + \vec{v}(\tau)$ with $|\vec{v}|/|\vec{u}| \ll 1$

We get: $\frac{d\vec{u}}{d\tau} = \frac{d\vec{u}^*}{d\tau} + \frac{d\vec{v}}{d\tau} = \frac{d\vec{v}}{d\tau}$

and: $\frac{d\vec{u}}{d\tau} = \vec{f}(\vec{u}^* + \vec{v}(\tau)) = \text{Taylor Series}$
 $= \vec{f}(\vec{u}^*) + D\vec{f}(\vec{u}^*) \cdot \vec{v}(\tau) + O(v^2)$

To first order: $\frac{d\vec{v}}{d\tau} = D\vec{f}(\vec{u}^*) \vec{v}(\tau)$

What is $D\vec{f}$? Jacobian-Matrix

$$D\vec{f} = \begin{pmatrix} \frac{\partial f_1}{\partial u_1} & \frac{\partial f_1}{\partial u_2} \\ \frac{\partial f_2}{\partial u_1} & \frac{\partial f_2}{\partial u_2} \end{pmatrix}$$

Formal Solution for $\vec{v}(\tau)$
is exponential function:

$$\vec{v}(\tau) = \vec{v}(0) \exp \left(\underbrace{D\vec{F}(\vec{u}^*)}_{\text{This is a matrix!}} \cdot \tau \right)$$

What is $\exp(A\tau)$ with matrix A ?

Ansatz: Series Expansion $\exp(A\tau) = \sum_{n=0}^{\infty} \frac{A^n}{n!} \tau^n$

Right Hand Side is well-defined, if convergent

Let \vec{x}_i be eigenvector (EV) of A
with eigenvalue (EW) $\lambda_i \Rightarrow$

$$\underline{A\vec{x}_i = \lambda_i \vec{x}_i} \Rightarrow \underline{A^n \vec{x}_i = \lambda_i^n \vec{x}_i} \Rightarrow$$

$$\underline{\exp(A\tau) \vec{x}_i = \sum_{n=0}^{\infty} \frac{\lambda_i^n}{n!} \tau^n \vec{x}_i = \underline{\underline{\exp(\lambda_i \tau) \vec{x}_i}}}$$

$\Rightarrow \exp(\lambda_i \tau)$ is EW of $\exp(A\tau)$!

Back to our problem:

$$\vec{v}(\tau) = \exp(A\tau) \vec{v}(0)$$

$$\text{with } A = D\vec{f}'(\vec{u}^*)$$

$\vec{v}(0)$ is our initial condition;

let \vec{x}_i be a system of EV's of A ;

then we can find c_i with

$$\vec{v}(0) = \sum_i c_i \vec{x}_i \quad \Rightarrow$$

$$\begin{aligned} \vec{v}(\tau) &= \exp(A\tau) \sum_i c_i \vec{x}_i \\ &= \sum_i c_i \exp(A\tau) \vec{x}_i = \sum_i c_i \exp(\lambda_i \tau) \vec{x}_i \end{aligned}$$

Now we can conclude:

FP \vec{u}^* is stable, if all $\lambda_i < 0$ —

$$\text{it means } \lim_{\tau \rightarrow \infty} |\vec{v}(\tau)| = 0$$

FP \vec{u}^* is unstable, if one $\lambda_i > 0$

$$\text{it means } \lim_{\tau \rightarrow \infty} |\vec{v}(\tau)| = \infty$$

Return to Volterra - Lotka System:

$$\vec{u} = \vec{f}(\vec{u}) = \begin{pmatrix} u_1 (1 - u_2) \\ \alpha u_2 (u_1 - 1) \end{pmatrix}$$

$$A = \vec{Df}(\vec{u}) = \begin{pmatrix} 1 - u_2 & -u_1 \\ \alpha u_2 & \alpha (u_1 - 1) \end{pmatrix}$$

