

Mathematical Modelling Through Differential Equation :-

Mathematical Modelling in terms of O.D.E arises when the situation model involves some continuous variable varying with respect to some other continuous variable and we have some reasonable hypothesis about the rate of change of dependent variable with respect to independent variable.

When we have one dependent variable x (say population size) depending on independent variable on O.D.E 1st order. If the hypothesis about the rate of change dx/dt . The model will be in terms of an O.D.E of 2nd order if the hypothesis involve the rate of change of d^2x/dt^2 .

If there are a number of dependent continuous variables and only one independent variable hypothesis may give a mathematical modelling in terms of a system of 1st (or)

higher order O.D.E.

If there is one independent continuous variable (say velocity "u") and a number of independent continuous variables (say space co-ordinates x, y, z and time "t"). We get a M.M. in terms of P.D.E. If there are a no. of independent continuous variables. We can get a M.M. in terms of system of P.D.E.

Linear Growth and Decay Model:-

i) Population Growth Model:-

Let $x(t)$ be the population size at time t and "b" & "d" be the birth and death rate per unit time. Then in time interval $(t, t + \Delta t)$ no. of birth and death would be $b x(t) \Delta t + o(\Delta t)$ and $d x(t) \Delta t + o(\Delta t)$. Where $o(\Delta t)$ is an infinite symbol which approaches zero as Δt approaches zero. So that which is main equation is,

$$x(t + \Delta t) - x(t) = [b x(t) - d x(t)] \Delta t + o(\Delta t)$$

Taking limit on both sides and divided by Δt . we get

$$\lim_{\Delta t \rightarrow 0} \frac{x(t+\Delta t) - x(t)}{\Delta t} = \lim_{\Delta t \rightarrow 0} \frac{[bx(t) - dx(t)]\Delta t + o(\Delta t)}{\Delta t}$$

$$x'(t) = \lim_{\Delta t \rightarrow 0} \frac{bx(t) - dx(t)}{\Delta t} \cdot \Delta t + \lim_{\Delta t \rightarrow 0} \frac{o(\Delta t)}{\Delta t}$$

$$x'(t) = \frac{dx}{dt} = (b-d) \cdot x(t) \quad [\because b-d = a, \quad x(t) = x]$$

$$\frac{dx}{dt} = ax \rightarrow \textcircled{2}$$

Integrating on both sides. we get $[\because \frac{dy}{dy} + py = q]$

$$\textcircled{2} \Rightarrow \frac{dx}{dt} - ax = 0$$

Integrating factor = $e^{\int p dx} = e^{\int -a dt} = e^{-at}$ ($\because p = -a$)
($y = x$)
($\frac{d}{dt} = -a$)

The solution is,

$$ye^{\int p dx} = \int qe^{\int p dx} \cdot dx + C$$

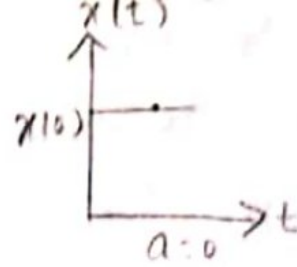
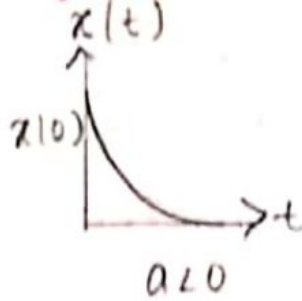
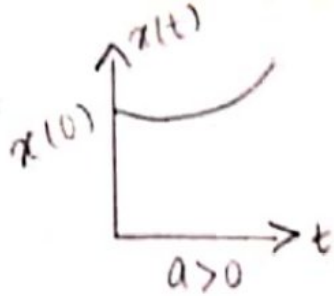
$$xe^{-at} = 0 + C$$

$$\boxed{xe^{-at} = C} \rightarrow \textcircled{3}$$

put, $\underline{t=0}$

$$\boxed{x(0) = C} \rightarrow \textcircled{4}$$

Sub $\textcircled{4}$ in $\textcircled{3}$. we get, so that the population growth exponentially. If $a > 0$ decays exponentially if $a < 0$ and constant if $a = 0$.



Case i) :-

If $a > 0$ the population will become double its present size at time "T". where,

$$2x(0) = x(0)e^{aT} \quad [\text{time } t = T]$$

$$2 = e^{aT}$$

In
(07)
log

$$\ln 2 = aT$$

Value

$$\ln 2 = 0.69314718$$

$$\frac{1}{a} \cdot \ln 2 = T$$

$$T = (0.69314718) a^{-1} \rightarrow (0)$$

T is called the doubling period of the population and this doubling period is such that greater the values of 'a'. The smaller is the doubling period.

Case ii)

If $a < 0$ the population will become half its present size at time T' . when,

$$\frac{1}{2} \cdot x(0) = x(0)e^{aT'}$$

$$\frac{1}{2} = e^{aT'}$$

$$\ln\left(\frac{1}{2}\right) = aT'$$

$$T' = \frac{1}{a} \cdot \ln(1/2) \quad 5$$

$$T' = a^{-1} \cdot \ln(a^{-1})$$

$$T' = a^{-1} (-1) \ln 2$$

$$T' = (0.69314718) a^{-1} \rightarrow \textcircled{a}$$

T' is also independent of $x(0)$ & since $a < 0$, $T' < 0$, T' may be called the half life of the population and it decrease as the excess of death rate over birth rate increase.

ii) Growth of science and scientists :-

let $S(t)$ denote the number of scientists at time "t" $b \cdot S(t) \cdot \Delta t + o(\Delta t)$ be the number of new scientist trained in time interval $(t, t + \Delta t)$. and let $d \cdot S(t) \Delta t + o(\Delta t)$ be the number of scientists refined from the science in the same period. Then the above model applies and the number of scientist should growth exponentially.

The same model applies to the growth of science mathematics and technology. Thus if, $M(t)$ is the amount of mathematics at times "t". Then the

rate at growth of mathematics is proportional to the amount of mathematics.

So that,

$$\frac{dM}{dt} = aM \rightarrow \frac{dM}{dt} \propto M(t) = m$$

$$m(t) = M(a)e^{at} \cdot \frac{dM}{dt} \propto M$$

Thus according to this models mathematics science and technology at an exponential ratio and double themselves in a certain period of time.

iii) Effects of Immigration and Emigration population :-

If there is immigration into the population from outside at the rate proportional to the population size.

The effect is equivalent to increase in the birth rate.

Similarly, if there is emigration from the population rate proportional to the population size.

The effect is the same as that of increase in the death rate.

If however immigration and emigration take place at a constant rate i & e respectively,

$$\frac{dx}{dt} = (b-d)x \text{ is modified.}$$

$$\frac{dx}{dt} = ax + i - e \quad [\because b-d=a]$$

$$\frac{dx}{dt} = ax + k$$

$$\frac{dx}{dt} - ax = k$$

since,

$$\frac{dy}{dx} + py = a$$

$$p = -a \quad q = k \quad y = x$$

The integral function,

$$e^{\int p dx} = e^{\int -a dt}$$

The solution is,

$$ye^{\int p dx} = \int a e^{\int p dx} \cdot dx + c$$

$$xe^{-at} = \int k e^{-at} \cdot dt + c$$

$$= k \cdot \frac{e^{-at}}{-a} + c$$

$$xe^{-at} = \frac{k}{-a} \cdot e^{-at} + c \rightarrow \textcircled{1}$$

put $t=0$ in (1). we get

8

$$x \cdot e^0 = \frac{k}{-a} \cdot e^0 + c$$

$$x(t)e^0 = -\frac{k}{a} \cdot e^0 + c$$

$$x(0) = -\frac{k}{a} + c$$

$$c = x(0) + \frac{k}{a} \rightarrow \textcircled{2}$$

sub (2) in (1) we get

$$x(t)e^{-at} = -\frac{k}{a} \cdot e^{-at} + x(0) + \frac{k}{a}$$

$$x(t)e^{-at} + \frac{k}{a} \cdot e^{-at} = x(0) + \frac{k}{a}$$

$$x(t) + \frac{k}{a} = \left[x(0) + \frac{k}{a} \right] e^{-at} \rightarrow \textcircled{3}$$

The model also applies to growth of population of bacteria and micro-orgs. to the growth of malignant cells to the increase value of timber in forest.

In the case of forest planting of new plants will corresponds to immigrating and the cutting of will corresponding to emigration.

iv) Interest compounded continuously :-

let the amount at time "t" be $x(t)$ and let interest at rate "r" per

unit amount per unit time be compounded continuously.

$$\text{Then, } \boxed{\Delta x(t) = r x(t) \cdot \Delta t + o(\Delta t)}$$

Taking limit on both sides and divided by Δt . we get

$$\begin{aligned} \lim_{\Delta t \rightarrow 0} \frac{\Delta x(t)}{\Delta t} &= \lim_{\Delta t \rightarrow 0} \frac{r x(t) \cdot \Delta t + o(\Delta t)}{\Delta t} \\ &= \lim_{\Delta t \rightarrow 0} \frac{r x(t)}{\cancel{\Delta t}} \cdot \cancel{\Delta t} + \lim_{\Delta t \rightarrow 0} \frac{o(\Delta t)}{\Delta t} \end{aligned}$$

$$\lim_{\Delta t \rightarrow 0} \frac{\Delta x(t)}{\Delta t} = r [x(t)] + 0$$

$$\Rightarrow \frac{dx(t)}{dt} = r \cdot x(t)$$

$$\frac{d \cdot x(t)}{x(t)} = r \cdot dt$$

Integrating on both sides. we get

$$\int \frac{dx(t)}{x(t)} = \int r dt$$

$$\log x(t) = rt + c \longrightarrow \textcircled{1}$$

Put $t=0$ in $\textcircled{1}$. we get

$$\log x(0) = c \longrightarrow \textcircled{2}$$

$$\log x(t) = rt + \log x(0)$$

Sub $\textcircled{2}$ in $\textcircled{1}$ we get

$$\log x(t) - \log x(0) = rt$$

10

$$\therefore \log \left[\frac{x(t)}{x(0)} \right] = rt$$

Taking exponential on both sides. we get

$$\frac{x(t)}{x(0)} = e^{rt}$$

$$x(t) = x(0) \cdot e^{rt} \rightarrow \textcircled{3}$$

Remark :-

1) we have another formula for compound interest.

$$x(t) = x(0) \left[1 + \frac{r}{n} \right]^{nt}$$

using, $A = P \left[1 + \frac{r}{100} \right]$

Assume that interest is payable "n" times per unit time by taking the limit as $n \rightarrow \infty$.

(i.e) let $\boxed{x(0) = 1}$, $\boxed{r = 1}$, $\boxed{t = 1}$

Sub those values in $\textcircled{3}$ & $\textcircled{4}$ we get

$$\textcircled{3} \Rightarrow x(t) = x(0) e^{rt}$$

$$x(1) = 1 \cdot e^{1 \cdot 1}$$

$$x(1) = e$$

$$\textcircled{4} \Rightarrow x(t) = x(0) \left[1 + \frac{r}{n} \right]^{nt}$$

$$x(t) = \lim_{n \rightarrow \infty} (1) \left[1 + \frac{1}{n} \right]^{n(1)} \quad ||$$

$$\therefore e = \lim_{n \rightarrow \infty} \left[1 + \frac{1}{n} \right]^n \quad [\because x(1) = e]$$

2) let $x(t) = 1$

$$\textcircled{3} \Rightarrow x(t) = x(0)e^{rt}$$

$$1 = x(0)e^{rt}$$

$$x(0) = e^{-rt}$$

$$x(0) = e^{-rt}$$

so that e^{-rt} is present value of a unit amount due to the one period.

Hence, when interest at the rate "r" per unit amount is compounded continuously.

✓ Radio-Active Decay :-

MAJ
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Many substances undergoes Radio-Active Decay at the rate proportional to the amount of the Radio-Active ~~Decay~~ substance present at any time and each of them has a half life period.

For Uranium (U^{238}), it is 4.55 billion years

For Potassium, " " 1.3 " "

For Rubidium, " " 50 " "

For Thorium, " " 13.9 " "

while for Carbon 14, for white led it is only 22 years.

In Radiogeology these results are used for radio-active dating. Thus the ratio of radio-carbon to ordinary carbon [carbon 12] in decay plants and animals enables us to estimate their time of death. 12

Radio active dating has also been used to estimate the age to the solar system and of earth of 4.5 billion years.

vi) Decrease of Temperature :-

According to [Newton's Law of cooling] the rate of change of temperature of a body is proportional to the difference between the temperature " T " of the body and temperature T_s of surrounding.

$$T(t) - T_s = (T(0) - T_s)e^{kt} \quad 13$$

At $t=0$ we get $\left[\because x(t) = x(0)e^{at} \right]$

$$\log (T(t) - T_s) = k(0) + C$$

$$C = \log (T(0) - T_s) \rightarrow \textcircled{2}$$

Sub $\textcircled{2}$ in $\textcircled{1}$ we get

$$\log (T(t) - T_s) = kt + \log (T(0) - T_s)$$

$$\log (T(t) - T_s) - \log (T(0) - T_s) = kt$$

$$\log \left(\frac{T(t) - T_s}{T(0) - T_s} \right) = kt$$

Taking exponential on both sides. we get

$$\frac{T(t) - T_s}{T(0) - T_s} = e^{kt}$$

$$T(t) - T_s = e^{kt} [T(0) - T_s]$$

$$\therefore T(t) - T_s = e^{kt} [T(0) - T_s]$$

vii) Diffusion :-

According to [Fick's law of diffusion]

The time rate of movement of solute across a thin membrane is proportional to the area of the membrane and so the difference in concentration of two solute on the two sides of the membrane.

If the area of the membrane is constant and the concentration of solute on one side is kept fixed at "a" and concentration of the solution on the other side initially is $c_0 < a$.

14

The fick's law gives,

$$\boxed{\frac{dc(t)}{dt} \propto a - c} \quad [\because c(0) = c_0]$$

$$\frac{dc(t)}{dt} = k(a - c)$$

$$\frac{dc(t)}{a - c} = k \cdot dt \Rightarrow \frac{dc(t)}{a - c(t)} = k \cdot dt$$

Integrating on both sides, we get

$$\int \frac{dc(t)}{a - c(t)} = k \int dt$$

$$-\log(a - c(t)) = kt + c \rightarrow \textcircled{1}$$

At $t = 0$, we get

$$-\log(a - c(0)) = c \rightarrow \textcircled{2}$$

Sub $\textcircled{2}$ in $\textcircled{1}$, we get

$$-\log(a - c(t)) = kt - \log(a - c(0))$$

$$\Rightarrow -kt = \log(a - c(t)) - \log(a - c(0))$$

$$\Rightarrow -kt = \log \left(\frac{a - c(t)}{a - c(0)} \right)$$

$$\Rightarrow e^{-kt} = \frac{a - c(t)}{a - c(0)} \quad 15$$

$$\Rightarrow e^{-kt} (a - c(0)) = a - c(t) \quad \text{and}$$

$c(t) \rightarrow a$ as $t \rightarrow \infty$ whatever be the value of c_0 .

iii) change of price of a commodity :-

Let $P(t)$ be the price of a commodity and time "t" then its rate of change is proportional to the difference between the demand $d(t)$ and the supply $s(t)$ of the commodity in the market.

(i.e)

$$\frac{dP(t)}{dt} \propto d(t) - s(t)$$

$$= k(\alpha - \beta p(t)) \quad \left[\begin{array}{l} \text{where, } \alpha = d_1 - s_1 \\ \text{position } \beta = d_2 - s_2 p \\ \text{price } \beta = s_2 - d_2 p(t) \\ \therefore \alpha/\beta = p_e \end{array} \right]$$

$$\frac{dp(t)}{dt} = k\beta \left(\alpha/\beta - p(t) \right)$$

$$\frac{dp(t)}{dt} = k\beta \left(\right)$$

$\therefore p_e = \alpha/\beta = \text{Equilibrium.}$ 16

Here, $\beta > 0$, so $\beta = 1$

$$\frac{dp(t)}{dt} = k [p_e - p(t)]$$

$$\Rightarrow \frac{dp(t)}{p_e - p(t)} = k \cdot dt$$

Integrating on both sides we get

$$\int \frac{dp(t)}{p_e - p(t)} = k \int dt$$

$$-\log [p_e - p(t)] = kt + c \rightarrow (1)$$

At $t = 0$ we get

$$-\log [p_e - p(0)] = c \rightarrow (2)$$

Sub (2) in (1) we get

$$-\log [p_e - p(t)] = kt - \log [p_e - p(0)]$$

$$-kt = \log [p_e - p(t)] - \log [p_e - p(0)]$$

$$-kt = \log [p_e - p(t)]$$

Taking exponential on both sides.

$$e^{-kt} = \frac{pe - p(t)}{pe - p(0)} \quad 17$$

$$\Rightarrow [pe - p(0)] e^{-kt} = pe - p(t)$$

$$\therefore \boxed{pe - p(t) = e^{-kt} [pe - p(0)]}$$

and

$$\boxed{p(t) - pe = 0} \text{ as } t \rightarrow \infty //$$

problems :-

1. suppose the population of the world now 4 billion and its doubling period is 35 years what will be the population of the world after 350 years 700 years, 1050 years? If the surface area of the earth is 18,60,000 billion square feet. How much space would's each person get after 1050 years.

Soln:

Given :

$$x(0) = 4 \text{ billion}$$

$$T = 35 \text{ years}$$

W.K.T $T = \frac{\ln e^2}{a}$

$$35 = \frac{\ln e^2}{a}$$

$$a = \frac{\ln e^2}{35}$$

$$[(\log 10x) \ln]$$

$$T = \frac{1}{a} \cdot \ln x$$

$$= \frac{0.69314718}{35}$$

18

$$a = 0.0198$$

W.K.T $x(t) = x(0)e^{at}$ //

when, $t = 350$ years.

$$x(350) = 4e^{(0.0198)(350)}$$
$$= 4e^{6.93}$$

$$\Rightarrow x(350) = 4090 \text{ billion } (4089.975918)$$

when, $t = 700$ years

$$x(700) = 4e^{(0.0198)(700)}$$
$$= 4e^{13.86}$$

$$\Rightarrow x(700) = 41,01,917 \text{ billion } (4181975.735)$$

when, $t = 1050$ years.

$$x(1050) = 4e^{(0.0198)(1050)}$$
$$= 4e^{20.79}$$

$$= 4427,60,45,03,1 \text{ billions}$$

$$\Rightarrow x(1050) = 4427,6045,03,1 \text{ billions}$$

Given that surface area of earth is
18,60,000 billion square feet.

square would each person get after
1050 years.

$$= 4276045031 \times 10^9$$

8. Find the relation b/w doubling, tripling, equatripling times for a population.

19

soln:

let the doubling period be T .

let the tripling period be T' .

let the equatripling period be T'' .

Initial population be $x(0)$.

$$x(t) = x(0)e^{at}$$

If the population is doubling. Then,

$$2x(0) = x(0)e^{aT}$$

$$2 = e^{aT}$$

$$\log 2 = aT$$

$$\therefore \boxed{a = \frac{\log 2}{T}} \rightarrow \textcircled{1}$$

If the population is tripling. Then,

$$3x(0) = x(0)e^{aT'}$$

$$3 = e^{aT'}$$

$$\log 3 = aT'$$

$$\therefore \boxed{a = \frac{\log 3}{T'}} \rightarrow \textcircled{2}$$

If the population is equatripling. Then,

$$4x(0) = x(0)e^{aT''}$$

$$4 = e^{aT''}$$

$$\log 4 = aT''$$

$$\therefore \boxed{a = \frac{\log 4}{T''}} \rightarrow \textcircled{3}$$

From ①, ② & ③ we get 20

$$a = \frac{\log 2}{T} = \frac{\log 3}{T'} = \frac{\log 4}{T''} //$$

Non-Linear growth and Decay Models :-

i) Logistic law of population growth :-

As population increases due to overgrowing and limitation of resource. The birth rate "b" decreases and death rate "d" increases with population size.

The simplest assumption is to take,

$$\left. \begin{aligned} b &= b_1 - b_2 x \\ d &= d_1 + d_2 x \end{aligned} \right\} \rightarrow \text{①}$$

where, $b_1, b_2, d_1, d_2 > 0$.

w.k.t $x'(t) = (b-d)x \rightarrow \text{②}$

Sub Eqn ① in Eqn ② we get

$$\begin{aligned} x'(t) &= [(b_1 - b_2 x) - (d_1 + d_2 x)]x \\ &= [(b_1 - d_1) - (b_2 + d_2)x]x \end{aligned}$$

$$x'(t) = [a - bx]x$$

where, $a > 0, b > 0$

$$\begin{aligned} a &= b_1 - d_1 & b &= b_2 + d_2 \\ \frac{dx(t)}{dt} &= \frac{d}{dt} & \Rightarrow \frac{dx(t)}{dt} &= [a - bx]x \\ \frac{dx(t)}{(a - bx)x} & & &= dt \rightarrow \text{③} \end{aligned}$$

using the partial fraction, we get

$$\frac{1}{(a-bx)x} = \frac{A}{(a-bx)} + \frac{B}{x}$$

21

$$\frac{1}{(a-bx)x} = \frac{A(x) + B(a-bx)}{(a-bx)x}$$

$$1 = A(x) + B(a-bx)$$

put $x=0$ $1 = A(0) + B(a-b(0))$

$$1 = 0 + B(a)$$

$$\therefore B = \frac{1}{a}$$

put $x = \frac{a}{b}$ $1 = A\left(\frac{a}{b}\right) + B\left(a - b\left(\frac{a}{b}\right)\right)$

$$1 = A\left(\frac{a}{b}\right) + 0$$

$$\therefore A = \frac{b}{a}$$

So, $\frac{1}{(a-bx)x} = \frac{b}{a(a-bx)} + \frac{1}{ax} \rightarrow (4)$

sub eqn (4) in (3) we get

$$\frac{b}{a(a-bx)} \cdot dx(t) + \frac{dx(t)}{ax} = dt$$

integrate on both sides, we get

$$\frac{b}{a} \int \frac{dx(t)}{(a-bx(t))} + \frac{1}{a} \int \frac{dx(t)}{x} = \int dt$$

$$\frac{b}{a} \left[-\log\left(\frac{a-bx(t)}{b}\right) \right] + \frac{1}{a} \cdot \log x(t) = t + c$$

$$= \frac{1}{a} \log [a-bx(t)] + \frac{1}{a} \cdot \log x(t) = t + c$$

$$\frac{1}{a} \log x(t) - \frac{1}{a} \log [a - bx(t)] = t + c$$

$$\frac{1}{a} [\log x(t) - \log (a - bx(t))] = t + c$$

$$\frac{1}{a} \log \left(\frac{x(t)}{a - bx(t)} \right) = t + c \quad \text{--- (5)}$$

put $t=0$

$$\frac{1}{a} \cdot \log \left(\frac{x(0)}{a - bx(0)} \right) = c$$

sub c in (5) we get

$$\frac{1}{a} \left[\log \frac{x(t)}{a - bx(t)} \right] = t + \frac{1}{a} \left[\log \frac{x(0)}{a - bx(0)} \right]$$

$$\frac{1}{a} \left[\log \frac{x(t)}{a - bx(t)} \right] - \frac{1}{a} \left[\log \frac{x(0)}{a - bx(0)} \right] = t$$

$$\frac{1}{a} \left[\log \left(\frac{x(t) / (a - bx(t))}{x(0) / (a - bx(0))} \right) \right] = t$$

$$\log \left(\frac{x(t) / (a - bx(t))}{x(0) / (a - bx(0))} \right) = at$$

Taking exponential on both sides. we get

$$\left(\frac{x(t)}{a - bx(t)} \right) = \frac{x(0)}{a - bx(0)} e^{at}$$

$$\frac{x(t)}{a-bx(t)} = e^{at} \frac{x(0)}{a-bx(0)}$$

23

case i) :-

Assume $x(0) < a/b$

(ie) $x(0) - a/b > 0$

$$bx(0) - a < 0$$

Multiply (-) on both sides.

$$a - bx(0) > 0$$

$$\therefore a > bx(0)$$

$\frac{x(0)}{a-bx(0)} \cdot e^{at}$ becomes greater than zero.

(i)

$$\Rightarrow a - bx(t) > 0$$

$$a > bx(t)$$

$$x(t) < a/b$$

$$\frac{dx}{dt} = (a - bx)x > 0$$

(ie) $x(t)$ is a monotonic increasing function of "t" which approaches $\frac{a}{b}$ as $t \rightarrow \infty$. (ii)

case ii) :-

Assume, $x(0) > a/b$. (iii)

Then, $x(t) > a/b$

$$\Rightarrow \frac{dx}{dt} < 0$$

$\Rightarrow x(t)$ is a monotonic decreasing function of "t" which approaches a/b as $t \rightarrow \infty$

Case iii) :-

24

Assume, $x(0) = a/b //$

Then, $x(t) = a/b \forall t$

$$\Rightarrow \frac{dx(t)}{dt} = 0 //$$

But we have, $\frac{dx(t)}{dt} = (a - bx)x$

$$\begin{aligned} \frac{d^2x(t)}{dt^2} &= (a - bx) + x(-b) \\ &= a - 2bx \end{aligned}$$

i) $\frac{d^2x}{dt^2} = 0 \Rightarrow a - 2bx = 0$
 $x = \frac{a}{2b} //$

\therefore The curve has a point of inflection at $x = a/2b$.

ii) $\frac{d^2x}{dt^2} > 0 \Rightarrow a - 2bx > 0$

$$a > 2bx$$

$$\Rightarrow x < a/2b //$$

\therefore The curve is convex

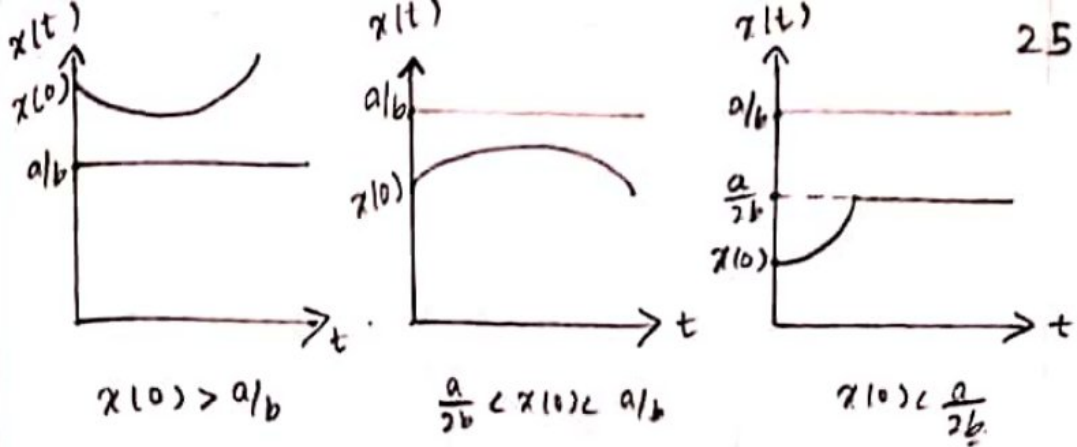
iii) $\frac{d^2x}{dt^2} < 0 \Rightarrow a - 2bx < 0$

$$a < 2bx$$

$$a/2b < x$$

$$\Rightarrow x > a/2b //$$

\therefore The curve is concave



ii) Spread of Technological innovation and infectious Disease :-

Let $N(t)$ be the no. of companies, which have adopted a technological innovation till time "t". Then the rate of change of the no. of these companies which have adopted this innovation and in the no. of those which have not yet adopted it, so that if R is the total no. of companies in the region.

$$\frac{dN(t)}{dt} \propto N(t) [R - N(t)]$$

$$\Rightarrow \frac{dN(t)}{dt} = k N(t) [R - N(t)]$$

Similarly, let $n(t)$ be the no. of person in the region affected by an infectious disease the rate of increase of the disease varies with the no. of affected persons and

on affected persons.

