

CALCULUS AND DIFFERENTIAL EQUATIONS

MATH 1B

Lecture 32: Systems of Diff equations, 11/19/2021

SYSTEMS

32.1. Assume we are interested in two linked quantities $x(t), y(t)$ coupled by a **system of differential equations**

$$\begin{aligned}x'(t) &= f(x, y) \\ y'(t) &= g(x, y) .\end{aligned}$$

32.2. We know already the case

$$\begin{aligned}x'(t) &= y \\ y'(t) &= F(x) .\end{aligned}$$

This can be combined to $x''(t) = F(x)$. For $F(x) = -x$ for example, we get $x'' = -x$ which is the Harmonic oscillator $x'' + x = 0$ we have studied earlier. We study now its solution in the $x - y$ plane.

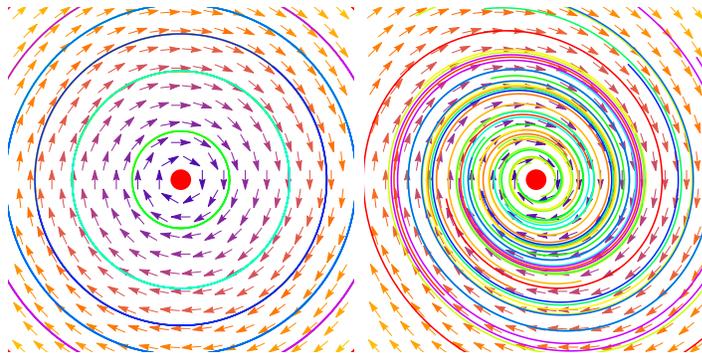


FIGURE 1. The harmonic oscillator without and with friction.

32.3. An other example is an **uncoupled system**

$$\begin{aligned}x'(t) &= f(x) \\ y'(t) &= g(y) .\end{aligned}$$

In that case we can look at the two systems $x = f(x)$ and $y' = g(y)$ separately. Also here, it is helpful already to look what happens in the xy -plane.

32.4. A coupled logistic system without interaction:

$$\begin{aligned}x'(t) &= x(6 - 2x) \\y'(t) &= y(4 - y)\end{aligned}$$

We have looked at such systems and seen that the non-zero equilibrium is stable. We therefore know $x(t) \rightarrow 3$ and $y(t) \rightarrow 4$.

32.5. Here is the same system competing with each other. If y gets larger, it hurts the growth rate of x . If x gets larger, it hurts the growth rate of y :

$$\begin{aligned}x'(t) &= x(6 - 2x) - xy \\y'(t) &= y(4 - y) - xy\end{aligned}$$

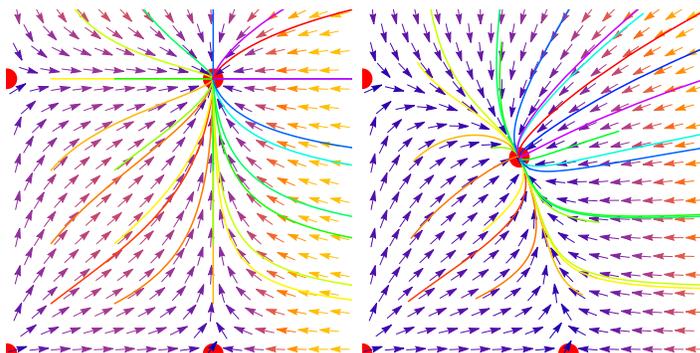


FIGURE 2. A competing population model without or with competition.

32.6. And here is the **slope field story**

$$\begin{aligned}x'(t) &= 1 \\y'(t) &= f(x)\end{aligned}$$

This means $x(t) = t$ and so $y'(t) = f(t)$. We finally see the reason for using $y(t)$ there.

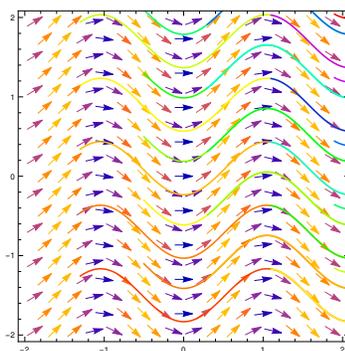


FIGURE 3. A slope field situation for the system $y'(t) = \sin(3t)$.

REMINDERS

PS 30 is due next Monday. Same day: Due 11/22: Tacoma Narrows bridge QRD.

OLIVER KNILL, KNILL@MATH.HARVARD.EDU, MATH 1B, HARVARD COLLEGE, FALL 2021