(i) First FP 1: $u_1^* = u_2^* = 0$

$$A = \begin{pmatrix} 1 & 0 \\ 0 & -\alpha \end{pmatrix}$$

$$\text{EW: } 0 = \det |A - \lambda E| = (1 - \lambda)(-\alpha - \lambda)$$

(characteristic polynomial)

$$\text{Solutions: } \lambda_1 = 1 ; \lambda_2 = -\alpha$$

\Rightarrow FP 1 is unstable, since $\lambda_1 > 0!$

(ii) Second FP 2: $u_1^* = u_2^* = 1$

$$A = \begin{pmatrix} 0 & -1 \\ \alpha & 0 \end{pmatrix}$$

$$\text{EW: } 0 = \det |A - \lambda E| = \begin{vmatrix} -\lambda & -1 \\ \alpha & -\lambda \end{vmatrix}$$

$$= \lambda^2 + \alpha \Rightarrow \lambda_{1/2} = \pm i\sqrt{\alpha}$$

What is this? Neither > 0 nor < 0 !

Look at solution for perturbation $\vec{v}(\tau)$ near the FP:

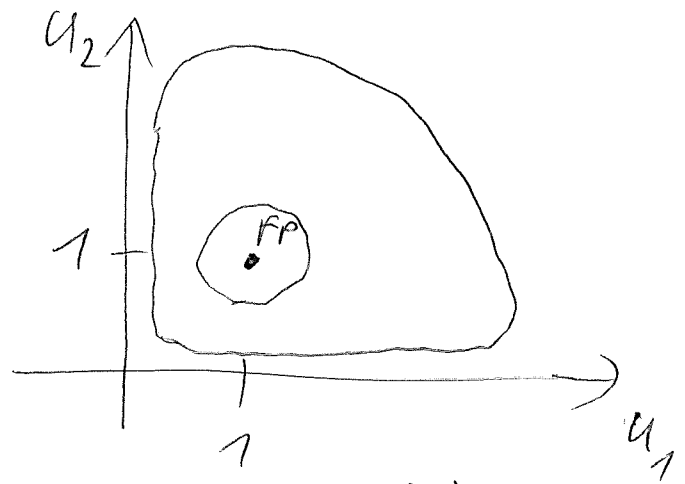
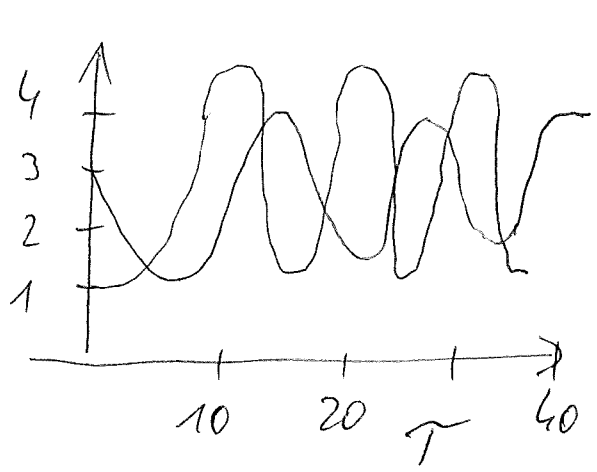
$$\vec{v}(\tau) = \sum_i c_i \exp(\lambda_i \tau) \cdot \vec{x}_i \quad \left[\vec{v}(0) = \sum_i c_i \vec{x}_i \right]$$

Here:

$$\vec{v}(\tau) = c_1 \exp(i\sqrt{\alpha}\tau) \vec{x}_1 + c_2 \exp(-i\sqrt{\alpha}\tau) \vec{x}_2$$

We have an oscillating solution near the FP — neither does it approach it, nor does it diverge from it!

Schematic Solution of Volterra-Lotka:



$\alpha = 0.5; u_1(0) = 1, u_2(0) = 3$

$u_1(0) = 1$
 $u_2(0) = 2, 3, 4, 5$

Further generalization:

K predator / K prey species

$$\frac{dN_i}{dt} = N_i \left(a_i - \sum_j b_{ij} P_j \right)$$

$$\frac{dP_i}{dt} = P_i \left(\sum_j c_{ij} N_j - d_i \right)$$

Fixed Points: (i) $N_i^* = P_i^* = 0$

(ii) $a_i = \sum_j b_{ij} P_j^*$ and $d_i = \sum_j c_{ij} N_j^*$

$$A = \begin{pmatrix} 0 & -N_i^* b_{ij} \\ \dots & \dots \\ P_i^* c_{ij} & 0 \end{pmatrix}$$

Since $\text{tr} A = \sum_i \lambda_i$
 marginal
 or unstable!