26

$$(ii) \frac{dN(t)}{dt} \times N(t) [R - N(t)]$$

$$\Rightarrow \frac{dN(t)}{dt} = k(N(t)) [R - N(t)].$$

where, R is the total no. of person in a region.

iii) Rate of Disolutions :-

let " $x(t)$ " be the amount of dissolved solute in a solvent at time " t " and let " C_0 " be the maximum concentration.

(ie) The maximum amount of the solute that can be dissolved in a unit volume of the solvent.

let V be the volume of the solvent, it is found that rate at which the solute is dissolved is proportional to the amount of undissolved ~~is~~ ~~proport~~ solute and to the difference b/w the concentration of the solute at time " t " and the maximum possible concentration. So that,

Concentration } = Amount of the solute that
at time t } has formed solutions

$$(ii) \frac{dx(t)}{dt} \propto x(t) \left[\frac{x(0) - x(t)}{v} \right] - C_0 \quad 27$$

$$\frac{dx(t)}{dt} = k \cdot x(t) \left[\frac{x(0) - x(t)}{v} \right] - C_0$$

$$= \frac{k \cdot x(t)}{v} [x(0) - x(t) - vC_0]$$

$$= \frac{k \cdot x(t)}{v} [x(0) - vC_0 - x(t)]$$

$$\frac{dx}{dt} = \frac{kx}{v} [a - x] \quad \left[\begin{array}{l} \because x(0) - vC_0 = a \\ x(t) = x \end{array} \right]$$

$$\frac{dx}{x(a-x)} = \frac{k}{v}$$

Using partial fraction, we get

$$\frac{1}{x(a-x)} = \frac{A}{x} + \frac{B}{a-x} \rightarrow \textcircled{1}$$

$$\frac{1}{x(a-x)} = \frac{A(a-x) + B(x)}{x(a-x)}$$

$$1 = A(a-x) + B(x)$$

$$\text{Put } x=a \quad 1 = A(a-a) + B(a)$$

$$1 = A(0) + Ba$$

$$\boxed{B = 1/a}$$

$$\text{Put } x=0 \quad 1 = A(a-0) + B(0)$$

$$1 = Aa$$

$$\boxed{A = 1/a}$$

Sub A & B value in $\textcircled{1}$ we get

$$\frac{1}{x(a-x)} = \frac{1}{ax} + \frac{1}{a(a-x)}$$

28

Sub (2) in (1) we get

$$\frac{dx}{ax} + \frac{dx}{a(a-x)} = \frac{k}{v} \cdot dt$$

Integrating on both sides, we get

$$\int \frac{dx}{ax} + \int \frac{dx}{a(a-x)} = \frac{k}{v} \int dt$$

$$\frac{1}{a} \int \frac{dx}{x} + \frac{1}{a} \int \frac{dx}{a-x} = \frac{kt}{v} + c$$

$$\frac{1}{a} \log x - \frac{1}{a} \log(a-x) = \frac{kt}{v} + c$$

$$\frac{1}{a} [\log x - \log(a-x)] = \frac{kt}{v} + c$$

$$\frac{1}{a} \log \left(\frac{x}{a-x} \right) = \frac{kt}{v} + c \rightarrow (3)$$

At $t=0$ in (3), we get

$$\frac{1}{a} \left[\log \frac{x(0)}{a-x(0)} \right] = c \rightarrow (4)$$

Sub (4) in (3) we get

$$\frac{1}{a} \left[\log \frac{x(t)}{a-x(t)} \right] = \left[\log \frac{x(0)}{a-x(0)} \right] \frac{1}{a} + \frac{k}{v} t$$

$$\frac{1}{a} \left[\log \frac{x(t)}{a-x(t)} - \log \frac{x(0)}{a-x(0)} \right] = \frac{k}{v} t$$

$$\frac{1}{a} \cdot \log \left[\frac{x(t)/a-x(t)}{x(0)/a-x(0)} \right] = \frac{k}{v} t$$

taking ~~the~~ $x(t)$ exponential on both sides.

29

$$\frac{x(t)}{a-x(t)} \times \frac{a-x(0)}{x(0)} = e^{\frac{k}{v} \cdot at}$$

$$\frac{x(t)}{a-x(t)} = e^{\frac{k}{v} \cdot at} \times \frac{x(0)}{a-x(0)}$$

put "a" value . we get

$$\left[\frac{x(t)}{x(0) - vC_0 - x(t)} \right] = e^{k/v} \quad //$$

Law of mass action chemical Reaction :-

Two chemical substance combined in the ratio $a : b$ to form a 3rd substance . if $(1+)$

$$\frac{dz}{dt} = k \left(A - \frac{az}{a+b} \right) \left(B - \frac{bz}{a+b} \right) \quad 30$$

$$= k (A - A_1 z) (B - B_1 z)$$

$$\frac{dz}{(A - A_1 z)(B - B_1 z)} = k \cdot dt \rightarrow \textcircled{1}$$

where, $A_1 = \frac{a}{a+b}$, $B_1 = \frac{b}{a+b}$

Using partial fraction,

$$\frac{1}{(A - A_1 z)(B - B_1 z)} = \frac{A}{(A - A_1 z)} + \frac{B}{(B - B_1 z)}$$

$$\frac{1}{(A - A_1 z)(B - B_1 z)} = \frac{A(B - B_1 z) + B(A - A_1 z)}{(A - A_1 z)(B - B_1 z)}$$

$$1 = A(B - B_1 z) + B(A - A_1 z)$$

Put $\boxed{z = \frac{A}{A_1}}$ $1 = A \left[B - B_1 \left(\frac{A}{A_1} \right) \right] + B \left[A - A_1 \left(\frac{A}{A_1} \right) \right]$

$$1 = A \left[\frac{BA_1 - B_1 A}{A_1} \right] + B \left[\frac{AA_1 - A_1 A}{A_1} \right]$$

$$1 = A \left[\frac{BA_1 - B_1 A}{A_1} \right] + 0$$

$$\frac{1}{A} = \left[\frac{BA_1 - B_1 A}{A_1} \right]$$

$$\therefore \boxed{A = \frac{A_1}{A_1 B - B_1 A}}$$

put $z = \frac{B}{B_1}$ $1 = A \left(\frac{B - B_1 B}{B_1} \right) + B \left(\frac{A - A_1 B}{B_1} \right)$ 31

$$1 = A \left(\frac{B B_1 - B_1 B}{B_1} \right) + B \left(\frac{A B_1 - A_1 B}{B_1} \right)$$

$$1 = 0 + B \left(\frac{A B_1 - A_1 B}{B_1} \right)$$

$$1 = B \left(\frac{A B_1 - A_1 B}{B_1} \right)$$

$$\frac{1}{B} = \frac{A B_1 - A_1 B}{B_1}$$

$$\therefore B = \frac{B_1}{A B_1 - A_1 B}$$

$$\frac{1}{(A - A_1 z)(B - B_1 z)} = \frac{A_1}{(A - A_1 z)(A_1 B - B_1 A)} + \frac{B_1}{(B - B_1 z)(A B_1 - A_1 B)}$$

Sub (2) in (1), we get

$$\frac{dz}{(A - A_1 z)(B - B_1 z)} = \frac{A_1 dz}{(A_1 B - B_1 A)(A - A_1 z)} - \frac{B_1 dz}{(A B_1 - A_1 B)(B - B_1 z)}$$

$$\frac{B_1 dz}{(A B_1 - A_1 B)(B - B_1 z)} = k dt$$

$$\frac{1}{A_1 B - B_1 A} \left[\frac{A_1 dz}{A - A_1 z} - \frac{B_1 dz}{B - B_1 z} \right] = k \cdot dt$$

Integrating on both sides, we get

$$-A_1 (\log(A - A_1 z)) - B_1 (\log(B - B_1 z))$$

$$\frac{1}{A_1 B - B_1 A} [\log (B - B_1 Z) - \log (A - A_1 Z)] = kt + C \quad 32$$

$$\frac{1}{A_1 B - B_1 A} \left[\log \left(\frac{B - B_1 Z(t)}{A - A_1 Z(t)} \right) \right] = kt + C \rightarrow (3)$$

At $t=0$ we get

$$\frac{1}{A_1 B - B_1 A} \left[\log \left(\frac{B - B_1(0)Z}{A - A_1(0)Z} \right) \right] = C //$$

Sub C value. we get

$$\frac{1}{A_1 B - B_1 A} \left[\log \left(\frac{B - B_1 Z(t)}{A - A_1 Z(t)} \right) \right] = kt + \frac{1}{A_1 B - B_1 A} \left[\log \left(\frac{B - B_1(0)Z}{A - A_1(0)Z} \right) \right]$$

$$\frac{1}{A_1 B - B_1 A} \left[\log \left(\frac{B - B_1 Z(t)}{A - A_1 Z(t)} \right) - \log \left(\frac{B - B_1 Z(0)}{A - A_1 Z(0)} \right) \right] = kt$$

$$\log \left[\frac{B - B_1 Z(t) / A - A_1 Z(t)}{B - B_1 Z(0) / A - A_1 Z(0)} \right] = kt [A_1 B - B_1 A]$$

Taking exponential on both sides. we get

$$(12) \frac{B - \frac{b}{a+b} \cdot Z(t)}{A - \frac{a}{a+b} \cdot Z(t)} = e^{kt} \left(\frac{a}{a+b} \cdot B - \frac{b}{a+b} \cdot A \right)$$

$$\left(B - \frac{b}{a+b} \cdot Z(0) \right)$$

In Spread of technological innovation and inflections $K = 0.007$, $R = 1000$, $N(0) = 50$. Find $N(10)$ and find "t" when $N(t) = 500$. 33

Soln: Given: $R = 1000$, $K = 0.007$

W.K.T
$$\frac{dN(t)}{dt} = K \cdot N(t) [R - N(t)]$$

$$\Rightarrow \frac{dN(t)}{dt} = (0.007) N(t) [1000 - N(t)]$$

$$\frac{dN(t)}{N(t) [1000 - N(t)]} = 0.007 \cdot dt \rightarrow \textcircled{1}$$

Using partial fraction,

$$\frac{1}{N(t) [1000 - N(t)]} = \frac{A}{N(t)} + \frac{B}{[1000 - N(t)]}$$

$$1 = A [1000 - N(t)] + B \cdot N(t)$$

At $N(t) = 1000$

$$1 = A(0) + B(1000)$$

$$\therefore \boxed{\frac{1}{1000} = B}$$

At, $N(t) = 0$

$$1 = A(1000) + B(0)$$

$$1 = A(1000)$$

$$\therefore \boxed{A = \frac{1}{1000}}$$

Equ (1),

$$\frac{1}{1000} \left[\frac{dN(t)}{N(t)} + \frac{dN(t)}{1000 - N(t)} \right] = 0.007 dt$$

34
Integrating on both sides we get

$$\frac{1}{1000} \left[\log N(t) - \log (1000 - N(t)) \right] = 0.007t + C$$

$$\frac{1}{1000} \left[\log \left(\frac{N(t)}{1000 - N(t)} \right) \right] = 0.007t + C \rightarrow (2)$$

Put $t = 0$

$$\frac{1}{1000} \left[\log \left(\frac{N(0)}{1000 - N(0)} \right) \right] = C \rightarrow (3)$$

Sub (3) in (2) we get

$$\frac{1}{1000} \left[\log \left(\frac{N(t)}{1000 - N(t)} \right) \right] = 0.007t + \frac{1}{1000}$$

$$\frac{1}{1000} \left[\log \left(\frac{N(t)}{1000 - N(t)} \right) - \log \left(\frac{N(0)}{1000 - N(0)} \right) \right] = 0.007t$$

$$\frac{1}{1000} \left[\log \frac{N(t)/1000 - N(t)}{N(0)/1000 - N(0)} \right] = 0.007t$$

$$\log \left[\frac{N(t)/1000 - N(t)}{N(0)/1000 - N(0)} \right] = 0.007t (1000)$$

taking exponential on both sides. we get

$$\frac{N(t)/1000 - N(t)}{N(0)/1000 - N(0)} = e^{7t} \quad 35$$

$$\frac{N(t)}{1000 - N(t)} = e^{7t} \left(\frac{N(0)}{1000 - N(0)} \right) \rightarrow (4)$$

When, $t = 10$, $N(0) = 50$ in (4) we get

$$\frac{N(10)}{1000 - N(10)} = e^{7t} \frac{50}{1000 - 50}$$

$$\frac{N(10)}{1000 - N(10)} = e^{7(10)} \left(\frac{50}{950} \right)$$

$$\frac{N(10)}{1000 - N(10)} = e^{70} \left(\frac{1}{19} \right)$$

$$19 \cdot N(10) = e^{70} [1000 - N(10)]$$

$$19N(10) = e^{70}(1000) - e^{70}N(10)$$

$$19N(10) + e^{70}N(10) = e^{70}(1000)$$

$$(19 + e^{70})N(10) = e^{70}(1000)$$

$$N(10) = \frac{e^{70}(1000)}{19 + e^{70}}$$

$$= \frac{e^{70}(1000)}{e^{70}(19/e^{70} + 1)}$$

$$= \frac{1000}{19/e^{70} + 1}$$

$$= \frac{1000}{19 / 2.5154 \times 10^{30}} + 1 \quad 36$$

$$\therefore \boxed{N(10) = 1000}$$

when, $N(t) = 500$. sub in (4) we get

$$\frac{500}{1000 - 500} = e^{7t} \left(\frac{50}{1000 - 50} \right)$$

$$\frac{500}{500} = e^{7t} \left(\frac{50}{950} \right)$$

$$1 = e^{7t} \left(\frac{1}{19} \right)$$

$$1 = \frac{e^{7t}}{19} \Rightarrow 19 = e^{7t}$$

$$\therefore \boxed{e^{7t} = 19}$$

Taking log on both sides. we get

$$7t = \ln e^{19}$$

$$t = \frac{\log e^{19}}{7} \quad (\because \log = \ln)$$

$$\therefore \boxed{t = 0.4203}$$

ii) How much time we will take to get 70 grams if $t = ?$ 37

Soln. By using the substance formula,

$$\frac{1}{A_1 B - B_1 A} \left[\log \left(\frac{B - B_1 Z}{A - A_1 Z} \right) \right] = kt + C$$

Here, $A_1 = \frac{a}{a+b}$, $B_1 = \frac{b}{a+b}$

Given: $a : b = 2 : 3$

$A = 45$ grams

$B = 60$ grams

$$\frac{1}{\frac{2}{5}(60) - \frac{3}{5}(45)} \left[\log \left(\frac{60 - \frac{3}{5}Z}{45 - \frac{2}{5}Z} \right) \right] = kt + C$$

$$\frac{1}{24 - 27} \left[\log \left(\frac{\frac{300 - 3Z}{5}}{\frac{225 - 2Z}{5}} \right) \right] = kt + C$$

$$\frac{-1}{3} \left[\log \left(\frac{300 - 3Z}{225 - 2Z} \right) \right] = kt + C$$

$$\log \left(\frac{300 - 3Z}{225 - 2Z} \right) = kt + C \cdot \frac{3kt + 3C}{-3kt + C_1}$$

Taking exponential on both sides,

$$\frac{300 - 3Z}{225 - 2Z} = e^{-3kt} \cdot e^{C_1}$$

Given: $Z(t) = 50$ at time 5 minutes.

$$\frac{300 - 3(50)}{225 - 2(50)} = \frac{4}{3} \cdot e^{-3k(5)}$$

$$\frac{300-150}{225-100} = \frac{4}{3} \cdot e^{-15K} \quad \dots 38$$

$$\frac{150}{125} \times \frac{3}{4} = e^{-15K}$$

Taking exponential on both sides.

$$0.9 = e^{-15K}$$

$$\log 0.9 = -15K.$$

$$K = \log \frac{0.9}{-15}$$

$$\therefore \boxed{K = -0.00702}$$

sub k value in (a) we get

$$\frac{300-3Z}{225-2Z} = e^{-3(0.00702)t} \left(\frac{4/3}{4/3} \right)$$

To find z:

When, $t = 210$ minutes.

$$\frac{300-3Z}{225-2Z} = \frac{4}{3} \cdot e^{(0.02106)(210)}$$

$$\frac{300-3Z}{225-2Z} = \frac{4}{3} \cdot e^{4.4206}$$

$$\frac{300-3Z}{225-2Z} = 111.0835$$

$$300-3Z = 111.0835 (225-2Z)$$

$$300-3Z = 24993.7875 - \cancel{225} \cdot 222.167Z.$$

$$222.167Z - 3Z = 24993.7875 - 300$$

$$219.167Z = 24693.7875$$

$$Z = \frac{24693.7875}{219.167}$$

$$\therefore \boxed{z = 112.679 \text{ grams}}$$

39

To find t:-

when $z = 70$ grams

$$\frac{300 - 3(z)}{225 - 2(z)} = \frac{4}{3} e^{(0.02106)t}$$

$$\frac{300 - 3(70)}{225 - 2(70)} = \frac{4}{3} \cdot e^{(0.02106)t}$$

$$\frac{300 - 210}{225 - 140} = \frac{4}{3} \cdot e^{(0.02106)t}$$

$$\frac{90}{85} = \frac{4}{3} \cdot e^{0.02106t}$$

$$\frac{19}{17} \times \frac{3}{4} = e^{0.02106t}$$

$$\frac{27}{34} = e^{0.02106t}$$

$$0.7941 = e^{0.02106t}$$

Taking log on both sides. we get

$$\log 0.7941 = 0.02106t$$

$$t = \frac{\log e^{0.7941}}{0.02106}$$

$$= -10.946$$

$$\therefore \boxed{t = 10.95} //$$

Compartment Model :-

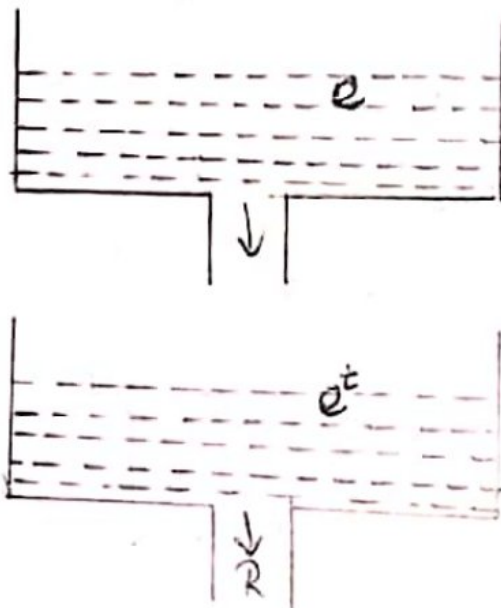
40

Models in terms of linear differential equations of the 1st order.

Principle of continuity :-

The gain in amount of substances in a medium in any times is equal to the excess of the amount has external the times over the amount that the left medium in this time.

A simple compartment model :-



Let, a vessel contains a volume " v " of a solution with a concentration $c(t)$ of a substance at time " t ". Let a solution with constant concentration " c " in an overhead tank enter the vessel at a constant rate R and after mixing through with

solution in the vessel. let the mixture with the concentration $c(t)$ leave the vessel at the same rate "R", so that the volume of the solution in the vessel remains v . 41

using the principle of continuously, we get,

$$v [c(t + \Delta t) - c(t)] = Rc \cdot \Delta t - Rc(t) + D(\Delta t)$$

Dividing by Δt and take $\lim \Delta t \rightarrow 0$.

$$v \lim_{\Delta t \rightarrow 0} \left(\frac{c(t + \Delta t) - c(t)}{\Delta t} \right) = Rc - Rc(t) \cdot \lim_{\Delta t \rightarrow 0} \frac{\Delta t}{\Delta t}$$

$$v \cdot \frac{dc(t)}{dt} \approx c(t)$$

$$\Rightarrow v \cdot \frac{dc(t)}{dt} = Rc - Rc(t)$$

$$v \cdot \frac{dc(t)}{dt} + Rc(t) = Rc$$

Divided by v , we get

$$\frac{dc(t)}{dt} + \frac{Rc(t)}{v} = \frac{Rc}{v}$$

This is an 1st order diff' equ' of the form,

$$\boxed{\frac{dy}{dx} + py = a}$$

The integrating fraction,

$$e^{\int p dx} = e^{\int R/V \cdot dt} = e^{\frac{R}{V} \cdot t} \quad 42$$

The general solution is,

$$y e^{\int p dx} = \int a e^{\int p dx} \cdot dx + k$$

$$c(t) e^{\frac{R}{V} \cdot t} = \int \frac{Rc}{V} \cdot e^{\frac{R}{V} \cdot t} \cdot dt + k$$

$$= \frac{Rc}{V} \cdot \frac{V}{R} \cdot e^{\frac{R}{V} \cdot t} + c$$

$$c(t) e^{\frac{R}{V} \cdot t} = c e^{\frac{R}{V} \cdot t} + k \rightarrow \textcircled{1}$$

$$\text{At } t=0, c(0) e^{\frac{R}{V} \cdot (0)} = c e^0 \cdot k$$

$$c(0) = c + k$$

$$(\because e^0 = 1)$$

$$k = c(0) - c \rightarrow \textcircled{2}$$

Sub $\textcircled{2}$ in $\textcircled{1}$ we get

$$c(t) e^{\frac{R}{V} \cdot t} = c \cdot e^{\frac{R}{V} \cdot t} + [c(0) - c]$$

$$c(t) = \frac{c e^{\frac{R}{V} \cdot t}}{e^{\frac{R}{V} \cdot t}} + \frac{c(0) - c}{e^{\frac{R}{V} \cdot t}}$$

$$\therefore \boxed{c(t) = c - [c - c(0)] e^{-R/V \cdot t}}$$

$$\text{At } t \rightarrow 0, c(t) \rightarrow c$$

If $c > c_0$. Then the concentration in the vessel (ie) c_0 increase to c .

If $c < c_0$. Then the concentration in

the vessel. (ie) C_0 decrease to C , volume of solution is the vessel at time.

$$t = V_0 + R(t) - R'(t) \quad 43$$

where, V_0 is the volume of the solution in the vessel initially and the rate R' at which the solution leave the vessel is less than R . Hence in this the corresponding diff' eqn' is,

$$\frac{d}{dt} \left\{ [V_0 + R(t) - R'(t)] C(t) \right\} = R C - R'(t) C(t).$$

Diffusion of Glucose (or) A Medicine in a Blood Stream :-

let the volume of blood in the human body be " v " and let the initial concentration of glucose in the blood stream be $C(0)$.

let glucose be introduced in the blood stream at a constant rate " i ".

Glucose is also removed from the blood stream due to the physiological needs of the human body at a rate

$$V \cdot \frac{dc}{dt} = I - kc$$

44

$$\frac{dc}{I - kc} = \frac{dt}{V}$$

Integrating on both sides. we get

$$\frac{-\log(I - kc)}{k} = \frac{t}{V} + a.$$

Taking exponential on both sides.

$$(I - kc) = e^{-kt/V} \cdot e^{-ak} \rightarrow \textcircled{2}$$

Put $t=0$.

$$I - kc = e^0 \cdot e^{-ak}$$

$$I - kc = e^{-ak} \rightarrow \textcircled{3}$$

Sub $\textcircled{3}$ in $\textcircled{2}$ we get

$$I - kc = e^{-kt/V} (I - k(0))$$

Let the dose "D" of a medicine to give to the patient as regular interval of duration τ each the medicine also disappears from the system at a rate "proportional" to $C(t)$, the concentration of the medicine in the blood system the differential equation given by the continuity principle.

$$V \cdot \frac{dC(t)}{dt} = k \cdot C(t)$$

$$V \cdot \frac{dC(t)}{dt} = k \cdot C(t)$$

where, k is constant.

$$\frac{dC(t)}{C(t)} = -\frac{k}{V} \cdot dt$$

45

Integrating on both sides, we get

$$\log C(t) = -\frac{k}{V} \cdot t + a \longrightarrow (4)$$

put $t=0$, $\log C(0) = a$

$$(4) \Rightarrow \log C(t) = -\frac{k}{V} \cdot t + \log C(0)$$

$$\log C(t) - \log C(0) = -\frac{k}{V} \cdot t$$

$$\log \left(\frac{C(t)}{C(0)} \right) = -\frac{k}{V} \cdot t$$

Taking exponential on both sides,

$$\frac{C(t)}{C(0)} = e^{-k/V \cdot t}$$

$$C(t) = e^{-k/V \cdot t} \cdot C(0)$$

1st dose, $C(t) = D e^{-k/V \cdot t} \quad 0 < t < T$

At the time T , the residue of the 1st dose is $D e^{-k/V \cdot T}$ and now another dose D is given, so that we get,

$$C(t) = \left[D e^{-k/V \cdot t} + D \right] e^{-k/V \cdot (t-T)}$$
$$= D e^{-k/V \cdot t} + D e^{-k/V \cdot (t-T)} \quad T \leq t \leq 2T$$

IInd Dose,

The 1st term gives the residue of the 1st dose and the 2nd term gives the residual of the 2nd dose proceeding in the same way, we get after "n" doses have been

$$c(t) = \mathcal{D}e^{-k/v \cdot t} + \mathcal{D}e^{-k/v(t-T)} + \mathcal{D}e^{-k/v(t-2T)} + \dots$$

$$= \mathcal{D}e^{-k/v \cdot t} \left[1 + e^{k/v \cdot T} + e^{k/v \cdot 2T} + \dots + e^{k/v(n-1)T} \right] \rightarrow \textcircled{A}$$

$$1 + x + x^2 + \dots + x^{n-1} = (1-x)^{-1} [x^n + x^{n+1} + \dots]$$

$$= (1-x)^{-1} - x^n [1 + x + x^2 + \dots]$$

$$= (1-x)^{-1} - x^n (1-x)^{-1} \quad 4b$$

$$= (1-x^n)(1-x)^{-1}$$

$$= \frac{1-x^n}{1-x}$$

$$1 + x + x^2 + \dots + x^{n-1} = \frac{1-x^n}{1-x} = \frac{x^n - 1}{x - 1}$$

$$c(t) = \mathcal{D}e^{-k/v \cdot t} \left[\frac{e^{n \cdot \frac{k}{v} \cdot T} - 1}{e^{\frac{k}{v} \cdot T} - 1} \right] \rightarrow \textcircled{5}$$

$$(A) \quad c(t) = \mathcal{D}e^{-\frac{k}{v} \cdot Tn} \left[1 + e^{k/v \cdot T} + e^{k/v \cdot 2T} + \dots + e^{n \cdot \frac{k}{v} \cdot T} \right]$$

$$nT \leq t \leq \frac{(n+1)T}{T}$$

$$c(nT) = \mathcal{D}e^{-k/v \cdot nT} \left[\frac{e^{(n+1)k/v \cdot T} - 1}{e^{k/v \cdot T} - 1} \right]$$

Put $t = nT$ in $\textcircled{5}$

$$c(nT-0) = \mathcal{D}e^{-\frac{k}{v} \cdot nT} \left[\frac{e^{n \cdot \frac{k}{v} \cdot T} - 1}{e^{\frac{k}{v} \cdot T} - 1} \right]$$

47
put t

$c(n$

$\textcircled{6} \Rightarrow c($

[put

(ie) c

T
D

put $t = nT$ in (5)

$$= D e^{-\frac{k}{v} \cdot nT} \cdot e^{nkT} \left[\frac{1 - e^{-\frac{nk \cdot T}{v}}}{e^{\frac{kT}{v}} - 1} \right]$$

$$C(nT-0) = D \left[\frac{1 - e^{-\frac{nk \cdot T}{v}}}{e^{\frac{kT}{v}} - 1} \right] \rightarrow (7)$$

$$(6) \Rightarrow C(nT+0) = D e^{-\frac{k n T}{v}} \cdot e^{nk \cdot \frac{T}{v}} \left[\frac{e^{\frac{kT}{v}} - e^{-kn \cdot \frac{T}{v}}}{e^{\frac{kT}{v}} - 1} \right]$$

[put $nT = t$ in (5) & split to

$$(n+1)k \cdot \frac{T}{v} = nk \cdot \frac{T}{v} + \frac{kT}{v}]$$

$$(ii) C(nT+0) = D e^{-\frac{k}{v} \cdot nT} \left[\frac{e^{(n+1)\frac{kT}{v}} - 1}{e^{\frac{kT}{v}} - 1} \right]$$

$$= D e^{-\frac{k}{v} \cdot nT} \left[\frac{e^{\frac{n k T}{v}} - e^{-\frac{k n T}{v}}}{e^{\frac{kT}{v}} - 1} \right]$$

$$= D e^{-\frac{k n T}{v}} \left[\frac{1 - e^{-\frac{k(n+1)T}{v}}}{e^{\frac{kT}{v}} (1 - e^{-\frac{kT}{v}})} \right]$$

$$= D \left[1 - e^{-\frac{k(n+1)T}{v}} \right]$$

This is each interval concentration decrease in any interval the concentration is maximum at the beginning this interval and thus maximum concentration at the beginning of this interval goes on increasing as the no. of intervals increase but the maximum value in an interval occurs at the end of each intervals.

The concentration curve is piecewise continuous and has points of discontinuity of $T, 2T, 3T, \dots$

The case of a succession of compactness ^{ments}:

Let a solution with concentration $c(t)$ of a solution pass successive into "n" tanks in which the initial concentration of the solutions are $c_1(0), c_2(0), \dots, c_n(0)$. The rate of inflow in each tank is the same of ratio out flow the tank

49 we have to find the concentration $C_1(t), C_2(t), \dots, C_n(t)$, at the time "t".

we get the equations,

$$\left. \begin{aligned} V \cdot \frac{dc_1}{dt} &= RC - RC_1 \\ V \cdot \frac{dc_2}{dt} &= RC_1 - RC_2 \\ \vdots \\ V \cdot \frac{dc_n}{dt} &= RC_{n-1} - RC_n \end{aligned} \right\} \rightarrow \textcircled{1}$$

By solving the 1st of these eqn^s, we get

$$C(t) V \cdot \frac{dc_1}{dt} = RC - RC_1$$

$$\frac{dc_1}{R(C - c_1)} = \frac{dt}{V}$$

$$\frac{dc_1}{C - c_1} = \frac{R}{V} \cdot dt$$

Integrating on both sides, we get

$$-\log(C - c_1) = \frac{R}{V} \cdot t + a$$

$$\log(C - c_1) = -\frac{R}{V} \cdot t + (-a)$$

Taking exponential on both sides, we get

$$C - c_1 = e^{-\frac{R}{V} \cdot t} \cdot e^{-a}$$

put $t=0$

$$C(0) - C_1(0) = e^{-a} \dots \dots \dots 50$$

$$\textcircled{2} \Rightarrow C(t) - C_1(t) = [C(0) - C_1(0)] e^{-Rt/V}$$

$$C_1(t) = C(t) - [C(0) - C_1(0)] e^{-R/V \cdot t}$$

$$C_1(t) = C(t) - [C(0) - C_1(0)] e^{-Rt/V}$$

Sub the value of $C_1(t)$ & proceeding is the same way, we can find $C_2(t)$, $C_3(t)$, $C_n(t)$.

$$[\because C_0 = C(0)]$$

Simple Harmonic Motion :-

Here a particle moves in a straight line in such a manner that its acceleration is always proportional to its distance from the origin and is always directed towards the origin. So that,

$$v \cdot \frac{dv}{dx} dx = -\mu x \quad [\text{where } \mu \text{ is constant}]$$

$$v \cdot \frac{dv}{dx} = -\mu x \longrightarrow \textcircled{1}$$

$$v \cdot dv = -\mu x \cdot dx$$

Integrating on both sides, we get

[where consider a constant $\mu a^2/a$]

$$\frac{v^2}{2} = -\mu \cdot \frac{x^2}{2} + \mu \cdot \frac{a^2}{2}$$

$$\frac{v^2}{2} = -\mu \left[\frac{x^2}{2} - \frac{a^2}{2} \right]$$

$$v^2 = -\cancel{2}\mu \cdot \frac{1}{\cancel{2}} [x^2 - a^2]$$

$$v^2 = -\mu [x^2 - a^2]$$

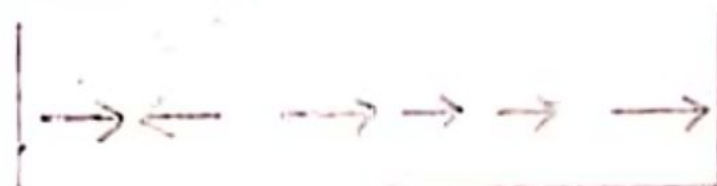
$$v^2 = \mu (a^2 - x^2) \rightarrow \textcircled{2}$$

$$\left(\frac{dx}{dt} \right)^2 = \mu (a^2 - x^2) \quad \left[\because v = \frac{dx}{dt} \right]$$

$$\frac{dx}{dt} = \sqrt{\mu} \cdot \sqrt{a^2 - x^2} \rightarrow \textcircled{3}$$

since we take two negative sign, since velocity increase as x decrease.

Increase $\pi/24$ $\sqrt{a^2 - x^2}$ decreases $\frac{\pi}{2} \sqrt{\pi}$



$$n = \frac{x^2 \pi}{a^2}$$

using the condition at $t=0$ $x=a$

53

$$\frac{a}{a} = \cos(\theta + C)$$

52

$$1 = \cos C$$

$$\cos C = 1$$

$$C = \cos^{-1}(1)$$

$$C = 0$$

$$[\because \cos(-\theta) = \cos\theta]$$

$$\textcircled{4} \Rightarrow \frac{x}{a} = \cos(\sqrt{\mu} t)$$

$$x(t) = a \cdot \cos \sqrt{\mu} t \rightarrow \textcircled{5}$$

Diff we get

$$dx(t) = -a\sqrt{\mu} \cdot \sin \sqrt{\mu} t$$

$$\text{(ie)} \quad v(t) = -a\sqrt{\mu} \cdot \sin \sqrt{\mu} t \rightarrow \textcircled{6}$$

In diff

$$\cos \theta = -\sin \theta$$

$$\sin \theta = \cos \theta$$

In int

$$\sin \theta = -\cos \theta$$

$$\cos \theta = \sin \theta$$

Thus in simple harmonic motion both displacement and velocity are periodic function with period $\frac{2\pi}{\sqrt{\mu}}$.

Definition :-

The particle starts from A with zero velocity and move towards "O" with increasing velocity and reaches "O" at time $\frac{\pi}{2\sqrt{\mu}}$ with velocity \sqrt{a} .

It continues to move in the same direction but now with

53 velocity is again 0. It then begins moving towards "O" with increasing velocity and reaches "O" with velocity \sqrt{u} and again comes to rest at "A" after a total time period $2\pi/\sqrt{u}$. The periodic motion then repeats itself.

Example of Simple Harmonic Motion :-

Consider a particle of mass "m" attached to one end of perfectly elastic the other end of which is attached to a fixed point "O" the particle moves under gravity in vacuum.

Let " l_0 " be the natural length of the spring and let "o" be its extension. When the particle is in equilibrium, so that by Hooke's Law.

Hooke's Law :-

State that the force is proportional to the strain the pull of spring is proportional to its extension and is given by, $T = \lambda \cdot \frac{l - l_0}{l_0}$. where, l_0 is the original length of spring. λ is the constant, then the modulus of elasticity

$$mg = T_0 = \frac{\lambda a}{l_0} \rightarrow \text{①}$$

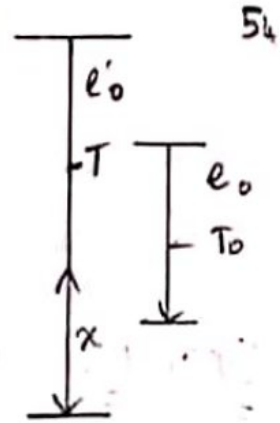
where λ is the co-efficient of elasticity,
~~now, where~~ λ let the string be further stretched a distance "c" and then the mass be left free, the equation of motion,

= mass $\cdot \lambda$ acceleration in any direction D.

= force on the particle in that direction.

$$mv \cdot \frac{dv}{dx} = mg - \lambda \{ F \cdot ma \}$$

$$= mg - \frac{\lambda(a+x)}{\lambda_0} \left\{ T = \frac{\lambda(a+x)}{\lambda} \right\}$$



$$\textcircled{1} \Rightarrow mv \cdot \frac{dv}{dx} = \frac{\lambda a}{\lambda_0} - \frac{\lambda_0}{\lambda_0} - \frac{\lambda x}{\lambda_0} \quad [\text{using } \textcircled{1}]$$

$$mv \cdot \frac{dv}{dx} = -\frac{\lambda x}{\lambda_0} \quad [\because \textcircled{1} \Rightarrow \lambda = mg \cdot \frac{\lambda_0}{a}]$$

$$v \cdot \frac{dv}{dx} = \frac{-\lambda x}{m \lambda_0} = \frac{mg \lambda_0}{a} \cdot \frac{x}{m \lambda_0}$$

$$v \cdot \frac{dv}{dx} = -\frac{g}{a} \cdot x \quad [\because \frac{2\pi}{\mu} = \frac{2\pi}{\sqrt{g/a}}]$$

which gives a SHM with time period
 $= 2\pi a/g$.

Motion under gravity in a Resisting medium :-

A particle falls under gravity in a medium in which the resistance is

proportional to the velocity.

55

(12)

$$R \propto v$$

$$R = kv$$

The equation of the motion, $F = ma$

$$mg - kv = m \cdot \frac{dv}{dt}$$

$$m(g - kv) = m \cdot \frac{dv}{dt}$$

$$g - kv = \frac{dv}{dt}$$

$$g = \frac{dv}{dt} + kv$$

\div by k on both sides. we get

$$\frac{g}{k} = \frac{1}{k} \cdot \frac{dv}{dt} + v$$

$$V - v = \frac{1}{k} \cdot \frac{dv}{dt}$$

$$\frac{-dv}{V - v} = k \cdot dt$$

Integrating on both sides. we get

$$-\log(V - v) = kt + c$$

$$\therefore \boxed{-\log(V - v(t)) = kt + c} \rightarrow \textcircled{1}$$

Sub $t = 0$, $v(t) = 0$ we get

$$-\log(V - v(t)) + \log V = kt$$

56

$$\log \left(\frac{V}{V - v(t)} \right) = kt$$

taking exponential on both sides.

$$\frac{V}{V - v(t)} = e^{kt}$$

$$\frac{V}{e^{kt}} = V - v(t)$$

$$v(t) = V - \frac{V}{e^{kt}}$$

$$v(t) = V(1 - e^{-kt}) \rightarrow (3)$$

so that the velocity goes on increasing and approaches the limiting velocity.

$$\frac{g}{k} \text{ as } k \rightarrow \infty$$

Replacing v by $\frac{dx}{dt}$ we get

$$\begin{aligned} \frac{dx}{dt} &= V(1 - e^{-kt}) \\ &= V - Ve^{-kt} \end{aligned}$$

$$dx = (V - Ve^{-kt}) \cdot dt$$

Integrating on both sides, we get

$$x = vt - \frac{Ve^{-kt}}{k} + C, \rightarrow (4)$$

using $x=0$ when $t=0$

$$0 = C_1 + \frac{v}{k}$$

57

$$C_1 = -\frac{v}{k}$$

sub C_1 value in (4) we get

$$x = v(t) + \frac{ve^{-kt}}{k} - \frac{v}{k}$$

(or)

$$x = v(t) + \frac{v}{k} [e^{-kt} - 1] //$$

Motion of a Rocket :-

We neglect both gravity and air resistance. A rocket moves forward, because of the large suspension velocity with which ~~gas~~ gases produced by the burning of the fuel inside the rocket come out of the converging, diverging nozzle of the rocket.

let $m(t)$ be the mass of the rocket at times t and let it moves forward with the velocity $v(t)$.

So that the momentum at time,

$$V = m(t) \cdot v(t)$$

In the interval at time $(t, t + \Delta t)$

The mass of the rocket is $m(t + \Delta t)$

$$m(t + \Delta t) = m(t) + \frac{dm}{dt} \cdot \Delta t + o(\Delta t)$$

Since, the Rocket is losing mass

$\frac{dm}{dt}$ is -ve and the mass of gasses,

$$= -\frac{dm}{dt} \cdot \Delta t.$$

58

It moves with velocity "u" is relative to the rocket.

It moves with velocity "u" is relative to the earth = $v(t + \Delta t) - u$.

At the time, the total momentum of the rocket and the gasses is,

$$m(t + \Delta t) \cdot v(t + \Delta t) = \frac{dm}{dt} \cdot \Delta t [v(t) + \Delta t - u]$$

Since, we are neglecting air resistance and gravity, there is no external force on the Rocket.

We know the momentum is conserved,

$$(i) m(t) \cdot v(t) = m(t + \Delta t) \cdot v(t + \Delta t) - \frac{dm}{dt} \cdot \Delta t$$

$$[v(t) - \Delta t - u]$$

$$= m(t) + \frac{dm}{dt} \cdot \Delta t + o(\Delta t) [v(t) + \frac{dv}{dt} \cdot \Delta t + o(\Delta t)] -$$

$$\frac{dm}{dt} \cdot \Delta t [v(t) + \frac{dv}{dt} \cdot \Delta t + o(\Delta t) - u]$$

$$m(t) \cdot v(t) = m(t) \cdot v(t) + m(t) \frac{dv}{dt} \cdot \Delta t +$$

59

$$v(t) \frac{dm}{dt} \cdot \Delta t - \frac{dm}{dt} \cdot \Delta t \cdot v(t) +$$

$$u \cdot \frac{dm}{dt} \cdot \Delta t + o(\Delta t)^2$$

$$0 = m(t) \cdot \frac{dv}{dt} \cdot \Delta t + u \cdot \frac{dm}{dt} \cdot \Delta t + o(\Delta t)^2$$

$$\left[m(t) \cdot \frac{dv}{dt} \right] \Delta t = -u \cdot \frac{dm}{dt} \cdot \Delta t - o(\Delta t)^2$$

Dividing through out by Δt and taking limit as $\Delta t \rightarrow 0$ we get,

$$m(t) \cdot \frac{dv}{dt} = -u \cdot \frac{dm}{dt}$$

$$m(t) dv = -u \cdot dm$$

$$\frac{dv}{-u} = \frac{dm}{m}$$

$$\Rightarrow \frac{dm}{m} = \frac{-dv}{u}$$

Integrating on both sides. we get

$$\log m(t) = \frac{-v(t)}{u} + k \rightarrow \textcircled{3}$$

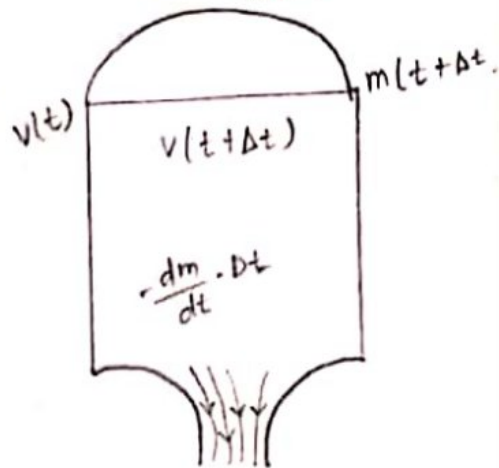
when, $t=0$, $v(t)=0$

$$\log m(0) = k$$

Sub k value in $\textcircled{3}$ we get

$$\log m(t) = \frac{-v(t)}{u} + \log m(0)$$

$$\log m(t) - \log m(0) = \frac{-v(t)}{u}$$



$$\log \left[\frac{m(t)}{m(0)} \right] = \frac{-v(t)}{u}$$

Taking exponential on both sides. we get

$$\frac{m(t)}{m(0)} = e^{-v(t)/u} \quad 60$$

$$m(t) = e^{-v(t)/u}$$

Then, equ (1)

$$\Rightarrow \log \left(\frac{m(t)}{m(0)} \right) = \frac{-v(t)}{u}$$

$$u \cdot \log \left(\frac{m(t)}{m(0)} \right) = -v(t)$$

$$v(t) = -u \cdot \log \left(\frac{m(t)}{m(0)} \right)^{-1}$$

(or)

$$v(t) = u \cdot \log \left(\frac{m(0)}{m(t)} \right)$$

Assume that the Rocket starts with zero, velocity as the fuel burns the mass of the rockets decreases initially the mass of the rocket.

$$= m_p + m_f + m_s.$$

m_p → mass of the payload.

m_f → mass of the fuel.

m_s → mass of the structure.

When, the fuel is complementary burnt

out m_F is zero and if v_B is the velocity of the rocket at this stage. when the fuel is all burnt. Then the eqn (3) gives. 6)

$$v_B = u \cdot \log \left(\frac{m_P + m_F + m_S}{m_P + m_S} \right)$$

$$\therefore v_B = u \log \left(\frac{1 + m_F}{m_S} \right)$$

This is the maximum velocity that the rocket can attain and it depends on the velocity u and ratio $\frac{m_F}{m_P + m_S}$. For a best modern fuels and structural materials the maximum velocity, the gives 7 km/sec .

In practice, it would be much less. Since we have neglected air resistance and gravity both of which tends to reduce the velocity. However if a rocket is to place satellite in orbit. we require a velocity are more than 7 km/sec .

Multistage Rocket :-

The fuel may be carried in a no. of containers and when fuel of a container is thrown away so that rocket has not to carry any dead weight.

Thus, in a three stage rocket. b2
let m_{F1} , m_{F2} , m_{F3} be the mass of the b3
structure the velocity at ^a end of the 1st
stage is,

$$v_1 = u \cdot \log \frac{m_p + m_{F1} + m_{S1} + m_{F2} + m_{S2} + m_{F3} + m_{S3}}{m_p + m_{F2} + m_{S2} + m_{F3} + m_{S3}}$$

At the end of 2nd stage. The velocity is,

$$v_2 = v_1 + u \cdot \log \frac{m_p + m_{F2} + m_{S2} + m_{F3} + m_{S3}}{m_p + m_{F3} + m_{S3}}$$

At the end of the 3rd stage, the
velocity is,

$$v_3 = v_2 + u \cdot \log \frac{m_p + m_{F3} + m_{S3}}{m_p}$$

In this way, a much longer velocity
is obtained that can be obtained by a
single stage rocket.

point (x, y) to the origin $(0, 0)$ that is (y/x) .

Since, these lines are orthogonal $m_1 \cdot m_2 = -1$

$$\frac{dy}{dx} \cdot \frac{y}{x} = -1$$

$$y \cdot dy = -x \cdot dx$$

Integrating on both sides, we get

$$\frac{y^2}{2} = -\frac{x^2}{2} + \frac{a^2}{2}$$

$$y^2 + x^2 = a^2$$

$$\therefore \boxed{a^2 = x^2 + y^2}$$

which represents a family of geometric circles.



Q. Find curves for which the projection of the normal on the x-axis is of constant length (or) orthogonal trajectories of the family of curve $y^2 = 4Cx$.

Soln:

W.K.T

$$\tan \phi = \frac{dy}{dx}$$

$$\tan \phi = \frac{LN}{PL}$$

$$\frac{dy}{dx} = \frac{k}{y}$$

$$y \cdot dy = k \cdot dx$$

Integrating on both sides, we get



$$\frac{y^2}{2} = kx + c$$

$$y^2 = 2kx + c$$

where, c is constant.

$$y^2 = 2kx + c$$

which depends of family of parabola all with the same axis and same length of focus section.

3. Find curves for which tangent planes makes a constant angle with radius vector.

Soln: The angle made by the tangent at any point with radius vector,

$$\text{i.e.) } r \cdot \frac{d\theta}{dr} = \tan \alpha$$

$$\frac{d\theta}{\tan \alpha} = \frac{dr}{r}$$

Integrating on both sides, we get

$$\frac{\theta}{\tan \alpha} + \log A = \log r$$

$$\frac{\theta}{\tan \alpha} = \log r - \log A$$

$$\Rightarrow \theta \cdot \cot \alpha = \log r - \log A$$

$$\theta \cdot \cot \alpha = \log (r/A)$$

Taking exponential on both sides.

$$\frac{r}{A} = e^{\theta \cdot \cot \alpha} \Rightarrow Ae^{\theta \cdot \cot \alpha} = r.$$

$$\therefore \boxed{r = Ae^{\theta \cdot \cot \alpha}}$$

which represent a family of logarithmic spirals.

Orthogonal Trajectories:-

Let $\boxed{F(x, y, a) = 0} \rightarrow \textcircled{1}$ represent a family of curves one curve for each value of the parameter "a".

Diff' equ $\textcircled{1}$ we get

$$\frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} + \frac{dy}{dx} = 0$$

Eliminating "a" from $\textcircled{1}$ & $\textcircled{2}$ we get the diff' equ'.

$$\phi\left(x, y, \frac{dy}{dx}\right) = 0$$

At a point of intersection of the two curves x, y are the same. But the slope of the 2nd curve is negative reciprocal of the slope of the 1st curve.

We want to family of curves cutting every no. of $\textcircled{1}$ at right angles at all point of intersection.

The diff' equ' of the family of orthogonal trajectories

$$\phi(x, y, -1/(dy/dx)) = 0$$

66

Integrating on both sides, we get

$$g(x, y, b) = 0$$

This is the orthogonal trajectories of family ①.

1) To find the orthogonal trajectories of family of a straight line through the origin.

Soln: Let $y = mx$ → ① is a family of straight line through origin. Where, "m" is parameter.

$$dy = m \cdot dx$$

$$\frac{dy}{dx} = m \rightarrow \text{②}$$

Eliminating m from ① & ② we get

$$\text{①} \Rightarrow m = \frac{y}{x}$$

Sub m value in ②, we get

$$\text{②} \Rightarrow \frac{dy}{dx} = \frac{y}{x}$$

$$\text{①} \Rightarrow y = x \cdot \frac{dy}{dx}$$

This is the diff' equ' of the given family diff' equ' of orthogonal trajectories

$$y = x \cdot \frac{-1}{dy/dx}$$

67

$$y \cdot \frac{dy}{dx} = -x$$

$$y \cdot dy = -x \cdot dx$$

Integrating on both sides, we get

$$\frac{y^2}{2} = -\frac{x^2}{2} + \frac{a^2}{2}$$

$$y^2 = -x^2 + a^2$$

$$a^2 = y^2 + x^2$$

$$\therefore \boxed{x^2 + y^2 = a^2} //$$

which represent a family of circle.

2. Find the orthogonal trajectories of the family of the conformal coins.

Soln:

The conformal coins eqn is,

$$\boxed{\frac{x^2}{a^2 + \lambda} + \frac{y^2}{b^2 + \lambda} = 1} \rightarrow \textcircled{1}$$

where, λ is a parameter diff w.r to eqn $\textcircled{1}$ we get.

$$\frac{2x}{a^2 + \lambda} + \frac{2y}{b^2 + \lambda} \cdot \frac{dy}{dx} = 0$$

Divided by (2) we get

$$\frac{x}{a^2 + \lambda} + \frac{y}{b^2 + \lambda} \cdot \frac{dy}{dx} = 0$$

where, $\boxed{p = dy/dx}$

$$\frac{x}{a^2 + \lambda} + \frac{y}{b^2 + \lambda} \cdot p = 0 \rightarrow \textcircled{2} \quad 62$$

Eliminating λ from $\textcircled{1}$ & $\textcircled{2}$ we get

$$\textcircled{2} \Rightarrow \frac{x(b^2 + \lambda) + yp(a^2 + \lambda)}{(a^2 + \lambda)(b^2 + \lambda)} = 0$$

$$x(b^2 + \lambda) + yp(a^2 + \lambda) = 0$$

$$xb^2 + x\lambda + ypa^2 + yp\lambda = 0$$

$$x\lambda + yp\lambda = -(xb^2 + ypa^2)$$

$$(x + yp)\lambda = -(xb^2 + ypa^2)$$

$$\therefore \lambda = \frac{-(xb^2 + ypa^2)}{(x + yp)}$$

From $\textcircled{1} \Rightarrow$

$$x^2(b^2 + \lambda) + y^2(a^2 + \lambda) = (a^2 + \lambda)(b^2 + \lambda)$$

Take L.H.S of $\textcircled{3}$

$$x^2(b^2 + \lambda) + y^2(a^2 + \lambda) = \frac{x^2 [b^2 - (xb^2 - ypa^2)]}{x + yp}$$

$$\text{R.H.S : } (a^2 + \lambda)(b^2 + \lambda) + \frac{y^2 [a^2 - (xb^2 + ypa^2)]}{x + yp}$$

$$x+yp$$

$$(x+yp)^2$$

$$y-xp = \frac{-p(a^2-b^2)}{x+yp}$$

$$(x+yp)(y-xp) = -p(a^2-b^2)$$

$$-(x+yp)(y-xp) = p(a^2-b^2)$$

$$(x-y)(x+yp) = p(a^2-b^2) \rightarrow \textcircled{4}$$

To get orthogonal trajectories. we replace by "p" by "-1/p".

$$\left[\frac{-x}{p} - y \right] \left[x - \frac{y}{p} \right] = \frac{-1}{p} (a^2 - b^2)$$

$$\frac{-x-yp}{p} \cdot \frac{px-y}{p} = \frac{-1}{p} (a^2 - b^2)$$

$$\frac{(x+py)(px-y)}{p} = -(a^2 - b^2) \rightarrow \textcircled{5}$$

Hence, $\textcircled{4}$ & $\textcircled{5}$ are identical as such that family of conformational coins orthogonal for every coins family there is another with same for which cuts it at right angles.

3. Find the orthogonal trajectories of $r = 2a \cdot \cos \theta$ where, a is the parameter. 70

Soln: Given the eqn of the curves,

$$r = 2a \cdot \cos \theta \rightarrow \textcircled{1}$$

Diff eqn ① w.r to " θ "

$$\frac{dr}{d\theta} = -2a \sin \theta \rightarrow \textcircled{2}$$

Eliminating " a " from ① & ②

$$\textcircled{1} \Rightarrow a = \frac{r}{2} \cdot \cos \theta$$

$$\textcircled{2} \Rightarrow \frac{dr}{d\theta} = -2 \left(\frac{r}{2} \cdot \cos \theta \right) \sin \theta$$

$$\frac{\sin \theta}{\cos \theta} = \tan \theta \quad \frac{dr}{d\theta} = -r \tan \theta$$

$$\frac{1}{\tan \theta} = \cot \theta \quad \frac{1}{\tan \theta} = -r \cdot \frac{d\theta}{dr}$$

$$\cot \theta = -r \cdot \frac{d\theta}{dr}$$

This is the diff' eqn of given family the orthogonal trajectories is given by,

$$\cot \theta = - \left[\frac{-1}{r \cdot d\theta/dr} \right]$$

$$\cot \theta = \frac{1}{r} \cdot \frac{dr}{d\theta} \quad \left[\because \frac{d\theta}{dr} = \frac{-1}{d\theta/dr} \right]$$

$$\cot \theta \cdot d\theta = \frac{dr}{r}$$

Intg on both sides. we get

71

$$\log r = \log \sin \theta + \log b$$

$$\log r = \log (b \sin \theta)$$

$$\boxed{r = b \sin \theta} \rightarrow \textcircled{3}$$

This is the orthogonal family of ①,

$$\text{let } r = 2a \cdot \cos \theta$$

$$\text{W.K.T } x = r \cos \theta \Rightarrow \boxed{\cos \theta = x/r}$$

$$y = r \sin \theta \Rightarrow \boxed{\sin \theta = y/r}$$

$$r = \sqrt{x^2 + y^2}$$

Sub r in ① we get

$$\textcircled{1} \Rightarrow r = 2a \cdot \cos \theta \Rightarrow \sqrt{x^2 + y^2} = 2a \cdot \frac{x}{r}$$

$$\sqrt{x^2 + y^2} = \frac{2ax}{\sqrt{x^2 + y^2}}$$

$$x^2 + y^2 = 2ax$$

$$x^2 + y^2 - 2ax = 0$$

$$x^2 + y^2 - 2ax + a^2 - a^2 = 0$$

$$(x-a)^2 + y^2 = a^2$$

$$\Rightarrow x^2 + y^2 - 2ax + y^2 = a^2$$

This is the system of circle with centre on x -axis and touching x -axis.

$$\textcircled{3} \Rightarrow \sqrt{x^2 + y^2} = b \cdot \frac{y}{r}$$

$$\sqrt{x^2 + y^2} = \frac{b \cdot y}{\sqrt{x^2 + y^2}}$$

$$x^2 + y^2 = by$$

72

$$x^2 + y^2 - by = 0$$

add and sub by $(b/2)^2$, we get

$$x^2 + y^2 - by + (b/2)^2 - (b/2)^2 = 0$$

$$(y - b/2)^2 + x^2 = (b/2)^2$$

The orthogonal family of eqn ① is the system of circle with centre on y-axis and having x-axis a common tangents.

H
4/2/2020

The need for Mathematically Modelling through difference equation :-

Same simple Method :-

we need difference eqn models whether other the independent variable is discrete (or) it is mathematically convenient to total, it is a discrete variable.

Eg:- In genetics, the genetic characteristics change from generation to generation connect that variables representing a generation is a discrete variable.

In economics, the price change are from year (or) from month (or) from week to week (or) from day to day. In every cases the time is discretized.

In population dynamics, we consider the change in population from one age group to another and the variables representing the age group is a discrete variable.

Population growth Model :-

proportion of the population at time 't' we get

$$\begin{aligned}x(t+1) - x(t) &= b \cdot x(t) - d x(t) \\ &= (b-d) \cdot x(t)\end{aligned}$$

$$x(t+1) = a x(t)$$

so that,

$$x(t) = a \cdot x(t-1) = a^2 x(t-2) = \dots$$

This may be compared with the differential equation model,

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

$$x(t) = x(0)e^{at}$$

Logistic growth Model :-

This is given by,

$$x(t+1) - x(t) = ax(t) - bx^2(t)$$

This is not easy to solve but, given $x(0)$, we can find $x(1), x(2), \dots$ is suggestion and we can get a fairly good idea of the behaviour of the model with the help of pocket calculator.

Prey-predator Model :-

Simple - Epidemics Model

3

This is given by,

$$x(t+1) - x(t) = -\beta x(t) \cdot y(t)$$

$$y(t+1) - y(t) = \beta x(t) \cdot y(t) \quad ; \beta > 0$$

Basic Theory of Linear difference equ' with constant co-efficient :-

The Linear Difference Equation :-

An equ' of the form,

$$f[x_{t+n}, x_{t+n-1}, \dots, x_t, t] = 0 \rightarrow \textcircled{1}$$

is called "Difference equ of n^{th} order".

The equation,

$$f_0(t) \cdot x_{t+n} + f_1(t) \cdot x_{t+n-1} + \dots + f_n(t) \cdot x_t =$$

is called a "Linear Difference equ". $\phi(t) \rightarrow \textcircled{2}$

Since, it involves $x_t \dots x_{t+n}$ only in 1st degree.

The equation,

$$a_0 x_{t+n} + a_1 x_{t+n-1} + \dots + a_n x_t = \phi(t) \rightarrow \textcircled{3}$$

is called a "Linear Difference equ" with constant co-efficient.

The equation,

$$a_0 x_{t+n} + a_1 x_{t+n-1} + \dots + a_n x_t = 0 \rightarrow \textcircled{4}$$

is called a "homogeneous Linear Difference equ' with constant co-efficient".

Let, $x_t = g_1(t) \cdot g_2(t) \dots g_n(t)$ be "n" linearly independent solution of (4). Then,

$$x_t = A_1 g_1(t) + A_2 g_2(t) \dots + A_n g_n(t) \rightarrow (5)$$

is also a linear solution of (4) where, A_1, A_2, \dots, A_n are n arbitrary constant. This is most general solution of (4).

Again it can be show that if $G_1(t)$ is the solution of (4) containing "n" arbitrary constants and $G_2(t)$ is any particular solution of (3) containing arbitrary constant.

Then, $G_1(t) + G_2(t)$ is the general solution of (3) $G_1(t)$ is called complementary function.

$G_2(t)$ is called particular solution.

i) The complementary function :-

we try the soln',

$$x_t = a \lambda^t. \text{ If this satisfies the eqn',}$$

$$a_0 x_{t+n} + a_1 x_{t+n-1} + \dots + a_n x_t = 0 \rightarrow (1)$$

$$a_0 \lambda^{t+n} + a_1 \lambda^{t+n-1} + \dots + a_n \lambda^t = 0$$

$$\lambda^t [a_0 \lambda^n + a_1 \lambda^{n-1} + \dots + a_n] = 0$$

$$g(\lambda) = a_0 \lambda^n + a_1 \lambda^{n-1} + \dots + a_n = 0 \rightarrow (2)$$

The algebraic eqn' of nth degree has "n" roots $\lambda_1, \lambda_2, \dots, \lambda_n$ real (or) complex, the complementary function is given by.

$$\begin{aligned}
\textcircled{2} \Rightarrow a_0 c (t+n) \lambda_1^{t+n} + a_1 c (t+n-1) \lambda_1^{t+n-1} + \dots + \\
(a_{n-1}) \lambda + c (t+1) \lambda_1^{t+1} + a_n c t \lambda_1^t = 0 \\
a_0 c t \lambda_1^{t+n} + a_1 c t \lambda_1^{t+n-1} + a_1 c t \lambda_1^{t+n-1} + \dots + \\
a_1 c (n-1) \lambda_1^{t+n-1} + \dots + a_{n-1} c t \lambda_1^{t+1} + a_{n-1} c \lambda_1^{t+1} \\
+ a_n c t \lambda_1^t = 0 \\
c t \lambda_1^t [a_0 \lambda_1^n + a_1 \lambda_1^{n-1} + \dots + a_{n-1} \lambda] + \\
c \lambda_1^t [a_0 n \lambda_1^n + a_1 (n-1) \lambda_1^{n-1} + \dots + a_n \lambda] = 0 \\
c t \lambda_1^t [g(\lambda)] + c \lambda_1^t [g'(\lambda)] = 0 \\
\boxed{t \cdot g(\lambda) + g'(\lambda) = 0} // \textcircled{10}
\end{aligned}$$

ii) The particular solution :-

$$\text{Let } a_0 x_{t+n} + a_1 x_{t+n-1} + \dots + a_n x_t = \phi(t) \quad \textcircled{1}$$

Here the solution of $\textcircled{1}$ not containing any arbitrary constant.

case i) :-

Let $\boxed{\phi(t) = A B^t}$; B is not root of $g(\lambda=0) \rightarrow \textcircled{2}$ we try the solution $c B^t \rightarrow \textcircled{3}$

$$\textcircled{1} \Rightarrow a_0 x_{t+n} + a_1 x_{t+n-1} + \dots + a_n x_t = \phi(t)$$

Put,

$$x_t = c B^t \cdot a_0 c B^{t+n} + a_1 c B^{t+n-1} + \dots + a_n c B^t = A B^t$$

$$c B^t [a_0 B^n + a_1 B^{n-1} + \dots + a_n] = A B^t \rightarrow \textcircled{3}$$

$$c [a_0 B^n + a_1 B^{n-1} + \dots + a_n] = A$$

$$C = \frac{A}{a_0 B^n + a_1 B^{n-1} + \dots + a_n}$$

and the particular solution is,

$$= \frac{A B^t}{a_0 B^n + a_1 B^{n-1} + \dots + a_n} \rightarrow \textcircled{5} \quad (\text{using } *)$$

case ii) :-

let $\phi(t) = A B^t$ B is an non-repeated

root of $g(\lambda) = 0 \rightarrow \textcircled{6}$

we try the solution,

$$x_t = C^t \cdot B^t \rightarrow \textcircled{A}$$

sub in $\textcircled{1}$,

$$C^t \cdot B^t g(B) + C B^t g'(B) = A B^t$$

$$B^t [C^t g(B) + C g'(B)] = A B^t \rightarrow \textcircled{7}$$

Since, $g(B) = 0, g'(B) \neq 0$

$$C g'(B) = A$$

$$C = \frac{A}{g'(B)} \rightarrow \textcircled{8}$$

So, that the particular solution is,

$$A^t \cdot B^t \rightarrow \textcircled{9}$$

$$\textcircled{1} \Rightarrow a_0 x_{t+n} + a_1 x_{t+n-1} + \dots + a_{n-1} x_{t+1} + a_n x_t = \phi(t)$$

$$a_0 c^t B^{t+n} + a_1 c^t B^{t+n-1} + \dots + a_{n-1} c^t B^{t+1} + a_n c^t B^t = AB^t$$

$$[a_0 c^t B^{t+n} + a_1 c^t B^{t+n-1} + \dots + a_n c^t B^t] + \quad ?$$

$$[a_0 c^n B^{t+n} + a_1 c^{n-1} B^{t+n-1} + \dots + a_n c B^t] = AB^t$$

$$c^t B^t [a_0 B^n + a_1 B^{n-1} + \dots + a_n] + CB^t [a_0 n B^n + a_1 (n-1) B^{n-1} + \dots + a_n] = AB^t$$

$$c^t B^t \cdot g(B) + CB^t g'(B) = AB^t$$

Case iii):-

$$\text{let } \phi(t) = AB^t, \quad g(B) = 0, \quad g'(B) = 0$$

$$g^{k-1}(B) = 0, \quad g^k(B) \neq 0 \rightarrow \textcircled{10} \text{ then the}$$

particular soln' is $\frac{At^{k-1} B^t}{g^k B} \rightarrow \textcircled{11}$

Case iv):-

$$\text{let } \phi(t) = At^k$$

We try the soln' is,

$$d_0 t^k + d_1 t^{k-1} + d_2 t^{k-2} + \dots + d_k = 0$$

Sub in $\textcircled{1}$ we get

$$a_0 [d_0 (t+n)^k + d_1 (t+n)^{k-1} + d_2 (t+n)^{k-2} + \dots + d_k]$$

$$+ a_1 [(t+n-1)^k d_0 + d_1 (t+n-1)^{k-1} + \dots + d_k] + \dots$$

$$+ \dots + a_n [d_0 t^k + d_1 t^{k-1} + \dots + d_k] = 0$$

Equating the co-efficients of t^n, t^{n-1}, \dots, t^0 on both sides. we get $(k+1)$ eqn'

which is general will enable us to determine d_0, d_1, \dots, d_n thus the particular soln' will be determined.

obtaining complementary function by use of matrices :-

let, $x(t) = x_1(t)$

$x(t+1) = x_2(t) - x_1(t+1)$

$x(t+2) = x_3(t) - x_2(t+1)$

\vdots

$x(t+n) = x_{n+1}(t) - x_n(t+1)$

} \rightarrow ①

so that,

$a_0 x_{t+n} + a_1 x_{t+n-1} + \dots + a_n x_t = 0$

$a_0 x_{n+1}(t) + a_1 x_n(t) + \dots + a_n x_1(t) = 0$ (using ①)

$a_0 x_{n+1}(t) = -a_1 x_n(t) - a_2 x_{n-1}(t) - \dots - a_n x_1(t)$

$a_0 x_n(t+1) = -a_1 x_n(t) - a_2 x_{n-1}(t) - \dots - a_n x_1(t)$

Equ ① gives,

\rightarrow ②

$x_1(t+1) = x_2(t)$

$x_2(t+1) = x_3(t)$

\vdots

\vdots

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

② $\Rightarrow x_n(t+1) = \frac{-a_1}{a_0} x_n(t) - \frac{a_2}{a_0} x_{n-1}(t) - \dots - \frac{a_n}{a_0} x_1(t)$

which can be written in matrix form,

$-\frac{a_n}{a_0} x_1(t)$

$$\begin{bmatrix} x_1(t+1) \\ x_2(t+1) \\ \vdots \\ x_n(t+1) \end{bmatrix} = \begin{bmatrix} x_1(t) & x_2(t) & \dots & x_n(t) \\ 0 & 1 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ \dots & \dots & \dots & \dots \\ -\frac{a_n}{a_0} & -\frac{a_{n-1}}{a_0} & \dots & -\frac{a_1}{a_0} \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_n(t) \end{bmatrix} \quad \text{--- (3)}$$

$$x(t+1) = A \cdot x(t) \rightarrow \text{(4)}$$

$$x(t) = \begin{bmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_n(t) \end{bmatrix}; \quad A = \begin{bmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ -\frac{a_n}{a_0} & -\frac{a_{n-1}}{a_0} & \dots & \dots & -\frac{a_1}{a_0} \end{bmatrix} \quad \text{--- (5)}$$

Applying (4) respectively,

$$x(k) = A^k \cdot x(0)$$

where,

$$x(0) = \begin{pmatrix} x_1(0) \\ x_2(0) \\ \vdots \\ x_n(0) \end{pmatrix} = \begin{pmatrix} x_1(0) \\ x_2(1) \\ \vdots \\ x_1(n-1) \end{pmatrix} = \begin{pmatrix} x_0 \\ x_1 \\ \vdots \\ x_{n-1} \end{pmatrix}$$

Thus knowing the values of x_i at times $0, 1, 2, \dots, n-1$.

we can find its value at all subsequence times,

Solution of a system of linear homogeneous difference equ' with constant co-efficient:

Let the system be, given by,

$$x_1(t+1) = a_{11}x_1(t) + a_{12}x_2(t) + \dots + a_{1n}x_n(t) \quad \}$$

$$\left. \begin{aligned} x_1(t+1) &= a_{11}x_1(t) + a_{12}x_2(t) + \dots + a_{1n}x_n(t) \\ \vdots & \\ x_n(t+1) &= a_{n1}x_1(t) + a_{n2}x_2(t) + \dots + a_{nn}x_n(t) \end{aligned} \right\} \textcircled{1}$$

This can be written in an matrix form,

$$x(t+1) = Ax(t) \rightarrow \textcircled{2}$$

where,

$$x(t) = \begin{pmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_n(t) \end{pmatrix} ; \quad A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{pmatrix} \rightarrow \textcircled{3}$$

Applying $\textcircled{2}$ we get,

$$x(k) = A^k \cdot x(0)$$

Solution of Linear difference equation by using Laplace Transform :-

Let the linear difference eqn be,

$$a_0 f(t) + a_1 f(t-1) + \dots + a_n f(t-n) = \phi(t)$$

$$f(t) = 0 \text{ when } t < 0 \quad \hookrightarrow \textcircled{1}$$

Let $\bar{f}(\lambda)$ be the Laplace transform of $f(t)$. So that,

$$\begin{aligned} \bar{f}(\lambda) &= L[f(t)] = \int_0^{\infty} e^{-\lambda t} \cdot f(t) dt \\ &= e^{-\lambda} \int_0^{\infty} e^{-\lambda t} f(t) dt \\ &= e^{-\lambda} \cdot f(\lambda) \end{aligned}$$

$$\bar{f}(\lambda) = L[f(t)] = \int_0^{\infty} e^{-\lambda t} f(t) dt \rightarrow \textcircled{2}$$

Then,

$$L[f(t-1)] = \int_0^{\infty} e^{-\lambda t} f(t-1) dt$$

$$= e^{-\lambda} \int_0^{\infty} e^{-\lambda t} f(t) dt$$

$$= e^{-\lambda} \cdot f(\lambda)$$

$$\cdot L[f(t-2)] = \int_0^{\infty} e^{-\lambda t} f(t-2) dt$$

$$= e^{-2\lambda} \int_0^{\infty} e^{-\lambda t} f(t) dt$$

$$= e^{-2\lambda} \cdot f(\lambda) \rightarrow \textcircled{3}$$

and so on. So that taking replace transform on both sides of ① we get,

$$\textcircled{1} \Rightarrow a_0 f(t) + a_1 f(t-1) + \dots + a_n f(t-n) = \phi(t)$$

$$a_0 L\{f(t)\} + a_1 L\{f(t-1)\} + \dots + a_n L\{f(t-n)\}$$

$$= L\{\phi(t)\}$$

$$\therefore [a_0 + a_1 e^{-\lambda} + a_2 e^{-2\lambda} + \dots + a_n e^{-n\lambda}] \bar{f}(\lambda) =$$

$$L\{\phi(t)\} = \phi(\lambda) \rightarrow \textcircled{4}$$

So that, $\bar{f}(\lambda)$ is known inverting

The Laplace transform we get $f(t)$. In this case "t" is regarded as "a" in discrete variate $\Rightarrow f(t) = 0$ when, $t < 0$.

If f is discrete variable it is better to use transform.

by using Z-transforms:-

12 Let $\{u_n\}$ be an infinite sequence. Thus its Z-transform is defined by,

$$Z(u_n) = \sum_{n=0}^{\infty} u_n z^{-n}$$

whenever, this infinite series converges. If $\{u_n\}$ is a probability distribution and $z = \frac{1}{3}$ it will be same as the probability generating function.

The following results can be easily established,

i) If $k > 0$, $Z(u_{n-k}) = \sum_{n=0}^{\infty} u_{n-k} z^{-n}$

$$= \sum_{n=0}^{\infty} u_{n-k} z^{-n+k-k} \Rightarrow \sum_{n=0}^{\infty} u_{n-k} z^{-(n-k)} \cdot z^k$$

$$= z^{-k} \sum_{n=0}^{\infty} u_{n-k} z^{-(n-k)} \Rightarrow z^{-k} Z(u_n)$$

ii) If $k > 0$, $Z(u_{n+k}) = \sum_{n=0}^{\infty} u_{n+k} z^{-n}$

$$= \sum_{n=0}^{\infty} u_{n+k} z^{-n+k-k} \Rightarrow \sum_{n=0}^{\infty} u_{n+k} z^{-(n+k)} \cdot z^k$$

$$= z^k \sum_{n=0}^{\infty} u_{n+k} z^{-(n+k)}$$

$$= z^k [u_k z^{-k} + u_{k+1} z^{-(k+1)} + \dots]$$

$$= z^k \left[\sum_{n=0}^{\infty} u_n z^{-n} - \sum_{n=0}^{\infty} u_n z^{-n} \right]$$

$$\text{iii) } u_n : 1 \quad a^n \quad e^{an}$$

$$z(u_n) : \frac{z}{z-1} \quad \frac{z}{z-a} \quad \frac{z}{z-e^a}$$

13

14

$$\text{If } u_n = 1 ; z(u_n) = \sum_{n=0}^{\infty} u_n z^{-n}$$

$$= \sum_{n=0}^{\infty} 1 \cdot \frac{1}{z^n} = 1 + \frac{1}{z} + \frac{1}{z^2} + \dots$$

$$= \left(1 - \frac{1}{z}\right)^{-1}$$

$$= \frac{1}{1 - \frac{1}{z}} \Rightarrow \frac{z}{z-1}$$

$$\text{If } u_n = a^n ; z(u_n) = \sum_{n=0}^{\infty} a^n z^{-n} = \sum_{n=0}^{\infty} a^n \cdot \frac{1}{z^n}$$

$$= 1 + \frac{a}{z} + \frac{a^2}{z^2} + \dots$$

$$= \left(1 - \frac{a}{z}\right)^{-1} = \frac{1}{1 - \frac{a}{z}} = \frac{z}{z-a}$$

$$\text{If } u_n = e^{an} ; z(u_n) = \sum_{n=0}^{\infty} e^{an} z^{-n}$$

$$= \sum_{n=0}^{\infty} e^{an} \cdot \frac{1}{z^n}$$

$$= 1 + \frac{e^a}{z} + \frac{e^{2a}}{z^2} + \dots = \left[1 - \frac{e^a}{z}\right]^{-1}$$

$$= \frac{1}{1 - \frac{e^a}{z}} = \frac{z}{z - e^a}$$

Taking Z-transform on both sides of linear difference eqn we can find $Z(u_n)$ and expanding it in powers of $\frac{1}{z}$ & finding the co-efficients of z^{-n} , we get u_n .

Solutions of non-linear difference eq's reducible to linear eq's :-

The equations,

$$y_{n+1} = \sqrt{y_n} \rightarrow \textcircled{1}$$

$$y_n \cdot y_{n+2} = y_{n+1}^2 \rightarrow \textcircled{2}$$

become linear on sub $u_n = \log y_n \rightarrow \textcircled{3}$

Also, $u_{n+1} = \log y_{n+1}$

$$\log y_{n+1} = \log (y_n)^{1/2} = \frac{1}{2} \log y_n$$

$$u_{n+1} = \frac{1}{2} u_n \quad (\text{using } \textcircled{2})$$

$$2u_{n+1} = u_n$$

$$\textcircled{2} \Rightarrow \log (y_n \cdot y_{n+2}) = \log y_{n+1}^2$$

$$\log y_{n+1} + \log y_{n+2} = 2 \log y_{n+1}$$

$$u_{n+1} + u_{n+2} = 2u_{n+1} \quad (\text{using } \textcircled{3})$$

W.K.T

$$y_{n+2} = \frac{y_n \cdot y_{n+1}}{y_{n+1} + y_{n+1}} \text{ becomes linear on substitution.}$$

$$u_n = \frac{1}{y_n} \Rightarrow y_n = \frac{1}{u_n}$$

\therefore consider, $y_{n+2} = y_n - y_{n+1}$

$$y_{n+1} \cdot y_{n+2} = y_{n+1} [y_n - y_{n+1}] = y_{n+1} \cdot y_n - y_{n+1}^2$$

$$y_{n+1} \cdot y_{n+2} = y_n \cdot y_{n+1} - y_n \cdot y_{n+2}$$

$$y_{n+1} \cdot y_{n+2} + y_n \cdot y_{n+2} = y_n \cdot y_{n+1}$$

$$y_{n+2} [y_{n+1} + y_n] = y_n \cdot y_{n+1}$$

$$y_{n+2} = \frac{y_n \cdot y_{n+1}}{y_{n+1} + y_n}$$

$$\Rightarrow \frac{1}{u_{n+2}} = \left(\frac{\frac{1}{u_n} \cdot \frac{1}{u_{n+1}}}{\frac{1}{u_{n+1}} + \frac{1}{u_n}} \right) \quad (\text{using } \textcircled{3})$$

15

$$\Rightarrow \frac{1}{u_{n+2}} = \frac{\left(\frac{1}{u_n} \cdot \frac{1}{u_{n+1}} \right)}{\left(\frac{u_n + u_{n+1}}{u_{n+1} \cdot u_n} \right)} = \frac{\left(\frac{1}{u_n} \cdot u_{n+1} \right)}{\left(\frac{u_n + u_{n+1}}{u_{n+1} \cdot u_n} \right)}$$

$$\frac{1}{u_{n+2}} = \frac{1}{u_n + u_{n+1}} \quad (\text{Taking reciprocal}) \text{ we get}$$

$$\therefore \boxed{u_{n+2} = u_n + u_{n+1}} \quad //$$

Stability : Theory of difference equation:-

Condition of stability Theory,

If $x_t = k$ satisfies.

$$f(x_t, x_{t+n}, \dots, x_{t+n}) = 0 \rightarrow \textcircled{1}$$

Then gives an equilibrium position.

To find its stability. we sub $x_t = k + u_t$ in $\textcircled{1}$ and simplify neglecting square and product and higher power of " u_t " to get a linear equations.

$$a_0 u_t + a_1 u_{t+n} + \dots + a_n u_t = 0 \rightarrow \textcircled{2}$$

We try the soln' $u_t = A \lambda^t$ and

get the characteristic equ'

$$a_0 A \lambda^{t+n} + a_1 A \lambda^{t+n-1} + \dots + a_n A \lambda^t = 0$$

$$A \lambda^t [a_0 \lambda^n + a_1 \lambda^{n-1} + \dots + a_n] = 0$$

$$a_0 \lambda^n + a_1 \lambda^{n-1} + \dots + a_n = 0$$

If the absolute value of each of the "n" roots of this eqn is less than unity. Then "ut" would tend to zero as $t \rightarrow \infty$ for all small initial disturbance & the equilibrium position would be locally asymptotically stable.

The condition for all the roots having magnitude less than unity are given by Hurwitz's criterion is that all the solution determinants should be positive.

$$A_1 = \begin{vmatrix} a_0 & a_n \\ a_n & a_0 \end{vmatrix}, A_2 = \begin{vmatrix} a_0 & 0 & \dots & a_n & a_{n-1} \\ a_1 & a_0 & \dots & 0 & a_n \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_n & 0 & \dots & a_0 & a_1 \\ a_{n-1} & a_n & \dots & 0 & a_0 \end{vmatrix}$$

$$= \begin{vmatrix} a_0 & 0 & 0 & \dots & a_n & a_{n-1} & \dots & a_1 \\ a_1 & 0 & 0 & \dots & 0 & a_n & \dots & a_2 \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ a_{n-1} & a_n & a_0 & \dots & a_1 & 0 & \dots & a_n \\ a_n & 0 & 0 & \dots & a_0 & a_1 & \dots & a_{n-1} \\ a_n & a_{n-1} & 0 & \dots & 0 & a_0 & \dots & a_{n-2} \\ a_1 & a_2 & a_n & \dots & 0 & 0 & \dots & a_0 \end{vmatrix}$$

Mathematical Modelling through difference equation in Economics and Finance: .

The Harrod Model :- 17

Assumption model in Harrod Model.

Let $S(t)$, $Y(t)$ and $I(t)$ denotes the savings, national income, Investment respectively. we now make the following assumption.

i) saving Model by the people in a country depend on the national income.

$$\boxed{S(t) = \alpha \cdot Y(t)} \quad \therefore \alpha > 0 \rightarrow \textcircled{1}$$

ii) The investment demands on the difference b/w the income of the current year and the last year.

$$y(t) = \frac{\beta \cdot y(t-1)}{\beta - \alpha}$$

$$y(t) = \frac{\beta}{\beta - \alpha} \cdot y(t-1) \rightarrow (4)$$

This is a linear difference equi.
Its complementary funⁿ is of the form,

$$y(t) = A\lambda^t \rightarrow (5)$$

$$A\lambda^t = \frac{\beta}{\beta - \alpha} \cdot A\lambda^{t-1}$$

$$A\lambda^t = \frac{\beta}{\beta - \alpha} \cdot A\lambda^t \cdot \lambda^{-1}$$

$$1 = \frac{\beta}{\beta - \alpha} \cdot \lambda^{-1}$$

$$\frac{\beta}{\beta - \alpha} \cdot \frac{1}{\lambda} = 1$$

$$\lambda = \frac{\beta}{\beta - \alpha} \rightarrow (6)$$

Put, $t=0$, $y(0) = A$ sub in (5) we get

$$(5) \Rightarrow y(t) = A\lambda^t$$

$$y(t) = y(0) \cdot \left(\frac{\beta}{\beta - \alpha}\right)^t \rightarrow (7)$$

Assuming that $y(t)$ is always +ve.

$$\beta > \alpha, \quad \frac{\beta}{\beta - \alpha} > 1 \rightarrow (8)$$

So that the national income increases

with "t". The national income, at diff times $0, 1, 2, \dots$ form a geometrical progression. 19

Thus, if all the savings are investment savings are proportional to National Income and the investment is proportional to the excess of the current year incomes over the preceding years income. Then the National income increases geometrically.

The cobweb Model :-

Apr 2nd
2018

Let P_t = Price of commodity in the year "t". Q_t = Amount of commodity available in the market in year "t". Then, we make the following assumptions.

i) Amount of the commodity produced this year and available for sale is a linear function, the price of the commodity in the last year.

$$(ie) \quad Q_t = \alpha + \beta \cdot P_{t-1} \rightarrow (1)$$

* where; $\beta > 0$. Since, if the last year price has high the amount available this year, would also be high.

ii) The price of commodity this year is at linear function of the amount available this year, (ie) $P_t = \gamma + \delta \cdot Q_t$

where, $\delta' > 0$ since, if γ_t is large.
The price would be have,

$$\textcircled{2} \Rightarrow P_t = \gamma + \delta q_t$$

$$\delta q_t = P_t - \gamma$$

$$q_t = \frac{P_t - \gamma}{\delta} \rightarrow \textcircled{3}$$

sub in $\textcircled{1}$ we get.

$$\frac{P_t - \gamma}{\delta} = \alpha + \beta \cdot P_{t-1}$$

$$P_t - \gamma = \delta [(\alpha + \beta) \cdot P_{t-1}]$$

$$P_t - \gamma = \delta \alpha P_{t-1} + \delta \beta P_{t-1}$$

$$P_t - \delta \beta P_{t-1} = \gamma + \delta \alpha P_{t-1} \rightarrow \textcircled{4}$$

This is the linear difference equ'.
the complementary fun' is,

$$\text{let } P_t = a \lambda^t \rightarrow \textcircled{5}$$

$$\textcircled{4} \Rightarrow a \lambda^t - \beta \delta a \lambda^{t-1} = 0$$

$$a \lambda^{t-1} [\lambda - \beta \delta] = 0$$

$$\lambda - \beta \delta = 0$$

$$\lambda = \beta \delta$$

sub in $\textcircled{5}$ we get the complementary
function is, $P_t = a (\beta \delta)^t \rightarrow \textcircled{6}$

Hence, the particular solution is constant

$$\Phi(t) = (\gamma + \alpha \delta) t^0$$

$$= \gamma + \alpha \delta \quad (\text{using } n)$$

Putting in ④ & let $P_t = P_{t-1} = A$

$$\textcircled{4} \Rightarrow A - \beta \cdot \delta A = \gamma + \alpha \delta$$

$$A[-\beta \delta + 1] = \gamma + \alpha \delta$$

$$A = \frac{\gamma + \alpha \delta}{1 - \beta \delta}$$

The complete solution is, $P_t = C \cdot F + P \cdot I$

$$P_t = a(\beta \delta)^t + \frac{\gamma + \alpha \delta}{1 - \beta \delta} \rightarrow \textcircled{7}$$

Put $t=0$

$$P_0 = a + \frac{\gamma + \alpha \delta}{1 - \beta \delta}$$

$$a = P_0 - \frac{\gamma + \alpha \delta}{1 - \beta \delta}$$

$$\textcircled{7} \Rightarrow P_t = \left[P_0 - \frac{\gamma + \alpha \delta}{1 - \beta \delta} \right] (\beta \delta)^t + \frac{\gamma + \alpha \delta}{1 - \beta \delta}$$

$$P_{t-1} - \frac{\gamma + \alpha \delta}{1 - \beta \delta} = P_0 - \left[\frac{\gamma + \alpha \delta}{1 - \beta \delta} \right] (\beta \delta)^{t-1} \rightarrow \textcircled{8}$$

Multiply by $\beta \delta$, we get

$$\text{cobind} \left[P_{t-1} - \frac{\gamma + \alpha \delta}{1 - \beta \delta} \right] (\beta \delta) = \left[P_0 - \frac{\gamma + \alpha \delta}{1 - \beta \delta} \right] (\beta \delta)^t \rightarrow \textcircled{9}$$

Equating ⑧ & ⑨ we get

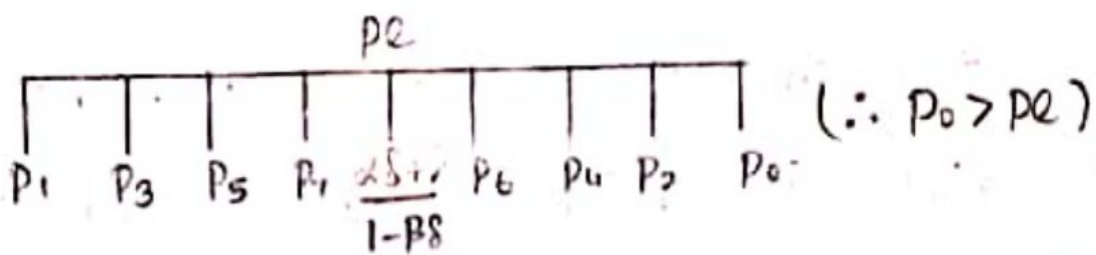
$$\left[P_t - \frac{\gamma + \alpha \delta}{1 - \beta \delta} \right] = \beta \left[P_{t-1} - \frac{\gamma + \alpha \delta}{1 - \beta \delta} \right] (\beta \delta) \rightarrow \textcircled{10}$$

Since, $\beta\delta$ is (-ve). P_1, P_2 are alternating greater & less than $\left(\frac{\alpha\delta + \gamma}{1 - \beta\delta}\right)$.

From (10) If $|\beta\delta| > 1$. the derivative of P_t from $\frac{\alpha\delta + \gamma}{1 - \beta\delta}$ goes on for increasing on the otherhand if $|\beta\delta| < 1$. This derivation goes decreasing and ultimately.

$$P_L \rightarrow \frac{\alpha\delta + \gamma}{1 - \beta\delta} \text{ as } t \rightarrow \infty$$

$$\text{Here, } P = \frac{\alpha\delta + \gamma}{1 - \beta\delta}$$



$$a_t = \alpha + \beta(\gamma + \delta a_{t-1})$$

$$a_t = \alpha + \beta\gamma + \beta\delta a_{t-1}$$

$$a_t - \beta\delta a_{t-1} = \alpha + \beta\gamma \rightarrow \textcircled{11}$$

23

This is linear difference eqn. Its complementary funⁿ of the form.

$$\text{let, } a_t = b\lambda^t \rightarrow \textcircled{12}$$

$$\textcircled{11} \Rightarrow b\lambda^t - \beta\delta\lambda^{t-1} = 0$$

$$b\lambda^{t-1}[\lambda - \beta\delta] = 0$$

$$\lambda - \beta\delta = 0$$

$$\lambda = \beta\delta$$

sub in $\textcircled{12}$ we get complementary function is $b(\beta\delta)^t$. Here then the particular integral is constant.

$$\textcircled{11} \Rightarrow \phi(t) = (\alpha + \beta\gamma)^t = \alpha + \beta\gamma$$

$$\text{putting in } \textcircled{11} \text{ \& let } a_t = a_{t-1} = \beta$$

$$\textcircled{11} \Rightarrow \beta - \delta\beta = \alpha + \beta\gamma$$

$$\beta(1 - \delta) = \alpha + \beta\gamma$$

$$\beta = \frac{\alpha + \beta\gamma}{1 - \delta}$$

The complete solution is, $a_t = C.F + P.I$

$$a_t = b(\beta\delta)^{t-\infty} + \left(\frac{\alpha + \beta\gamma}{1 - \delta} \right) \rightarrow \textcircled{13}$$

Put $t=0$

$$a_0 = b + \frac{\alpha + \beta\gamma}{1 - \delta}$$

Samulson's Intersection Models :-

5 mark

The basic law for the first intersecting model is,

25

$$Y(t) = C(t) + I(t) \rightarrow \textcircled{1}$$

$$C(t) = d \cdot Y(t-1) \rightarrow \textcircled{2}$$

$$I(t) = \beta [C(t) - C(t-1)] \rightarrow \textcircled{3}$$

Here the +ve constant d is marginal propensity to consume w.r to income and the previous year to the +ve constant β is the reaction given by the acceleration principle of (ie) β is the increases in investment per unit of excess of this year consumption over the last years.

Sub $\textcircled{2}$ & $\textcircled{3}$ in $\textcircled{1}$ we get

$$Y(t) = d \cdot Y(t-1) + \beta [C(t) - C(t-1)]$$

$$= d \cdot Y(t-1) + \beta [d \cdot Y(t-1) - d \cdot Y(t-2)]$$

$$= d \cdot Y(t-1) + d\beta \cdot Y(t-1) - d\beta Y(t-2)$$

$$d \cdot Y(t-1) (1 + \beta) = d \cdot Y(t-1) + d\beta \cdot Y(t-1) - d\beta Y(t-2)$$

$$= d \cdot Y(t-1) (1 + \beta) - d\beta Y(t-2)$$

$$Y(t) = d(1 + \beta) Y(t-1) + d\beta Y(t-2) = 0$$

In the 2nd interaction Model there is an additional investment by the government and this investment is assume to be constant γ .

In this case $\textcircled{4}$ is Modified to

$y(t) - \alpha(1+\beta)y(t-1) + \alpha\beta y(t-2) - \lambda = 0 \rightarrow \textcircled{5}$
 The solution $\textcircled{4}$ & $\textcircled{5}$ can show either increasing trend in $y(t)$ (or) a decreasing trend in $y(t)$ (or) oscillating trend. Then "d" in it.

Application of Actuarial Science :-

One important aspect of Actuarial Science is called Mathematics of Financial (or) Mathematic of Investments.

If a sum " S_0 " is invested at compound interest of i per unit amount per unit time & S_t is the amount at the end of the time " t " then we get the difference eqn.

$$S_{t+1} = S_t + iS_t$$

$$S_{t+1} = S_t(1+i) \rightarrow \textcircled{1}$$

This is a linear difference eqn. Its complementary fun' is of the form,

$$S_t = a\lambda^t \rightarrow \textcircled{2}$$

$$\textcircled{1} \Rightarrow a\lambda^{t+1} = (1+i)a\lambda^t$$

$$a\lambda^{t+1} - (1+i)a\lambda^t = 0$$

$$a\lambda^t [\lambda - (1+i)] = 0$$

$$\lambda - (1+i) = 0 \Rightarrow \boxed{\lambda = 1+i}$$

Sub (2) we get the complementary
fun' is, $a(1+i)^t = S_t$

27

put $t=0$,

$$\boxed{S_0 = a}$$

\therefore The soln' is $S_t = S_0(1+i)^t \rightarrow$ (3)
which is the well known formula for
compound interest.

Suppose a person borrows a sum " S_0 "
at compound interest i and want to
his dept i .

(2) He wants to pay the amount &
interest back by payment of " n " equal
in statements say R the first payment
to be made at the end the first year.

Let S_t be the amount due but
the end of " t " years. Then the difference eqn.

$$\begin{aligned} S_{t+1} &= S_t + iS_t - R \\ \Rightarrow S_{t+1} - S_t(1+i) &= -R \\ S_{t+1} - S_t(1+i) &= -R \rightarrow (4) \\ S_{t+1} - S_t(1+i) &= -R \rightarrow (4) \end{aligned}$$

This is a linear difference eqn' its
corresponding fun' is of the form,

$$\begin{aligned} \text{Let } S_t &= b\lambda^t \rightarrow (5) \\ (*) \Rightarrow b\lambda^{t+1} - (1+i)b\lambda^t &= 0 \end{aligned}$$

$$0 \cdot \lambda - [\lambda - (1+i)] = 0$$

$$\lambda - (1+i) = 0$$

$$\lambda = 1+i$$

Sub ⑤ we get the complementary fun',

$$(ii) \quad b(1+i)^t = \cancel{b(1+i)^t}$$

The particular soln' is a constant

$$(iii) \quad \phi(t) = -R$$

Putting in ④, $A = St$

$$\textcircled{4} \Rightarrow S_{t-1} = S_t(1+i) - R$$

$$A' = A(1+i) - R$$

$$A - A(1+i) = -R$$

$$A[1 - (1+i)] = -R$$

$$A = \frac{-R}{1 - (1+i)} = \frac{-R}{1 - 1 - i} = \frac{-R}{-i} = \frac{R}{i}$$

$$A = \frac{R}{i}$$

The complete soln' is

$$S_t = C \cdot F + P \cdot I$$

$$S_t = b(1+i)^t + \frac{R}{i} \rightarrow \textcircled{6}$$

Put $t=0$

$$S_0 = b + \frac{R}{i}$$

$$b = S_0 - \frac{R}{i}$$

$$(6) \Rightarrow S_t = \left(S_0 - \frac{R}{i}\right) (1+i)^t + \frac{R}{i}$$

29

30

$$= S_0 (1+i)^t - \frac{R}{i} (1+i)^t + \frac{R}{i}$$

$$= S_0 (1+i)^t - R \left[\frac{(1+i)^t - 1}{i} \right] \rightarrow (7)$$

put $t = n$

$$S_n = S_0 (1+i)^n - R \left[\frac{(1+i)^n - 1}{i} \right] \rightarrow (8)$$

In the amount is paid back in n years. let, $S_n = 0$ (using 8)

$$0 = S_0 (1+i)^n - R \left[\frac{(1+i)^n - 1}{i} \right] \rightarrow (9)$$

$$\therefore S_0 (1+i)^n = R \left[\frac{(1+i)^n - 1}{i} \right]$$

$$\frac{R}{i} = \frac{S_0 (1+i)^n}{(1+i)^n - 1} \Rightarrow R = \frac{i S_0 (1+i)^n}{(1+i)^n - 1}$$

$$R = \frac{i S_0 (1+i)^n}{(1+i)^n \left(1 - \frac{1}{(1+i)^n}\right)}$$

$$= \frac{i \cdot S_0}{1 - (1+i)^{-n}}$$

$$R = \frac{S_0}{\overline{a_n}/i} \rightarrow (**)$$

where, $\overline{a_n}/i = \frac{1 - (1+i)^{-n}}{i}$

$\frac{a_n}{i}$ is called the amortization factors
 is the i present value of an \bigcirc of
 one per unit time for "n" periods after
 interest i .

The functions $\frac{a_n}{i}$ and $\left(\frac{a_n}{i}\right)^{-1}$ are
 tabulated for common values of n & i
~~at the end~~

Suppose an amount R is deposited
 at the end of every period in a bank and
 let S_t be the amount at the end,

$$S_{t+1} = S_t(1+i) + R \rightarrow (10)$$

$S_0 = 0$ (8) becomes,

$$S_n = R \left[\frac{(1+i)^n - 1}{i} \right] = R \frac{\overline{S}_n}{i} \rightarrow (11)$$

From (3) $S_t = S_0(1+i)^t$

Put $t=n$, $S_n = S_0(1+i)^n \rightarrow (12)$

equating (11) & (12) we get

$$S_0(1+i)^n = \frac{R \overline{S}_n}{i}$$

$$(1+i)^n \cdot \frac{a_n}{i} = \frac{\overline{S}_n}{i}$$

$$S_0(1+i)^n = \frac{S_0}{a_n i} \cdot \frac{\overline{S}_n}{i}$$

$$(1+i)^n \frac{a_n}{i} = \frac{\overline{S}_n}{i}$$

$$\frac{S_n}{i} = (1+i)^n \frac{a_n}{i} \rightarrow (13)$$

31

taking reciprocal on both sides.

$$\frac{1}{\left(\frac{S_n}{i}\right)} = \frac{1}{(1+i)^n \frac{a_n}{i}} = \frac{(1+i)^{-n}}{\frac{a_n}{i}} \rightarrow (14)$$

If a person, to pay an amount 'S' at the end of 'n' years he can do it by paying into a sinking fund an amount R per period.

$$\text{where, } R = S \cdot \frac{1}{\frac{S_n}{i}} \rightarrow (15)$$

where, $\frac{1}{\left(\frac{S_n}{i}\right)}$ is the sinking fund factor & can be tabulated by using \odot .

1. Solve $x_{t+2} - 2x_{t+1} + 2x_t = 0$

Soln:

let the solution be, x_t

$$x_t = a\lambda^t, \quad x_{t+1} = a\lambda^{t+1},$$

$$x_{t+2} = a\lambda^{t+2}$$

$$a\lambda^{t+2} - 2a\lambda^{t+1} + 2a\lambda^t = 0$$

$$a\lambda^t [\lambda^2 - 2\lambda + 2] = 0$$

$$\lambda^2 - 2\lambda + 2 = 0$$

Quadratic formula, $\lambda = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$

$$= \frac{2 \pm \sqrt{4-8}}{2} = \frac{2 \pm i\sqrt{4}}{2} = \frac{2 \pm i2}{2}$$

$$\lambda = \frac{2(1 \pm i)}{2} \Rightarrow \lambda = 1 \pm i$$

$$\lambda = 1 + i, 1 - i$$

Formula: The most general solution is

$$G(t) = (d^2 + \beta^2)^{t/2} [d_1 \cos^t \theta + d_2 \sin^t \theta]$$

$$= (d^2 + \beta^2)^{t/2} [d_1 \cos \theta + d_2 \sin \theta]^t$$

Here, $d=1$ $\beta=1$

$$G(t) = (1+1)^{t/2} [d_1 \cos \theta + d_2 \sin \theta]^t$$

$$= 2^{t/2} [d_1 \cos \theta + d_2 \sin \theta]^t$$

$$\tan \theta = \beta/d = 1/1 = 1 \quad \begin{array}{l} 0^\circ = 0 \\ 30^\circ = \frac{1}{\sqrt{3}} \\ 45^\circ = 1 \end{array} \quad \begin{array}{l} \text{tangent} \\ 60^\circ = \sqrt{3} \\ 90^\circ = \text{not defined.} \end{array}$$

$$\theta = \tan^{-1}(1) = \frac{\pi}{4}$$

$$\pi = 180$$

$$\frac{\pi}{4} = \frac{180}{4} = 45$$

$$= (\sqrt{2})^t [d_1 \cos \pi/4 + d_2 \sin \pi/4]^t$$

$$= (\sqrt{2})^t \left[\frac{d_1}{\sqrt{2}} + \frac{d_2}{\sqrt{2}} \right]^t \quad \cos 45^\circ = \frac{1}{\sqrt{2}}$$

$$= \frac{(\sqrt{2})^t}{(\sqrt{2})^t} (d_1 + d_2)^t \quad \sin 45^\circ = \frac{1}{\sqrt{2}}$$

$$\sin 45^\circ = \frac{1}{\sqrt{2}}$$

$$\cos 0^\circ = 1$$

$$\cos 90^\circ = 0$$

$$\sin 0^\circ = 0$$

$$\sin 90^\circ = 1$$

$$G(t) = (d_1 + d_2)^t$$

Q. solve $x_{t+2} - x_{t+1} + x_t = 0$

33

Soln:

let the solution be,

$$x_t = a\lambda^t$$

$$a\lambda^{t+2} - a\lambda^{t+1} + a\lambda^t = 0$$

$$a\lambda^t [\lambda^2 - \lambda + 1] = 0$$

$$\lambda^2 - \lambda + 1 = 0$$

$$\lambda = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$\begin{aligned} a &= 1 \\ b &= -1 \\ c &= 1 \end{aligned}$$

$$\lambda = \frac{1 \pm \sqrt{1-4}}{2} \Rightarrow \frac{1 \pm \sqrt{-3}}{2}$$

$$\lambda = \frac{1}{2} \pm i\sqrt{3}/2$$

Here, $d = 1/2$, $\beta = \sqrt{3}/2$

The most general solution is,

$$G(t) = (d^2 + \beta^2)^{t/2} [d_1 \cos \theta^t + d_2 \sin \theta^t]$$

$$= \left(\frac{1}{4} + \frac{3}{4}\right)^{t/2} [d_1 \cos \theta + d_2 \sin \theta]^t$$

$$= [d_1 \cos \theta + d_2 \sin \theta]^t \quad \frac{\sqrt{3}}{2} \times \frac{1}{1}$$

$$\tan \theta = \beta/d = \frac{\sqrt{3}/2}{1/2} = \sqrt{3}/1 = \sqrt{3}$$

$$\theta = \tan^{-1}(\sqrt{3})$$

$$\theta = \pi/3$$

$$\begin{aligned} G(t) &= (d_1 \cos \pi/3 + d_2 \sin \pi/3)^t \\ &= (d_1 \cdot 1/2 + d_2 \cdot \sqrt{3}/2)^t \end{aligned}$$

$$= \left(\frac{d_1 + d_2 \sqrt{3}}{2} \right)$$

$$G(t) = \left(\frac{d_1 + d_2 \sqrt{3}}{2} \right)^t //$$

where, d_1 & d_2 are constants.

Solve $x_{t+2} - 7x_{t+1} + 12x_t = 0$.

Soln: Defn z-transform also find the soln of linear eqn by using z-transform method & this one also

let the soln be

$$x_t = a \lambda^t$$

$$a \lambda^{t+2} - 7a \lambda^{t+1} + 12a \lambda^t = 0$$

$$a \lambda^t [\lambda^2 - 7\lambda + 12] = 0$$

$$\lambda^2 - 7\lambda + 12 = 0$$

$$(\lambda - 3)(\lambda - 4) = 0$$

$$\begin{array}{c} 12 \\ \wedge \\ = 3-4 \end{array}$$

$$\boxed{\lambda = 3, 4}$$

The most general soln is

Formula:-

$$\boxed{G(t) = d_1 \cdot \lambda_1^t + d_2 \lambda_2^t}$$

$$a\lambda^t [\lambda^3 - 5\lambda^2 + 7\lambda - 3] = 0$$

$$\lambda^3 - 5\lambda^2 + 7\lambda - 3 = 0$$

35

$$\lambda^2(-5\lambda + 7) - 3 = 0$$

$$(\lambda - 1)(\lambda^2 - 4\lambda - 3) = 0$$

$$\begin{array}{ccc|c} 1 & -5 & 7 & -3 \\ 0 & 1 & -4 & 0 \\ \hline & 1 & -4 & 3 \end{array}$$

$$(\lambda - 1)(\lambda - 1)(\lambda - 3) = 0$$

$$\boxed{\lambda = 1, 1, 3}$$

The most general soln is

$$G(t) = \boxed{(At + B)\lambda^t} + C\lambda^t$$

$$= (At + B)(1)^t + C(3)^t$$

$$G(t) = (At + B) + C(3)^t //$$

where A, B & C are constant.

$$8x_{t+3} - 12x_{t+2} + 6x_{t+1} - 2x_t = 0$$

Soln:

Let the solution is,

$$x_t = a\lambda^t$$

$$8a\lambda^{t+3} - 12a\lambda^{t+2} + 6a\lambda^{t+1} - 2a\lambda^t = 0$$

$$a\lambda^t [8\lambda^3 - 12\lambda^2 + 6\lambda - 2] = 0$$

$$8\lambda^3 - 12\lambda^2 + 6\lambda - 2 = 0$$

$$8\lambda^3 - 8\lambda^2 - 4\lambda^2 + 4\lambda + 2\lambda - 2 = 0$$

$$8\lambda^2(\lambda - 1) - 4\lambda(\lambda - 1) + 2(\lambda - 1) = 0$$

$$(\lambda - 1)(8\lambda^2 - 4\lambda + 2) = 0$$

$$8\lambda^2 - 4\lambda + 2 = 0$$

$$\lambda = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$\lambda = \frac{4 \pm \sqrt{16 - 64}}{16} \Rightarrow \frac{4 \pm \sqrt{-48}}{16}$$

$$= \frac{4 \pm 4\sqrt{-3}}{16} \Rightarrow \frac{1 \pm i\sqrt{3}}{4} //$$

$$\boxed{\alpha = \frac{1}{4}} \quad \& \quad \boxed{\beta = \frac{\sqrt{3}}{4}}$$

$$\tan \theta = \beta / \alpha$$

$$\theta = \tan^{-1}(\beta / \alpha)$$

$$= \tan^{-1}\left(\frac{\sqrt{3}/4}{1/4}\right)$$

$$= \tan^{-1}(\sqrt{3})$$

$$\boxed{\theta = \pi/3}$$

The most general soln' is

$$G(t) = d_1 \lambda_1^t + (\alpha^2 + \beta^2)^{t/2} [d_2 \cos \theta + d_3 \sin \theta]^t$$

$$= d_1 (1)^t + \left(\frac{1}{16} + \frac{3}{16}\right)^{t/2} [d_2 \cos(\pi/3) + d_3 \sin(\pi/3)]^t$$

$$= d_1 + (1/4)^{t/2} [d_2 (1/2) + d_3 (\sqrt{3}/2)]^t$$

$$= d_1 + \frac{1}{(1/4)^t} \cdot \frac{(d_2 + \sqrt{3} \cdot d_3)^t}{2^t}$$

$$= d_1 + \frac{1}{2^t} \cdot \frac{(d_2 + \sqrt{3} \cdot d_3)^t}{2^t}$$

$$G(t) = d_1 + \frac{1}{4^t} (d_2 + \sqrt{3} d_3)^t //$$

Mathematical Modelling through difference eqn' in populations of dynamics and Genetics :-

37

Non-linear difference eqn' Model for population growth :- (or)

Non-linear difference equations :-

Let x_t be the population at time " t " and let births and deaths in time interval $(t, t+1)$ be proportional to x_t , then the population x_{t+1} at time $(t+1)$ is given by,

$$\begin{aligned}x_{t+1} &= x_t + bx_t - dx_t = x_t [1 + (b-d)] \\ &= x_t (1+a) \rightarrow \text{①}\end{aligned}$$

where,

$a = b - d$. This has the soln' $x_t = x_0 (1+a)^t$ so that the population increase (or) decrease exponentially according as $a > 0$ (or) $a < 0$.

We now consider the generalization when birth and death " b " & " d " per unit population depend linearly on x_t .

So that,

$$x_{t+1} = x_t + (b_0 - b_1 x_t) x_t - (d_0 + d_1 x_t) x_t$$

$$x_{t+1} = x_t + b_0 x_t - b_1 x_t^2 - d_0 x_t - d_1 x_t^2$$

$$= [1 + b_0 - d_0] x_t + [-b_1 - d_1] x_t^2$$

$$= [1 + b_0 - d_0] x_t - [b_1 + d_1] x_t^2$$

38

where,

$$= m\alpha_t - \gamma\alpha_t^2$$

$$m = 1 + b_0 - d_0 ; \quad \gamma = b_1 + d_1$$

$$\alpha_{t+1} = m\alpha_t \left(1 - \frac{\gamma}{m} \alpha_t \right) \rightarrow \textcircled{2}$$

This is the simplest non linear generalization of $\textcircled{1}$ and gives the discrete version of the logistic law of population growth. However this model shows many features not present in the centre version of the logistic model.

let,

$$\frac{\gamma\alpha_t}{m} = y_t$$

when $\textcircled{2}$ becomes

$$\alpha_t = \frac{my_t}{\gamma}$$

$$\alpha_{t+1} = \frac{my_{t+1}}{\gamma}$$

$$\textcircled{2} \Rightarrow \frac{my_{t+1}}{\gamma} = \frac{m(my_t)}{\gamma} [1 - y_t]$$

$$y_{t+1} = my_t [1 - y_t] \rightarrow \textcircled{3}$$

1) one period fixed points and this

Stability :-

A one period fixed point of this eqn is that value y_t for which $y_{t+1} = y_t$.

$$\text{(ie)} \quad y_{t+1} = my_t (1 - y_t) \quad [\text{using } \textcircled{3}]$$

$$y_t = my_t (1 - y_t) = my_t - my_t^2$$

$$my_t^2 + y_t - my_t = 0$$

$$y_t [my_t - m + 1] = 0$$

$$y_t = 0, \quad my_t - m + 1 = 0 \quad \Rightarrow \quad m(y_t - 1) = 0$$

$$my_t = m - 1 \Rightarrow y_t = \frac{m-1}{m} \quad 39$$

So that, there are 2 one period fixed points "0" and $\frac{m-1}{m}$. If $y=0$ then y_1, y_2, \dots are all zero and the population remains fixed at zero value.

If $y_0 = \frac{m-1}{m}$, then, y_1, y_2, \dots, y_3 are all equal to $\frac{m-1}{m}$. The 2nd fixed points only if $m > 1$. we now ~~consider~~ discuss the stability of equilibrium of each of 3 equilibrium positions.

Putting $y_t = u_t$ in (3) & neglect square & higher power of u_t . we get

$$u_{t+1} = mu_t$$

\therefore Put $y_t = u_t$ in (3) we get

$$y_{t+1} = my_t(1 - y_t)$$

$$u_{t+1} = mu_t(1 - u_t)$$

$$= mu_t - mu_t^2$$

$$= mu_t \quad (\text{neglecting square})$$

Since, $m > 0$ the 1st equilibrium position is one of unstable equilibrium.

Again putting $y_t = \frac{m-1}{m} + u_t$ in (3)

and neglecting square & higher powers of $u_t < m$. we get

$$u_{t+1} = (2-m)u_t$$

Put $y_t = \frac{m-1}{m} + u_t$ in (3)

$$y_{t+1} = my_t(1-y_t)$$

$$\frac{m-1}{m} + u_{t+1} = m \left[\frac{m-1}{m} + u_t \right] \left[1 - \left\{ \frac{m-1}{m} + u_t \right\} \right]$$

$$= [m-1 + mu_t] \left[\frac{1-m-1+mu_t}{m} \right]$$

$$= [m-1 + mu_t] \left[\frac{m-m-1+mu_t}{m} \right]$$

$$= [m-1 + mu_t] \left[1 - \frac{mu_t}{m} \right]$$

$$= \frac{1}{m} [m - m^2 u_t - 1 + mu_t + mu_t - m^2 u_t^2]$$

$$u_{t+1} = \frac{1}{m} [m - m^2 u_t - 1 + mu_t + mu_t - m^2 u_t^2]$$

$$= \frac{1}{m} [m - m^2 u_t - 1 + 2mu_t - m^2 u_t^2]$$

$$= \frac{1}{m} [-m^2 u_t + 2mu_t - m^2 u_t^2]$$

$$= -mu_t + 2u_t - mu_t^2$$

$$= -mu_t + 2u_t \text{ (neglect square)}$$

$$= (2-m)u_t$$

So that the 2nd position equilibrium is stable only if $-1 < 2-m < 1$ (or) if

$1 > m - 2 > -1$ (OT) If $1 < m < 3$. Thus if $0 < m < 1$, there is only one period fixed pt & it is unstable.

If $1 < m < 3$. There are 2 one period fixed points, the 1st is unstable & 2nd is stable. 41

If $m > 3$. There are 2 one period fixed points both of which are unstable.

ii) two period fixed point and their stability:-

A point is called a 2 period fixed pt if it repeats itself after 2 periods.

$$\text{ie) } y_{t+2} = y_t \quad \text{"} y_{t+1} = m y_t \text{"}$$

$$\begin{aligned} \textcircled{3} \Rightarrow y_{t+1} &= m y_t (1 - y_t) = m y_{t+1} (1 - y_{t+1}) \\ &= m [m y_t (1 - y_t)] [1 - \{m y_t (1 - y_t)\}^2] \\ &= m^2 y_t (1 - y_t) [1 - m y_t + m y_t^2] \end{aligned}$$

$$\text{If } y_{t+2} = y_t$$

$$y_{t+2} = m^2 y_t (1 - y_t) [1 - m y_t + m y_t^2] - y_t$$

$$y_{t+2} = m^2 y_t (1 - y_t) [1 - m y_t + m y_t^2] - y_t = 0$$

This is a 4th degree eqn and two of these are the same as one period fixed points. This is obvious from the construction that every one period fixed point is also

a two period fixed pt.

The genuine two period fixed pts are

42 $\frac{m-1}{m}$ obtained by solving the eqn,

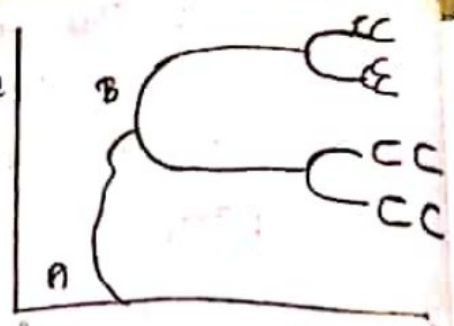
$$m^2 y_t^2 - m(1+m)y_t + (1+m) = 0$$

If roots are real if $m > 3$. Thus if $m > 3$ the 2 one period fixed pts becomes unstable but two new period can be shown that if $m_2 < m < m_4$. where $m_2 = 3$ & m_4 is a number slightly $>$ than 3. Then, the 2 period fixed pts are stable but if $m > m_4$ all the four one and two periods become unstable but four new four period fixed pts exists. which are stable if the $m_4 < m < m_8$ and become unstable in $m > m_8$.

iii) Third period fixed point and this stability :-

It can be shown that there exists an increasing infinite sequence in real numbers $m_2, m_4, \dots, m_{2n}, m_{2n+1}, \dots$ such that when $m_{2n} < m < m_{2n+1}$. There are 2^n period fixed points out of which 2^{n-1} fixed points are also fixed points of lower order time periods and all these are unstable & the remaining 2^{n-1} periods are genuine 2^{n+1} period.

where m lies b/w m_1 & m_2 there is one stable one period fixed pt. when m lies b/w m_2 & m_4 there are 2 stable & period fixed pts. when m lies b/w m_4 & m_2 there are four stable if period fixed pts and so on.



iv) Fixed points of other periods :-

The seq. m_2, m_4, \dots, m_6 is bounded above by a fixed number m^* .

If $m > m^*$ there can be a there period fixed pt and if there is a 3 period fixed pt will also be fixed pt of periods.

- 3, 5, 7, 9, ...
- $2 \cdot 3, 2 \cdot 5, 2 \cdot 7, 2 \cdot 9, \dots$
- $2^2 \cdot 3, 2^2 \cdot 5, 2^2 \cdot 7, \dots$

This is expressed by saying that the period 3 means choose.

v) characteristic behaviour of the non-linear model :-

If m lies b/w m_3 and m_{16} there will be eight, 16 period, stable fixed pts

If 0 of two other patte

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vi) equ

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If a population size starts from any one of these value, it will oscillate through fifteen other value of return of the original value this pattern will go on repeating itself.

If we draw graph, it will show rapid oscillations and will look like the graph representing a random phenomenon our model is perfectly deterministic though its behaviour may appear to be random and stochastic.

vi) Special features of non-linear difference eqn' Models :-

The simple method illustrates the diff' in behaviour b/w diff and eqn' models. The problem of existence and uniqueness of solutions of the stability of equilibrium position are all diff' due to the basic fact that inspite of similarities the discrete and the continuous are really different.

Age structured population Model :-

Let $x_1(t), x_2(t), \dots, x_p(t)$ population sizes of "a" reproduction age group at time "t". Let $x_{p+a+t}, x_{p+a+2t}, \dots, x_{p+a+nt}$ be the population sizes of "a" post reproductive age groups at time "t".

Let $b_{p+1}, b_{p+2}, \dots, b_{p+a}$ be the birth rates.

(1e) The no. of births per unit time out individual in the reproductive age group.

Let $m_1, m_2, \dots, m_{p+q+r}$ be the rates of emigration to the $x(t)$ age groups. Then we get the system of difference eqn.

45

$$x_1(t+1) = b_{p+1}x_{p+1}(t) + \dots + b_{p+q}x_{p+q}(t) - (d_1 + m_1)x_1(t)$$

$$x_2(t+1) = m_1x_1(t) - (d_2 + m_2)x_2(t)$$

$$x_{p+q+r-1}(t+1) = m_{p+q-2}x_{p+q-2}(t) -$$

$$[d_{p+q+r-1} + m_{p+q+r-1}]$$

$$[x_{p+q+r-1}]^2$$

$$x_{p+q+r}(t+1) = m_{p+q+r-1} \cdot x_{p+q+r-1}(t) -$$

$$(d_{p+q+r})x_{p+q+r}$$

which can be written in the matrix

form,

$$x_{t+1} = Lx(t) \rightarrow (2)$$

$$x(t) = \begin{bmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_{p+q+r}(t) \end{bmatrix}$$

$$L = \begin{bmatrix} -(d_1 + m_1) & 0 & 0 & 0 & b_{p+1} & \dots & b_{p+q} & 0 & 0 \\ m_1 & -(d_2 + m_2) & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & m_2 & -(d_2 + m_2) & 0 & 0 & 0 & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

where, $p+q+r=n$.

L is called Leslie matrix all the elements of its main diagonal are -ve and all the elements of its main subdiagonal are +ve.

In addition "a" elements in 1st row are +ve and the rest of the elements are all zero the soln' of (2) can be written as,

$$X(t) = L(t) \cdot X(0)$$

Now, the [Leslie matrix has the property] that it has a determinant eigen value in which is real and +ve which is the greater to absolute value than any other eigen vector value and for which the corresponding λ +ve.

In this dominant eigen value is $>$ than unity. Then the populations of all age groups will increase exponentially and if it is less than unity. The population of all age group will die out.

In this dominant eigen value is unity the population can have a stable age structure.

The Leslie Model in terms of a system of linear diff' eqn'. If we take the effects of the eqn' are non-linear.

Mathematical Modelling through Difference

of an individual like height or colour of the hair is determined by a pair of genetics one obtained from the father and mother obtained from the mother.

Every genetics occurs in two form a dominant [denote "d" by a capital letter say G] and a ^{recessive} [denote by the corresponding small letter say "g"].

Thus, with respect to a characteristic an individual may be a dominant [GG] a hybrid [Gg (or) gG] or a ^{recessive} [gg].

In the n^{th} generation let the property of "dominants" "hybrids" and "recessive" be p_n , q_n , r_n so that,

$$p_n + q_n + r_n = 1; p_n \geq 0, q_n \geq 0, r_n \geq 0$$

we assume that individuals in this generation made at random.

p_{n+1} = The probability that an individual in the $(n+1)^{\text{th}}$ generation is a dominant (GG).

$=$ Probability that this individual get G from the father (probability p_n) and G from the mother (probability p_n)

$$P_{n+1} = (P_n + \frac{1}{2} \cdot a_n) (P_n + \frac{1}{2} \cdot a_n)$$

$$= (P_n + \frac{1}{2} a_n)^2 \rightarrow \textcircled{1}$$

$$\text{Similarly, } a_{n+1} = 2 (P_n + \frac{1}{2} \cdot a_n) (r_n + \frac{1}{2} a_n)$$

$$r_{n+1} = (P_n + \frac{1}{2} a_n)^2$$

So that,

$$P_{n+1} + a_{n+1} + r_{n+1} = (P_n + \frac{1}{2} a_n)^2 + (2 (P_n + \frac{1}{2} \cdot a_n) (r_n + \frac{1}{2} a_n)) + (r_n + \frac{1}{2} \cdot a_n)^2$$

$$= P_n + \frac{1}{2} \cdot a_n + r_n + \frac{1}{2} \cdot a_n \rightarrow \textcircled{2}$$

$$[\because (P_n + a_n + r_n)^2 = (1)^2 = 1]$$

as expected similarly,

$$P_{n+2} = (P_{n+1} + \frac{1}{2} \cdot a_{n+1})^2$$

$$= [(P_n + \frac{1}{2} \cdot a_n)^2 + (P_n + \frac{1}{2} \cdot a_n) (r_n + \frac{1}{2} \cdot a_n)]$$

$$= (P_n + \frac{1}{2} \cdot a_n)^2 (P_n + \frac{1}{2} \cdot a_n + \frac{1}{2} \cdot a_n + r_n)^2$$

$$= [P_n + \frac{1}{2} \cdot a_n]^2 = P_{n+1} \rightarrow \textcircled{3}$$

$$\therefore \boxed{P_{n+1} = P_{n+2}}, \boxed{a_{n+2} = a_{n+1}}, \boxed{r_{n+2} = r_{n+1}}$$

So that the properties of dominants, hybrids and recessive in the $(n+1)^{\text{th}}$ generation are same as in the $(n+1)^{\text{th}}$ generation.

Thus, (in any populations in which random take place w.r to a ^{characteristic of dominant,} hybrids & recessive do not change after the 1st generation. This is known as Hardy-Weinberg Law) after the mathematician Hardy and genetic weinberg jointly discovered it the eqn ① & ②

is a set of diff eq of the 1st order.

b) Improvement of plants through elimination of recessive :-

49

Suppose the recessive and undesirable r as such we do not allow the recessives in any generation to spread.

Let p_n, a_n be the proportions of dominants hybrids and recessive elimination of recessive elimination. Then,

$$\frac{p_n'}{p_n} = \frac{a_n'}{a_n} = \frac{p_n' + a_n'}{p_n + a_n} = \frac{1}{1 - r_n}$$

Now, we allow random mating and let $p_{n+1}, a_{n+1}, r_{n+1}$ be the proportions in the next generations before elimination of recessive. Then using ①-②.

$$p_{n+1} = (p_n' + \frac{1}{2} a_n')^2$$

$$a_{n+1} = 2(p_n' + \frac{1}{2} a_n')(\frac{1}{2} a_n')$$

$$= a_n'(p_n' + \frac{1}{2} a_n')$$

$$r_{n+1} = (\frac{1}{2} a_n')^2$$

$$r_{n+1} = \frac{1}{4} (a_n')^2$$

After elimination of recessive, let the new proportions be p_{n+1}, a'_{n+1} so that.

$$\frac{p_{n+1}}{p_{n+1}} = \frac{a'_{n+1}}{a_{n+1}} = \frac{1}{p_{n+1} + a_{n+1}} = \frac{1}{1 - r_{n+1}}$$

$$1 - \frac{1}{4} \cdot a_n^2$$

$$(1 - \frac{1}{2} \cdot a_n)(1 + \frac{1}{2} \cdot a_n)$$

$$a_{n+1} = \frac{a_n}{1 + \frac{1}{2} \cdot a_n} //$$

This is a non-linear diff' equ of the 1st order to solve it we sub.

$$a_n = \frac{1}{u_n}$$

$$u_{n+1} = u_n + \frac{1}{2}$$

which has the solution $u_n = A + \frac{1}{2}n$ (or)

$$a_n = \frac{1}{A + \frac{1}{2}n} \rightarrow \textcircled{4}$$

So that, $a_n \rightarrow 0$ & $p_n \rightarrow 0$ at $n \rightarrow \infty$.

Thus, ultimately we should be left with all dominants as $\textcircled{4}$ determine the state of which hybrids disappear.

Mathematical Modelling through diff' equ' in

the system is in state j ($j=1, 2, \dots, n$) then at time $t+1$ it can be in any one of the state $1, 2, \dots, n$. 51

It can in the i th state at time $t+1$ in exclusive ways. Since it would have been in any one of the n states $1, 2, \dots, n$ at time t and it could have transitioned from the state to i th state in time interval $(t, t+1)$.

By using the theorem, of total & compound probability.

$$P_i(t+1) = \sum_{j=1}^n P_{ij} \cdot P_j(t) \quad i=1, 2, \dots, n$$

$$P_1(t+1) = P_{11} P_1(t) + P_{21} P_2(t) + \dots + P_{n1} P_n(t)$$

$$P_2(t+1) = P_{12} P_1(t) + P_{22} P_2(t) + \dots + P_{n2} P_n(t)$$

⋮

$$P_n(t+1) = P_{1n} P_1(t) + P_{2n} P_2(t) + \dots + P_{nn} P_n(t)$$

(or)

$$P(t+1) = AP(t)$$

where, $P(t)$ is a "probability vector" and A is a matrix all the elements lie b/w zero and unity (since there are all probability).

Further are the sum of elements of every column is unity. Since the sum of elements of i th column is $\sum_{j=1}^n P_{ij}$ as this denotes

the sum of the probability of the system going from the i^{th} state to any other state and this sum must be unity.

The solution of the matrix diff' eqn ①

is $P(t) = A^t \cdot P(0)$. If all the eigen values $\lambda_1, \lambda_2, \dots, \lambda_n$ of A are distinct, we can write,

$$A = S \Lambda S^{-1}$$

where,

$$A = \begin{bmatrix} \lambda_1 & 0 & 0 & \dots & 0 \\ 0 & \lambda_2 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 0 \end{bmatrix}$$

so that, $A^t = (S \Lambda S^{-1}) (S \Lambda S^{-1}) \dots (S \Lambda S^{-1})$

$$= S \Lambda^t S^{-1}$$

$$= S \begin{bmatrix} \lambda_1^t & 0 & 0 & \dots & 0 \\ 0 & \lambda_2^t & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 0 \end{bmatrix} S^{-1}$$

The probability vector will not change, if $P(t+1) = P(t)$ so that from ①,

$$(I - A) \cdot P(t) = 0$$

Thus if P is the eigen vectors of the matrix A corresponding to unit eigen value then P does not change.

(e) If the system state with probability vector P at time 0. It will always remain in this state.

Even if the system starts from

another probability vector it will ultimately be described by the probability vector p as $1 \rightarrow C_0$. 53

Suppose we have a machine which can be in two states working (or) non-working. Let the probability of this transition from working to non-working be α and the transition from non-working to working be β . Then the transition probability matrix A is obtained from

	working	non-working
working	$1-\alpha$	α
non-working	β	$1-\beta$

The system of diff' eqn' is

$$P_1(t+1) = P_1(t)(1-\alpha) + P_2(t)\beta$$

$$P_2(t+1) = P_1(t)\alpha + P_2(t)(1-\beta) \quad (\text{or})$$

$$\begin{bmatrix} P_1(t+1) \\ P_2(t+1) \end{bmatrix} = \begin{bmatrix} 1-\alpha & \beta \\ \alpha & 1-\beta \end{bmatrix} \begin{bmatrix} P_1(t) \\ P_2(t) \end{bmatrix}$$

The eigen values of the matrix A is given by,

$$\begin{vmatrix} 1-\alpha-\lambda & \beta \\ \alpha & 1-\beta-\lambda \end{vmatrix} = 0 \quad (\text{or})$$

$$(\lambda-1)(\lambda-1-\alpha-\beta) = 0$$

The eigen vector corresponding to the unit eigen value is $\frac{\beta}{\alpha+\beta}$, $\frac{\alpha}{\alpha+\beta}$ and as such

ultimately the probability of the machines being found is working order is $\frac{\beta}{\alpha+\beta}$ and the probability of its being found in a non-working state is $\frac{\alpha}{\alpha+\beta}$.

Gambler's Rain problem :-

Let a gambler's of his winning (or) losing a unit dollar in any game be p & q res/. where $p+q=1$ and let P_n be the probability of his being ultimately rain etc.

At the next game the P_r of his winning is a " p " and if the wins capital would become $n+1$ and the P_r of his ultimate rains would be P_{n+1} .

If he loses at the next game the probability for which is q his capital would become $n-1$ and the probability of his ultimate rain would be P_{n-1} . So that we get the linear diff equ' of 2nd order.

$$P_n = p \cdot P_{n+1} + q \cdot P_{n-1} \rightarrow \textcircled{1}$$

∴ The auxiliary equ' of this is

$$P\lambda^2 - \lambda + (1-p) = 0 \quad (00)$$

$$P(\lambda-1)(\lambda-1-p/p) = 0$$

As such the solution (1) is

$$P_n = A + B \left(\frac{q}{p}\right)^n \rightarrow \textcircled{2}$$

let the ———— decide to stop this game then this capital becomes a dollars. So that the pr of his being rained. when his starting capital is a dollars is zero.

$$(12) \boxed{p_n = 0} \rightarrow (3)$$

55

In the same way when the starting capital is zero. He is already rained.

$$\text{So we put } p_0 = 1, p_a = 0 \rightarrow (4)$$

Equ (3) gives,

$$p_n = \frac{(a/p)^a - (a/p)^n}{(a/p)^a - 1} \rightarrow (5)$$

let D_n denote the expected no. of games before the gambler is, rained. If he wins at the next game his capital becomes $n+1$ and the expected no. of games would then be D_{n+1} and if we loss his capital become $n-1$ and the expected no of game would be only D_{n-1} .

$$D_n = D, D_{n+1} \neq D_{n-1} + 1 \rightarrow (6)$$

Co boundary conditions,

$$D_0 = 0, D_a = 0 \rightarrow (7)$$

This gives the soln's,

$$D_n = \frac{n}{a-p} - \frac{a}{a-p} \frac{(1-a/p)^n}{(1-a/p)^a}$$

Mathematical Modelling Through ODE of 2nd order :-

central force (or) centre of force :-

A force always directed along a line to a fixed point is called central force, the fixed point is called the centre of force.

central orbit :-

A path is described by a particle under a center force is called central orbit.

Mathematical Modelling of Planetary Motions needs for the study of [Motion under the central forces] :-

Every planet moves mainly under the gravitational attraction force exerted by the sun.

If S and P are the masses of the sun and planet and G is the universal constant of gravitation. Then the gravitational attraction on the sun and the planets are both $\frac{GSP}{r^2}$

where, r is the distance b/w the sun and planet.

According to the acceleration of the sun towards the planet is $\frac{GM}{r^2}$ and the acceleration of the planet towards the sun is $\frac{Gm}{r^2}$.

The acceleration of the planet relative to the sun is $\frac{G(M+m)}{r^2} = \frac{\mu}{r^2}$.

Now, we take the sun as fixed then the planet can be said to move under a central force $\frac{\mu}{r^2}$ per unit mass.

(ie) under a force which is always directed towards a fixed center S.

We shall for the present also regard P as a particle so that to study the motion of the planet we have to study the motion of the particle moving under a central force.

We can take "S" as origin. So that, the central force is always along the radius vector.

To study this motion it is convenient to use polar co-ordinates and to find the components of the velocity and acceleration along \hat{r} to the position vector.

Components of the velocity and acceleration vector along Radial and Transverse Direction :-

As the particle moves

displacement along the radius vector = $ON - OP$

$$\cos \Delta\theta = \frac{ON}{r + \Delta r}$$

$$ON = \cos \Delta\theta (r + \Delta r)$$

$$OP = r$$

$$ON - OP = \cos \Delta\theta (r + \Delta r) - r \rightarrow \textcircled{1} \text{ and the}$$

radial component u of velocity is,

$$u = \lim_{\Delta t \rightarrow 0} \frac{ON - OP}{\Delta t}$$

$$= \lim_{\Delta t \rightarrow 0} \frac{(r + \Delta r) \cos \Delta\theta - r}{\Delta t}$$

$$= \lim_{\Delta t \rightarrow 0} \frac{r \cos \Delta\theta + \Delta r \cos \Delta\theta - r}{\Delta t}$$

$$= \lim_{\Delta t \rightarrow 0} \frac{r + \Delta r - r}{\Delta t}$$

$$= \lim_{\Delta t \rightarrow 0} \frac{\Delta r}{\Delta t}$$

$$[\because \cos \Delta\theta = 1]$$

$$u = \frac{dr}{dt} = r'$$

$$u = r' \rightarrow \textcircled{2}$$

Similarly, the displacement \perp to the radius vector.

$$\sin \Delta\theta = \frac{\Delta S}{r + \Delta r}$$

$$\Delta S = (r + \Delta r) \sin \Delta\theta \rightarrow \textcircled{3}$$

and the transverse components of the velocity is given by,

$$v = \lim_{\Delta t \rightarrow 0} \frac{\Delta S}{\Delta t}$$

$$v = \lim_{\Delta t \rightarrow 0} \frac{(r + \Delta r) \sin \Delta\theta}{\Delta t}$$

$$= \lim_{\Delta t \rightarrow 0} \frac{(r + \Delta r) \sin \Delta \theta}{\Delta t \cdot \Delta \theta}$$

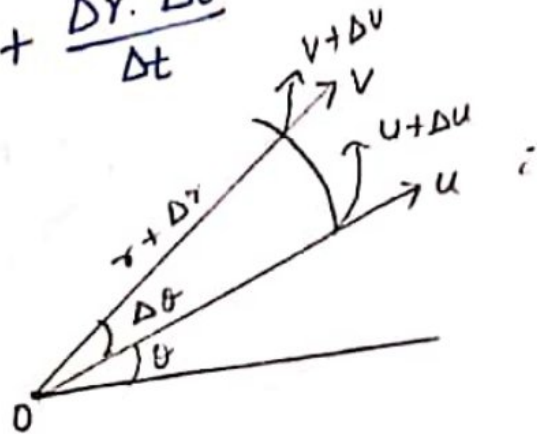
$$= \lim_{\Delta t \rightarrow 0} \frac{r + \Delta r \cdot \Delta \theta}{\Delta t} \cdot \frac{\sin \Delta \theta}{\Delta \theta}$$

$$= \lim_{\Delta t \rightarrow 0} \frac{(r + \Delta r) \cdot \Delta \theta}{\Delta t} \cdot \frac{\sin \Delta \theta}{\Delta \theta}$$

$$= \lim_{\Delta t \rightarrow 0} \frac{r \cdot \Delta \theta}{\Delta t} + \frac{\Delta r \cdot \Delta \theta}{\Delta t}$$

$$v = \lim_{\Delta t \rightarrow 0} r \cdot \frac{d\theta}{dt}$$

$$v = r \cdot \frac{d\theta}{dt}$$



$$\boxed{v = r \cdot \dot{\theta}} \rightarrow (4)$$

AS such that [velocity components polar co-ordinates].

$$u = \frac{dr}{dt} = r \dot{\theta}, \quad v = \frac{d\theta}{dt} = r \ddot{\theta} \rightarrow (5)$$

Now, the change in the velocity along the radius vector = velocity (of the radial direction) - velocity of P.

$$= (u + \Delta u) \cos \Delta \theta + (v + \Delta v) \cos (90^\circ + \Delta \theta) - u //$$

$$= (u + \Delta u) \cos \Delta \theta - (v + \Delta v) \sin \Delta \theta - u //$$

and the radial component of acceleration,

$$= \lim_{\Delta t \rightarrow 0} \frac{(u + \Delta u) \cos \Delta \theta - (v + \Delta v) \sin \Delta \theta - u}{\Delta t}$$

$$= \lim_{\Delta t \rightarrow 0} u \cos \Delta \theta + \Delta u \cdot \cos \Delta \theta - v \sin \Delta \theta - \Delta v \sin \Delta \theta //$$

$$\begin{aligned}
 & \lim_{\Delta t \rightarrow 0} \frac{v \cdot \Delta \theta}{\Delta t} \quad (\text{neglecting } \Delta v \cdot \Delta \theta) \\
 & = \frac{dv}{dt} - v \cdot \frac{d\theta}{dt} \quad (\cos \Delta \theta = 1, \sin \Delta \theta = \Delta \theta) \\
 & = \frac{d}{dt} (r') - (r\theta')\theta' \quad (\text{By (5)}) \\
 & = r'' - r\theta'^2 \rightarrow \textcircled{6}
 \end{aligned}$$

Similarly, change in the velocity along the radius vector.

$$\begin{aligned}
 & \Rightarrow = (u + \Delta u) \cos(90^\circ - \Delta \theta) + (v + \Delta v) \cos \Delta \theta - v \\
 & \Rightarrow = (u + \Delta u) \sin \Delta \theta + (v + \Delta v) \cos \Delta \theta - v
 \end{aligned}$$

and the transverse components acceleration.

$$\begin{aligned}
 & = \lim_{\Delta t \rightarrow 0} \frac{(u + \Delta u) \sin \Delta \theta + (v + \Delta v) \cos \Delta \theta - v}{\Delta t} \\
 & = \lim_{\Delta t \rightarrow 0} \frac{u \sin \Delta \theta + \Delta u \sin \Delta \theta + v \cos \Delta \theta + \Delta v \cos \Delta \theta - v}{\Delta t} \\
 & = \lim_{\Delta t \rightarrow 0} \frac{u \sin \Delta \theta + \Delta u \sin \Delta \theta + v \cos \Delta \theta + \Delta v \cos \Delta \theta - v}{\Delta t} \\
 & = \lim_{\Delta t \rightarrow 0} \frac{u \cdot \Delta \theta + \Delta u \cdot \Delta \theta + \cancel{v} + \Delta v - \cancel{v}}{\Delta t} \\
 & = \lim_{\Delta t \rightarrow 0} \frac{u \cdot \Delta \theta + \Delta v}{\Delta t} = u \cdot \frac{d\theta}{dt} + \frac{dv}{dt} \\
 & = r'\theta' + \frac{d}{dt} (r\theta') \quad uv = uv' + v'u' \\
 & = r'\theta' + r\theta'' + r'\theta' \\
 & = 2r'\theta' + r\theta'' \rightarrow \textcircled{7}
 \end{aligned}$$

Then the radial transverse component of acceleration are,

$$r'' - r\theta'^2 \quad (\text{or}) \quad \frac{1}{r} \cdot \frac{d}{dt} (r^2 \theta') \rightarrow \textcircled{8}$$

Motion under a central force :-
 let the force acting on a particle of
 mass m be $mF(r)$ and let it can be directed
 towards the origin. then the equ' of motion are,

$$m(\ddot{r} - r\dot{\theta}^2) = -mF(r) \rightarrow (1)$$

$$m \left[\frac{1}{r} \cdot \frac{d}{dt} (r^2 \dot{\theta}) \right] = 0 \rightarrow (2)$$

From (2) $\Rightarrow \frac{d}{dt} (r^2 \dot{\theta}) = 0$

hence we get

$$r^2 \dot{\theta} = h \text{ (constant)} \rightarrow (3)$$

Then the equ' (1) gives

$$\ddot{r} - r\dot{\theta}^2 = -F(r) \rightarrow (4)$$

We can eliminate "t" b/w (3) & (4). to get a
 diff' equ' r & θ . we can it convenient to
 use $u = 1/r$ instead of r . so that making
 use of (3) we get.

$$\boxed{r = \frac{1}{u}} \rightarrow (5)$$

$$\frac{dr}{dt} = \frac{-1}{u^2} \cdot \frac{du}{dt}$$

$$= \frac{-1}{u^2} \cdot \frac{du}{d\theta} \cdot \frac{d\theta}{dt}$$

$$= \frac{-1}{u^2} \cdot \frac{du}{d\theta} \cdot \theta$$

$$\Rightarrow \frac{-1}{u^2} \cdot \frac{du}{d\theta} \cdot \frac{h}{r^2} \rightarrow \text{(using (3))}$$

$$= \frac{-1}{u^2} \cdot \frac{du}{d\theta} \cdot hu^2$$

$$\boxed{\dot{\theta} = -h \cdot \frac{du}{d\theta}} \rightarrow (6)$$

$$\begin{aligned}
 & \frac{d}{dt} \left(-h \frac{du}{d\theta} \right) \\
 & = \frac{d}{d\theta} \left(-h \frac{du}{d\theta} \right) \cdot \frac{d\theta}{dt} \quad (\text{using (6)}) \\
 & = -h \cdot \frac{d^2u}{d\theta^2} \cdot \frac{h}{r^2} \quad \frac{d\theta}{dt} = \theta' = \frac{h}{r^2}
 \end{aligned}$$

$$\boxed{r''' = -h^2 u^2 \cdot \frac{d^2u}{d\theta^2}} \rightarrow (7)$$

$$\begin{aligned}
 (4) \Rightarrow -Fr &= -h^2 u^2 \cdot \frac{d^2u}{d\theta^2} - \frac{1}{u} \cdot h^2 \cdot u^4 \quad r = \frac{1}{u} \\
 &= -h^2 u^2 \left[\frac{d^2u}{d\theta^2} + \frac{1}{u} \cdot u^2 \right] \quad \frac{h}{r^2} = \frac{h}{(1/u)^2} \\
 & \qquad \qquad \qquad = (hu^2)^2 \\
 & \qquad \qquad \qquad = h^2 u^4
 \end{aligned}$$

$$\cancel{Fr} = \cancel{h^2 u^2} \left[\frac{d^2u}{d\theta^2} + u \right] \quad (\text{or})$$

$$\frac{d^2u}{d\theta^2} + u = \frac{F(r)}{h^2 u^2}$$

where, F can be easily expressed as a function of u. This is the diff' equ' of 2nd order. whose integration will give the relation b/w u & θ (or) relation b/w r and θ .

The equ' of the both described by a particle to moving under a central force F per unit mass. **Motion under the inverse square Law :-**

If the central force per unit mass $\frac{\mu}{r^2}$ (or) μu^2 equation gives,

$$\frac{d^2u}{d\theta^2} + u = \frac{F}{h^2 u^2} \rightarrow (1)$$

$$\text{equ (1)} \Rightarrow \frac{d^2u}{d\theta^2} + u = \frac{\mu u^2}{h^2 u^2}$$

$$\frac{d^2 u}{d\theta^2} + u = \frac{\mu}{h^2} \rightarrow \textcircled{2}$$

sing this linear eqn with constant co-efficient. we get

$$(m^2 + 1)u = 0$$

$$m^2 + 1 = 0$$

$$m^2 = -1$$

$$m = \pm i$$

$d = 0$ assume that,

$$A = A \cos d + B \sin d$$

$$C.F = (A \cos d \cdot \cos \theta + B \sin d \cdot \sin \theta)$$

$$= A (\cos d \cos \theta + \sin d \sin \theta)$$

$$= A [\cos (d - \theta)]$$

$$C.F = A [\cos (\theta - d)]$$

$$P.I = \frac{1}{D^2 + 1} \cdot \frac{\mu}{h^2} e^0 = \frac{\mu}{h^2}$$

$$u = C.F + P.I$$

$$u = A \cos (\theta - \alpha) + \mu/h^2$$

$$\frac{1}{r} = A \cos (\theta - \alpha) + \frac{\mu}{h^2}$$

$\frac{\mu}{h^2}$ Multiple and divided.

$$\frac{1}{r} = \frac{\mu}{h^2} \left[\frac{Ah^2}{\mu} \cdot \cos (\theta - \alpha) + 1 \right]$$

$$\frac{h^2/\mu}{r} = \frac{Ah^2}{\mu} \cdot \cos (\theta - \alpha) + 1 \rightarrow \textcircled{*}$$

$$\left[L = \frac{h^2}{\mu} \quad \& \quad e = \frac{Ah^2}{\mu}, \quad h^2 = LM \right] \rightarrow \textcircled{*}$$

Sub $\textcircled{4}$ in $\textcircled{*}$ we get

$$r = e \cos(\theta - \alpha) + 1$$

$$\frac{L}{r} = 1 + e \cos(\theta - \alpha)$$

$$Lu = 1 + e \cos(\theta - \alpha)$$

$$u = \frac{1 + e \cos(\theta - \alpha)}{L} \rightarrow (5)$$

$$\frac{du}{d\theta} = \frac{-e \sin(\theta - \alpha)}{L} \rightarrow (6)$$

which represents a conic with a focus at the centre of force. If a particle moves under a force μ/r^2 per unit mass. The path is conic section with a focus at the centre.

The centre can be ellipse, parabola (or) hyperbola according as $e \leq 1$ (or) $e \geq 1$.

Now, the velocity "v" at a particle is given by,

$$v^2 = \dot{r}^2 + r^2 \dot{\theta}^2$$

$$v^2 = \left(\frac{dr}{dt}\right)^2 + \frac{1}{u^2} \dot{\theta}^2$$

$$= \left(\frac{dr}{dt}\right)^2 + \frac{1}{u^2} (hu^2)^2$$

$$= \left(\frac{dr}{du} \cdot \frac{du}{d\theta} \cdot \frac{d\theta}{dt}\right)^2 + \frac{1}{u^2} (h^2 u^4)$$

$\therefore h^2 = \mu L$

$$= \left(\frac{du}{d\theta}\right)^2 \left[\frac{1}{u^2} \cdot hu^2\right] + h^2 u^2$$

$$= h^2 \left[\left(\frac{du}{d\theta}\right)^2 + u^2\right] \quad \because \left[r = \frac{1}{u} \cdot \frac{dr}{du} = -\frac{1}{u^2}\right]$$

$$\therefore \left[\frac{e^2 \sin^2(\theta - \alpha)}{L^2} + \frac{1}{1 + e \cos(\theta - \alpha)} \right]^2$$

$$v^2 = \frac{h^2}{L^2} \left[\frac{e^2 - \sin^2(\theta - \alpha) + 1 + e^2 \cos^2(\theta - \alpha) + 2e \cos(\theta - \alpha)}{L^2} \right]$$

$$= \frac{h^2}{L^2} \left[e^2 (\sin^2(\theta - \alpha) + \cos^2(\theta - \alpha)) + 1 + 2e \cos(\theta - \alpha) \right]$$

$$\therefore (h^2 = \mu L) = \frac{\mu L}{L^2} \left[e^2 (1) + 1 + 2e \cos(\theta - \alpha) \right] \quad (10)$$

Add and subtract "1"

$$= \frac{\mu}{L} \left[e^2 + \underbrace{1 - 1}_{0} + 1 + 2e \cos(\theta - \alpha) \right]$$

$$= \frac{\mu}{L} \left[(e^2 - 1) + 2 + 2e \cos(\theta - \alpha) \right]$$

$$= \frac{\mu}{L} \left[(e^2 - 1) + 2(1 + e \cos(\theta - \alpha)) \right]$$

$$= \frac{\mu}{L} \left[(e^2 - 1) + 2Lu \right]$$

$$= \frac{\mu}{L} \left[(e^2 - 1) + \frac{\mu}{L} (2ku) \right]$$

$$= \frac{\mu}{L} (e^2 - 1) + 2\mu u \rightarrow (7)$$

If the path is an ellipse,

$$L = a(1 - e^2) \quad [\text{from } (7)]$$

$$v^2 = \frac{\mu(e^2 - 1)}{a(1 - e^2)} + 2 \frac{\mu}{r}$$

$$= \frac{-\mu(1 - e^2)}{a(1 - e^2)} + \frac{2\mu}{r}$$

$$v^2 = \frac{2\mu}{r} - \frac{\mu}{a}$$

$$v^2 = \mu \left[\frac{2}{r} - \frac{1}{a} \right] \rightarrow (8)$$

If the path is hyperbola.

$$L = a(1 - e^2) \dots$$

$$v^2 = \frac{\mu(e^2 - 1)}{a(e^2 - 1)} + \frac{2\mu}{r}$$

$$v^2 = \frac{\mu}{a} + \frac{2\mu}{r}$$

$$v^2 = \mu \left[\frac{1}{a} + \frac{2}{r} \right] \rightarrow (9)$$

If the path is parabola.

$$e = 1 \quad (\text{From } (7))$$

$$v^2 = \frac{\mu}{L} (0) + \frac{2\mu}{r}$$

$$= 0 + \frac{2\mu}{r}$$

$$v^2 = \mu \left(\frac{2}{r} \right) \rightarrow (10)$$

Thus, if the particle is projected with velocity v from a point at a distance a from the centre of force. The path will be hyperbola, parabola (or) ellipse according as,

$$v^2 = \frac{2\mu}{r}$$

$$v^2 = -\frac{2\mu}{r} \cdot 0 \rightarrow (11)$$

We have proved that if the central force is μ/r^2 per unit mass, the path is conic section with the centre of force at 1 focus.

Conversely, If we know that the path is a conic section.

$$\frac{1}{r} = Lu = 1 + e \cos(\theta - \alpha), \rightarrow (12)$$

with a focus at the centre of force, then the force per unit mass is given by,

$$\frac{d^2u}{d\theta^2} + u = \frac{F}{h^2u^2}$$

12

$$F = h^2u^2 \left(\frac{d^2u}{d\theta^2} + u \right)$$

$$= h^2u^2 \left[\frac{-e \cos(\theta - \alpha)}{L} + \frac{1 + e \cos(\theta - \alpha)}{L} \right]$$

$$= \frac{h^2u^2}{L} \left[-e \cancel{\cos(\theta - \alpha)} + 1 + e \cancel{\cos(\theta - \alpha)} \right]$$

$$F = \frac{h^2u^2}{L} (1) \Rightarrow F = \frac{h^2u^2}{L}$$

$$F = \frac{ML}{L} \cdot \frac{1}{r^2}$$

$$\boxed{F = \frac{\mu}{r^2}} \rightarrow (13)$$

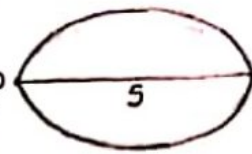
So, that the centre follows the inverse square law. since all planets are observed to move in elliptic orbits with the sun at one focus it follows that the law of attraction b/w different planets and must be the inverse square law.

Kepler's Law of Planetary Motion :-

Kepler deduced three laws of motion as following,

- i) Every planet describes an ellipse with a sun at one focus.
- ii) The radius vector from the sun to a planet describes equal areas in equal intervals

.ii) The squares of periodic time of planets are proportional to the cubes of the semi major axes the orbits of the planets.



We can deduce all these three laws from the Mathematical of planetary motion discussed above when the law of attraction is the inverse square Law.

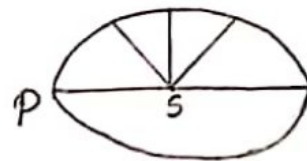
First Law :-

We have already seen that the inverse square law, the path has to be a conic section and this includes elliptic orbit.

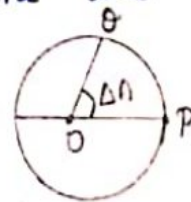
Second Law :-

Since, $r^2 \dot{\theta} = h$ (say)

$$\lim_{\Delta t \rightarrow 0} \frac{1}{2} \cdot r^2 \frac{\Delta \theta}{\Delta t} = \frac{1}{2} h \rightarrow \textcircled{1}$$



From the figure the area ΔA bounded by radius vectors op and $o\theta$ on the arc $p\theta$ is $\frac{1}{2} r^2 \cdot \sin \Delta \theta$.



So that eqn $\textcircled{1}$ gives,

$$\Delta A = p\theta = \frac{1}{2} \cdot r^2 \sin \Delta \theta \quad [\because \Delta A = \Delta \theta]$$

$$\lim_{\Delta t \rightarrow 0} \frac{\Delta A}{\Delta t} = \lim_{\Delta t \rightarrow 0} \frac{1}{2} \cdot r^2 \cdot \frac{\sin \Delta \theta}{\Delta t}$$

$$\lim_{\Delta t \rightarrow 0} \frac{\Delta \theta}{\Delta t} = \lim_{\Delta t \rightarrow 0} \frac{1}{2} \cdot r^2 \cdot \frac{\Delta \theta}{\Delta t}$$

$$\lim_{\Delta t \rightarrow 0} \frac{\Delta \theta}{\Delta t} = \frac{1}{2} \cdot h \Rightarrow \boxed{\frac{d\theta}{dt} = \frac{1}{2} \cdot h}$$

and the ratio of description of sectional area is constant and equal area one describes in equal intervals of time. This is Kepler's second law.

Third Law :-

Q. m The total area of the ellipse is πab and since the area velocity is $\frac{1}{2}h$. The periodic time "T" is given by,

$$T = \frac{\pi ab}{\frac{1}{2}h} = \frac{2\pi ab}{h} = \frac{2\pi ab}{\sqrt{\mu}}$$

$$= \frac{2\pi ab}{\sqrt{\mu} \cdot \sqrt{b^2/a}} = \frac{2\pi ab}{\sqrt{\mu} \cdot \frac{b}{\sqrt{a}}}$$

$$T = \frac{2\pi a b \sqrt{a}}{\sqrt{\mu} \cdot b} = \frac{2\pi \cdot a^{3/2}}{\sqrt{\mu}} = a \cdot \sqrt{a} = a^1 \cdot a^{1/2} = a^{3/2}$$

$$T = \frac{2\pi \cdot a^{3/2}}{\sqrt{\mu}} \rightarrow \textcircled{3}$$

For the different planets of masses P_1, P_2 and semi area of orbit S . a_1, a_2
This given,

$$\frac{T_1}{T_2} = \frac{2\pi a_1^{3/2} / \sqrt{\mu_1}}{2\pi a_2^{3/2} / \sqrt{\mu_2}} \rightarrow \textcircled{4}$$

$$\frac{T_1}{T_2} = \frac{2\pi a_1^{3/2}}{\sqrt{\mu_1}} \cdot \frac{\sqrt{\mu_2}}{2\pi a_2^{3/2}}$$

$$\frac{T_1}{T_2} = \frac{\sqrt{\mu_2}}{\sqrt{\mu_1}} \cdot \frac{a_1^{3/2}}{a_2^{3/2}}$$

$$\frac{T_1}{T_2} = \frac{\sqrt{G(S+P_2)}}{\sqrt{G(S+P_1)}} \cdot \frac{a_1^{3/2}}{a_2^{3/2}} \Rightarrow \frac{\sqrt{G(S(1+P_2/S))}}{\sqrt{G(S(1+P_1/S))}} \cdot \frac{a_1^{3/2}}{a_2^{3/2}}$$

Multiply and divided on S.

$$\frac{T_1}{T_2} = \frac{\sqrt{S(1+P_2/S)}}{\sqrt{S(1+P_1/S)}} \cdot \frac{a_1^{3/2}}{a_2^{3/2}}$$

Squaring on both sides,

$$\frac{T_1^2}{T_2^2} = \frac{S(1+P_2/S)}{S(1+P_1/S)} \cdot \frac{a_1^3}{a_2^3} \rightarrow \textcircled{5}$$

$$\frac{T_1^2}{T_2^2} = \frac{(1+P_2/S)}{(1+P_1/S)} \cdot \frac{a_1^3}{a_2^3}$$

$$\therefore \boxed{\frac{T_1^2}{T_2^2} = \frac{a_1^3}{a_2^3}} \rightarrow \textcircled{6}$$

Since, P_1 & P_2 are very small compared with S. This gives us a very good approximation.

$$\boxed{\frac{T_1^2}{T_2^2} = \frac{a_1^3}{a_2^3}} \rightarrow \textcircled{7}$$

which is the Kepler's law of planetary motion. Hence the Kepler's law is proved.

Mathematical Modelling of circular motion and Motion of Satellites:

Circular Motion :-

When a particle moves in a circle of a radius "a". So that $r=a$, the radial component of velocity $r' = 0$.

The transverse component of acceleration,

$$\boxed{r\theta' = a\theta'} \rightarrow \textcircled{8}$$

The radial component of acceleration,

$$\begin{aligned} \frac{1}{r} \cdot \frac{d}{dt} (r^2 \dot{\theta}) &= \frac{1}{a} \cdot \frac{d}{dt} (a^2 \dot{\theta}) \\ &= \frac{a^2}{a} \cdot \frac{d}{dt} (\dot{\theta}) \\ &= a \ddot{\theta} \rightarrow \textcircled{2} \end{aligned}$$

16

Thus the velocity is $a\dot{\theta}$ along the tangent & the acceleration of two component $a\dot{\theta}$ along the tangent and $a\ddot{\theta}$ along the normal. If a particles moves in a circle of radius "a".

Its equation of motion are,

$ma\ddot{\theta}$ = External force in the direction of the tangent.

$ma\dot{\theta}^2$ = External force in the direction of the inward normal. } $\rightarrow \textcircled{3}$

Thus, it "a" particle is attached to one, end of a string.

The other end of which is fixed and the particle moves in a vertical circle.

The equ' of motion are,

$$ma\ddot{\theta} = -mg \sin\theta \rightarrow \textcircled{4}$$

$$ma\dot{\theta}^2 = T - mg \cos\theta \rightarrow \textcircled{5}$$

If θ is small equ $\textcircled{4}$ we get

$$ma\ddot{\theta} = -mg \sin\theta$$

$$a\ddot{\theta} = -g \sin\theta$$

$$a\ddot{\theta} = -g\theta$$

$$\ddot{\theta} = \frac{-g\theta}{a}$$

($\because \sin\theta = \theta$)

(θ is small)

which is the equ' for a SHM. Thus for small oscillation of simple pendulum.

The time period is,

$$T = 2\pi\sqrt{a/g} \rightarrow (7)$$

17

If θ is not necessary small.

Using eqn (4), we get

$$m a \theta'' = -m g \sin \theta$$

$$\frac{a d^2 \theta}{dt^2} = -g \sin \theta$$

Both sides are multiple by $2 \cdot \frac{d\theta}{dt}$.

$$2 \cdot \frac{d\theta}{dt} \cdot a \frac{d^2 \theta}{dt^2} = 2 \cdot \frac{d\theta}{dt} (-g \sin \theta)$$

$$\frac{d}{dt} (a \theta'^2) = -2g \sin \theta \cdot \frac{d\theta}{dt}$$

$$\int \frac{d}{dt} (a \theta'^2) = -2g \int \sin \theta \cdot \frac{d\theta}{dt}$$

$$a \theta'^2 = -2g (-\cos \theta) + c$$

$$a \theta'^2 = 2g \cos \theta + c \rightarrow (8) \quad (c = \text{constant})$$

If a particle is projected from the lowest point with velocity "u". Then,

$$a \theta' = u$$

when $\theta = 0$. So that

$$a \theta' = u$$

$$(a \theta')^2 = u^2$$

$$a^2 \theta'^2 = u^2$$

$$a \theta'^2 = \frac{u^2}{a}$$

$$2g \cos \theta + c = \frac{u^2}{a}$$

$$c = \frac{u^2}{a} - 2g \cos \theta \quad (\text{when } \theta = 0)$$

sub (9) in (8) we get

$$a\theta'^2 = 2g \cos\theta + \frac{u^2}{a} - 2g$$

$$a\theta'^2 = \frac{u^2}{a} - 2g + 2g \cos\theta$$

$$a\theta'^2 = \frac{u^2}{a} - 2g(-\cos\theta + 1)$$

$$a\theta'^2 = \frac{u^2}{a} - 2g(1 - \cos\theta) \rightarrow (10)$$

when, v is the velocity of the particle.

so that,

$$a\theta'^2 = \frac{v^2}{a}$$

$$(10) \Rightarrow \frac{v^2}{a} = \frac{u^2}{a} - 2g(1 - \cos\theta)$$

$$\frac{v^2}{a} = \frac{u^2 - 2ga(1 - \cos\theta)}{a}$$

$$v^2 = u^2 - 2ga(1 - \cos\theta)$$

(or)

Multiple on both sides by $\frac{1}{2}m$.

$$\frac{1}{2}mv^2 = \frac{1}{2}mu^2 - \frac{2ga(1 - \cos\theta)}{2} \cdot m$$

From Figure,

$$\cos\theta = \frac{ON}{a}$$

$$ON = a \cdot \cos\theta$$

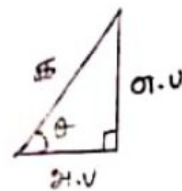
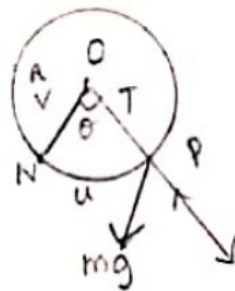
$$h = a - ON$$

$$= a - a \cos\theta$$

$$h = a(1 - \cos\theta)$$

$$\frac{1}{2}mv^2 = \frac{1}{2}mu^2 - \frac{2mgh}{2}$$

$$\frac{1}{2}mv^2 = \frac{1}{2}mu^2 - mgh \rightarrow (11)$$



distance travelled.

directly from the principle of conservation of energy law (5) gives.

19

$$T = ma\theta'^2 + mg \cos\theta$$

$$a\theta'^2 = \frac{v^2}{a}$$

$$= \frac{mv^2}{a} + mg \cos\theta$$

$$= \left[m \left(\frac{u^2}{a} - 2g(1 - \cos\theta) \right) + mg \cos\theta \right] \text{ (by (1))}$$

$$= m \left[\frac{u^2}{a} - 2g + 2g \cos\theta \right] + mg \cos\theta$$

$$= \frac{mu^2}{a} - 2mg + 2mg \cos\theta + mg \cos\theta$$

$$= \frac{mu^2}{a} - 2mg + 3mg \cos\theta$$

At the highest point $\theta = \pi$ and

$$T = \frac{mu^2}{a} - 2mg + 3mg \cos\pi$$

$$T = \frac{mu^2}{a} - 2mg - 3mg \quad (\because \cos\pi = -1)$$

$$T = \frac{mu^2}{a} - 5mg.$$

If $u^2 \geq 5mg$ the particle will have move in the complete verticle circle again and again.

However, if $u^2 < 5mg$ tension will vanish before the particle reaches the highest when the tension the particle begins to move freely under the gravity & describes a parabolic path, all the string again becomes tight and the circular motion is started again.

Motion of a particle on a smooth (or) Rough verticle wire :-

a) If the particle moves on the inside of a smooth wire, the eqn of motion are,

$$ma\theta'' = -mg \sin\theta \rightarrow \textcircled{1} \quad 20$$

$$ma\theta'^2 = R - mg \cos\theta \rightarrow \textcircled{2}$$

If θ is small, eqn $\textcircled{1}$ gives,

$$ma\theta'' = -mg \sin\theta$$

$$a\theta'' = -g \sin\theta$$

(θ is small,
 $\sin\theta = \theta$)

$$\boxed{\theta'' = -\frac{g\theta}{a}} \rightarrow \textcircled{3}$$

which is the eqn of the SHM. Thus for small oscillation for single pendulum the normal motion.

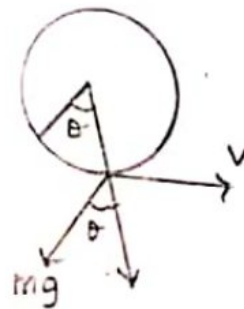
$$\boxed{R = 2\pi\sqrt{a/g}} \rightarrow \textcircled{4}$$

If θ is not necessarily small.

Using in eqn $\textcircled{1}$, we get

$$ma\theta'' = -mg \sin\theta$$

$$a \frac{d^2\theta}{dt^2} = -g \sin\theta$$



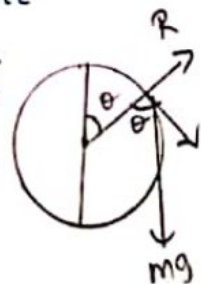
Both sides are multiply by $a \frac{d\theta}{dt}$

$$2a \frac{d\theta}{dt} \cdot \frac{d^2\theta}{dt^2} = -2g \sin\theta \cdot \frac{d\theta}{dt}$$

$$\frac{d}{dt} (a\theta'^2) = -2g \sin\theta \cdot \frac{d\theta}{dt}$$

$$a \int d(\theta'^2) = -2g \int \sin\theta \cdot d\theta$$

$$a\theta'^2 = 2g \cos\theta + C$$



If the particle is projected from the lowest point with velocity "u" then,

$$a\theta' = u \quad (\text{when } \theta = 0)$$

$$(a\theta')^2 = u^2$$

$$a^2\theta'^2 = u^2$$

$$\boxed{a\theta'^2 = u^2/a}$$

$$\textcircled{5} \Rightarrow c = \frac{u^2}{a} - 2g \cos\theta \quad (\text{when } \theta = 0)$$

$$c = \frac{u^2}{a} - 2g \rightarrow \textcircled{6} \quad \therefore \cos 0 = 1$$

Sub eqn $\textcircled{6}$ in eqn $\textcircled{5}$ we get

$$a\theta'^2 = 2g \cos\theta + \frac{u^2}{a} - 2g$$

$$a\theta'^2 = \frac{u^2}{a} + 2g(-1 + \cos\theta)$$

$$a\theta'^2 = \frac{u^2}{a} - 2g(1 - \cos\theta) \rightarrow \textcircled{7}$$

When, v is the velocity of the particle,

$$a\theta'^2 = \frac{v^2}{a}$$

$$\textcircled{7} \Rightarrow \frac{v^2}{a} = \frac{u^2}{a} - 2g(1 - \cos\theta)$$

$$\frac{v^2}{a} = \frac{u^2 - 2ga(1 - \cos\theta)}{a}$$

$$v^2 = u^2 - 2ga(1 - \cos\theta) \rightarrow \textcircled{8}$$

Multiply both sides by $\frac{1}{2}M$.

$$\frac{1}{2}Mv^2 = \frac{1}{2}Mu^2 - \underline{2ga(1 - \cos\theta)}$$

$$h = a - ON$$

$$= a - a \cos \theta$$

$$h = a(1 - \cos \theta)$$

22

$$\frac{1}{2} Mv^2 = \frac{1}{2} mu^2 - \frac{mgh}{2}$$

$$\frac{1}{2} mv^2 = \frac{1}{2} mu^2 - mgh \rightarrow (9)$$

where 'h' is the vertical distance travelled by the particle. Eq (9) can be obtained directly from the principle of conservation of energy. Then gives,

$$ma\theta'^2 = R - mg \cos \theta$$

$$R = ma\theta'^2 + mg \cos \theta$$

$$= \frac{v^2}{a} \cdot m + mg \cos \theta$$

$$= \frac{mv^2}{a} + mg \cos \theta$$

$$= m \left[\frac{u^2}{a} \cdot a g (1 - \cos \theta) \right] + mg \cos \theta$$

$$= \frac{mu^2}{a} - 2mg(1 - \cos \theta) + mg \cos \theta$$

$$= \frac{mu^2}{a} - 2mg + 2mg \cos \theta + mg \cos \theta$$

$$R = \frac{mu^2}{a} - 2mg + 3mg \cos \theta \rightarrow (10)$$

At the highest point $\theta = \pi$

$$R = \frac{mu^2}{a} - 2mg + 3mg \cos \pi$$

$$= \frac{mu^2}{a} - 2mg - 3mg$$

$$R = \frac{mu^2}{a} - 5mg$$

As such if $u^2 \geq 5ma$ the particle makes

a) Identity number of complete rounds of the circular wire.

23

If $u^2 \leq 5mg$ the reaction vanishes before the particle reaches the highest point, the particle leaves circular wire again and it again describes a circular path motion is repeated again and again.

b) If the particle moves on the outside of the vertical wire. The eqn of motion are,

$$ma\theta''^2 = mg \sin\theta \rightarrow (1)$$

$$ma\theta'^2 = -R + mg \cos\theta \rightarrow (2)$$

$$(1) \Rightarrow ma\theta'' = mg \sin\theta$$

$$a\theta'' = g \sin\theta$$

$$a \frac{d^2\theta}{dt^2} = g \sin\theta$$

Multiply both sides by $a \cdot \frac{d\theta}{dt}$.

$$2a \frac{d\theta}{dt} \cdot \frac{d^2\theta}{dt^2} = 2g \sin\theta \cdot \frac{d\theta}{dt}$$

$$\frac{d}{dt} (a\theta'^2) = 2g \sin\theta \cdot \frac{d\theta}{dt}$$

$$\int d(a\theta'^2) = 2g \int \sin\theta \cdot d\theta$$

$$a\theta'^2 = 2g (-\cos\theta) + C \quad (C = \text{constant})$$

$$a\theta'^2 = -2g \cos\theta + C \rightarrow (3)$$

If the path is projected from the lowest point with velocity u .

$$a\theta' = u \quad (\because \theta = 0)$$

$$(a\theta')^2 = u^2$$

$$a^2 \theta'^2 = u^2$$

$$a \theta'^2 = \frac{u^2}{a}$$

24

$$\textcircled{3} \Rightarrow \frac{u^2}{a} = -2g \cos \theta + c$$

$$c = \frac{u^2}{a} + 2g \cos \theta \quad (\because \theta = 0)$$

$$\boxed{c = \frac{u^2}{a} + 2g} \rightarrow \textcircled{4} \quad (\because \cos 0 = 1)$$

Sub eqn $\textcircled{4}$ in eqn $\textcircled{3}$ we get

$$a \theta'^2 = -2g \cos \theta + \frac{u^2}{a} + 2g$$

$$a \theta'^2 = \frac{u^2}{a} + 2g(1 - \cos \theta) \rightarrow \textcircled{5}$$

$$a \theta'^2 = \frac{u^2}{a} + \frac{2ga(1 - \cos \theta)}{a}$$

$$a \theta'^2 = \frac{u^2 + 2ga(1 - \cos \theta)}{a} \rightarrow \textcircled{6}$$

Eqn $\textcircled{6}$ then gives,

$$-R = ma \theta'^2 - mg \cos \theta$$

$$R = mg \cos \theta - m \left[\frac{u^2}{a} + 2g(1 - \cos \theta) \right]$$

(by $\textcircled{5}$)

$$= mg \cos \theta - \frac{mu^2}{a} - 2mg + 2mg \cos \theta$$

$$= 3mg \cos \theta - \frac{mu^2}{a} - 2mg \rightarrow \textcircled{7}$$

At the highest point $\theta = 0$.

$$\textcircled{7} \Rightarrow R = 3mg \cos \theta - \frac{mu^2}{a} - 2mg \quad (\cos 0 = 1)$$

$$= 3mg - \frac{mu^2}{a} - 2mg$$

$$= mg - \frac{mu^2}{a} \rightarrow \textcircled{8}$$

At the point A, $\theta = \pi/2$

25

$$\textcircled{7} \Rightarrow R = 3mg \cos \pi/2 - mu^2 - 2mg \quad (\cos \pi/2 = 0)$$

$$\textcircled{7} = R = -mu^2 - 2mg \rightarrow \textcircled{9}$$

If $u^2 > mg$, the particle leaves contact with the wire immediately and describes a parabolic path.

If $u^2 < mg$, the particle remains in contact for some distance but leaves contact, when, R vanishes.

(ie) Before it reaches A and then it describes a parabolic path.

c) If the particle moves on the inside of rough vertical circular wire, then there is additional frictional force μR along the tangent opposing the motion.

The equation of motion are,

$$ma_{\theta}'' = -mg \sin \theta - \mu R \rightarrow \textcircled{1}$$

$$ma_{\theta}^{\prime 2} = -mg \cos \theta + R \rightarrow \textcircled{2}$$

We can again eliminate R, R solve for,

" θ' " and " $\ddot{\theta}$ " and find the value of

" θ " when R vanishes.

Circular Motion of Satellites:-

Just as planets moves in elliptic orbit with the sun in one focus. The non-made artificial satellites move elliptic orbits with

the earth at one focus.

If the earth is of mass m & radius ' a ' and a satellite of mass M ($M < m$) is projected from a point 'p' at a height ' h ' above the earth with velocity v at right angles to 'op' it will move under a central force $\frac{GmM}{r^2}$.

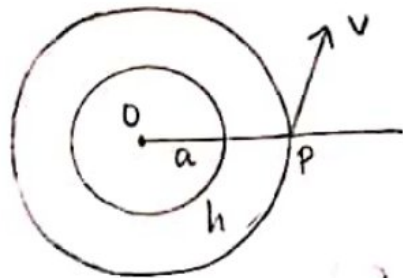
Since the central force of a circular orbit is $\frac{mv^2}{r}$, we get the path to be circular.

$$\frac{mv^2}{r} = \frac{GmM}{r^2}$$

Take $r = a + h$

$$\frac{mv^2}{a+h} = \frac{GmM}{(a+h)^2}$$

$$\boxed{v^2 = \frac{GM}{a+h}} \rightarrow \textcircled{1}$$



If g is the acceleration due to gravity then the gravitational force on a particle of mass m on the surface of the earth is mg .

Alternating from Newton's inverse square law, it is $\frac{GmM}{a^2}$.

So that,

$$\frac{GmM}{a^2} = gm$$

$$\boxed{GM = ga^2} \rightarrow \textcircled{2}$$

Sub $\textcircled{2}$ in $\textcircled{1}$ we get

$$\boxed{v^2 = \frac{ga^2}{a+h}} \rightarrow \textcircled{3}$$

$$v = \frac{\sqrt{a^2g}}{\sqrt{a+h}} //$$

$$v = \frac{a\sqrt{g}}{\sqrt{a+h}} \rightarrow \textcircled{4}$$

This gives a velocity of satellite describing a circular orbit to a height "h" above the surface of the earth. Its time period is,

$$T = \frac{2\pi(a+h)}{v} = \frac{2\pi(a+h)}{a\sqrt{g}/\sqrt{a+h}} \quad (\because \text{by } \textcircled{4})$$

$$= \frac{2\pi(a+h)(a+h)^{1/2}}{a\sqrt{g}}$$

$$T = \frac{2\pi(a+h)^{3/2}}{a\sqrt{g}} \rightarrow \textcircled{5}$$

The earth complete one revolution about its axis is twenty four hours as such is T is 24 hrs

The satellite would have the same period as the earth and would appear stationary to an observer on the earth.

Now taking,

$$g = 32 \text{ ft/sec}^2, \quad a = 4000 \text{ miles}$$

$$T = 24 \text{ hrs}$$

$$[(4000+h) \times 5280]^{3/2} =$$

$$24 \times 60 \times 60 \times \sqrt{32} \times 4000 \times$$

$$1760 \times 3 \times 7$$

$$2 \times 22$$

If h is measured in miles

$$\textcircled{5} \Rightarrow (a+h)^{3/2} = \frac{T a \sqrt{g}}{2\pi}$$

$$[1 \text{ yr} = 365 \text{ d}]$$

$$[1 \text{ mile} = 5280 \text{ ft}]$$

$$(4000+h) \times (1760 \times 3)^{3/2} = \frac{(24 \times 60 \times 60) \sqrt{32} (4000 \times 1760 \times 3)}{2 \times 22}$$

$$= 24 \times 60 \times 60 \times \sqrt{32} \times 4000 \times 1760 \times 3 \times 7$$

$$\begin{aligned}
 &= 1642207416 \times 10^6 = 1642207416 \times 10^6 \\
 (4000 \times h) \times 5280 &= 13919.3409 \times 10^4 = 1642207.416 \times 10^6 \\
 4000 \times h &= 26.36 \times 38788 \times 10^3 = (1642207.416) \\
 &= \sqrt{2.696845197 \times 10^6} \\
 &= 26362.38788 \\
 &= \frac{139193409.4}{5} \\
 h &= 22362.38788 \text{ miles}
 \end{aligned}$$

This gives the height of the synchronous (or) synchron satellite which is very useful for communication purpose.

$$\begin{aligned}
 4000 + h &= 26362.3882 \\
 h &= 26362.3882 - 4000 \\
 h &= 22362.3882
 \end{aligned}$$

Elliptic Motion of Satellites :-

If a satellite is projected at a height $a+h$ above centre of the earth with a velocity different $\frac{av_g}{\sqrt{a+h}}$ (or) if it is not projected at right angles to the radius vector, the orbit will not be circular but can be elliptic parabolic (or) hyperbolic depending on v and the angle of projection.

If the angle of projection is 90° and the orbit is an elliptic with semi major axis

29

$$r = a'(1-e) \text{ and } a = a'$$

$$v^2 = \mu \left(\frac{2}{a'(1+e)} - \frac{1}{a'} \right); a'(1+e) = a+h \rightarrow \textcircled{1}$$

$$v^2 = \mu \left(\frac{2-(1+e)}{a'(1+e)} \right) \xrightarrow{\text{cross multiply}} v^2 = \mu \left(\frac{2}{a'(1+e)} - \frac{1}{a'} \right); a'(1+e) = a+h \rightarrow \textcircled{2}$$

$$v^2 = \mu \left(\frac{1-e}{a'(1+e)} \right) \quad \therefore a'(1+e) = a+h$$
$$= \frac{a^2 g (1-e)}{a+h} \quad v^2 = \frac{\mu}{a'(1+e)} \cdot (1-e) \quad \therefore (\mu = a^2 g)$$

$$v^2 = \frac{\mu(1+e)}{a'(1-e)} \quad v^2 = \frac{a^2 g}{a+h} \cdot (1-e) \quad \therefore \left(v_0^2 = \frac{a^2 g}{a+h} \right)$$

$$= \frac{a^2 g (1+e)}{a+h} \quad \boxed{v^2 = v_0^2 (1-e)} \rightarrow \textcircled{3}$$

$$\textcircled{2} \Rightarrow v^2 = \frac{\mu(2-1+e)}{a'(1-e)}$$

$$\mu \left(\frac{2a' - a'(1+e)}{a'(1+e)a'} \right) = \frac{\mu(2-1+e)}{a'(1-e)}$$

$$\mu \left(\frac{a'(2-1-e)}{a'^2(1+e)} \right) = \frac{\mu(1+e)}{a'(1-e)} \quad (\therefore \mu = a^2 g)$$

$$2 \frac{1-e}{a'(1+e)}$$

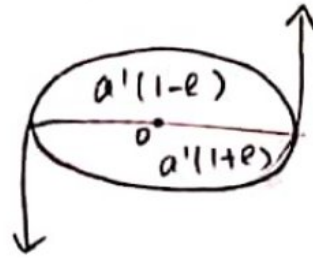
$$\frac{1-e}{a+h}$$

$$= \frac{a^2 g}{a+h} \cdot (1+e)$$

$$T = \frac{2\pi a^{3/2}}{\sqrt{\mu}} = \frac{2\pi a^{3/2}}{\sqrt{a^2 g}} \quad (\because \mu = a^2 g)$$

$$= \frac{2\pi a^{3/2}}{a\sqrt{g}}$$

where, $v < v_0$



30

$$\textcircled{3} \Rightarrow 1-e = \frac{v^2}{v_0^2}$$

$$[\because b^2 = a^2(1-e^2) \Rightarrow \frac{b^2}{a^2} = (1-e^2)]$$

$$e^2 = 1 - \frac{b^2}{a^2}$$

$$e = \sqrt{1 - \frac{b^2}{a^2}} \Rightarrow 1-e = \frac{v^2}{v_0^2}$$

$$e = \sqrt{1 - \frac{v^2}{v_0^2}}$$

$$e = \sqrt{\frac{v_0^2 - v^2}{v_0^2}}$$

$$\textcircled{1} \Rightarrow a'(1+e) = a+h$$

$$a' = \frac{a+h}{1+e}$$

$$a' = \frac{a+h}{1 + \sqrt{\frac{v_0^2 - v^2}{v_0^2}}} \rightarrow$$

and if $v > v_0$.

$$\textcircled{4} \Rightarrow 1+e = \frac{v^2}{v_0^2} \quad e^2 = \frac{v^2}{v_0^2} - 1$$

$$e = \sqrt{\frac{v^2}{v_0^2} - 1}$$

$$e = \sqrt{\frac{v^2 - v_0^2}{v_0^2}}$$

$$\textcircled{A} \Rightarrow a'(1-e) = a+h$$

$$a' = \frac{a+h}{1-e}$$

$$= \frac{a+h}{1 - \sqrt{\frac{v^2 - v_0^2}{v_0^2}}} \rightarrow \textcircled{5} \rightarrow$$

31

If 5 max and h min are the maximum and minimum height of a satellite above the earth's surface and "a" is the radius of the earth.

$$a'(1+e) = a+h \text{ max [Further points of the orbit it to the centre of the earth]}$$

$$a'(1-e) = a+h \text{ min [Nearest point of the orbit it to the centre of the earth]}$$

we get,

$$\frac{a'(1+e)}{a'(1-e)} = \frac{a+h \text{ max}}{a+h \text{ min}}$$

$$\frac{1+e}{1-e} = \frac{a+h \text{ max}}{a+h \text{ min}}$$

$$\frac{1+e}{a+h \text{ max}} = \frac{1-e}{a+h \text{ min}}$$

$$= \frac{2}{2a+h \text{ max} + h \text{ min}}$$

} $\rightarrow \textcircled{A}$

1+e

-(1-e)

2e

\textcircled{A}

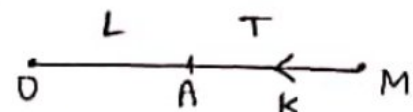
Equating (A) & (B)

$$\frac{ae}{h_{\max} - h_{\min}} = \frac{x}{2a + h_{\max} + h_{\min}}$$

$$a = \frac{h_{\max} - h_{\min}}{2a + h_{\max} + h_{\min}}$$

Mathematical Modelling through Linear differential equation of 2nd order :-

Rectilinear Motion :-



Let one end "O" of an elastic string of natural length $L = (OA)$ be fixed and let the other end to which a particle of mass "m" is attached to be stretched a distance "a" and then released.

At time "t" let $x(t)$ be the extension then the equ' of motion of the particle, (i.e.)

$$m \frac{d^2x}{dt^2} = \frac{-\lambda x}{L} = -kx \rightarrow \textcircled{1}$$

where k is the elastic constant, if the particle makes in a resisting medium with resistance proportional to the velocity, equ (1) becomes,

$$m x'' + c x' + k x = 0 \rightarrow \textcircled{2}$$

$$x'' + \frac{c}{m} x' + \frac{k}{m} x = 0$$

which is the linear diff' equ' of 2nd order,

Its solution is

$$x(t) = A_1 e^{\lambda_1(t)} + A_2 e^{\lambda_2(t)} \rightarrow (3)$$

where, λ_1, λ_2 are the roots of

$$m\lambda^2 + c\lambda + k = 0 \rightarrow (4)$$

Here, $\lambda_1 + \lambda_2 = -\frac{c}{m}$, $\lambda_1 \lambda_2 = \frac{k}{m}$

The sum of the root is -ve & the products of the root is +ve.

case i) :-

$c^2 > 4km$ the roots are real & distinct and are -ve. As such $x(t) \rightarrow 0$ as $t \rightarrow \infty$, the motion is said to be over damped.

case ii) :-

$c^2 = 4km$ the roots are real & equal and $x(t) = (A_1 + A_2 t) e^{(-c/2m)t} \rightarrow (5)$ & again $x(t) \rightarrow 0$ as $t \rightarrow \infty$.

In this case, the motion is said to be "critically damped".

case iii) :-

$c^2 < 4km$ the roots are complete conjugate with the real parts of the roots -ve $x(t)$ always oscillate but as oscillation are damped out and tends to zero. In this case of motion is said to be under damped.

Next, we consider the case when there is an external force $m \cdot f(t)$ acting on the particle (2) becomes,

$$m\ddot{x} + c\dot{x} + kx = mF(t) \rightarrow (6) \quad 36$$

A particular case of interest is given by the model $\ddot{x} + \omega_0^2 x = F \cos \omega t \rightarrow (7)$

(12) when in the absence of the external forces of motion is SHM with period $2\pi/\omega_0$ and the external force is periodic with period $2\pi/\omega$.

The solution of (1) is given by,

$$\begin{aligned} x(t) &= A \cos(\omega t - \alpha) + \frac{F \cos \omega t}{(\omega_0^2 - \omega^2)} \\ &= A \cos(\omega_0 t - \alpha) + \frac{F \cos \omega t}{\omega_0^2 - \omega^2} \end{aligned}$$

$$x(t) = A \cos(\omega_0 t - \alpha) + \frac{F}{2\omega_0} \sin \omega_0 t \rightarrow (8)$$

$$[\because \ddot{x} + \omega_0^2 x = 0 \Rightarrow m^2 + \omega_0^2 = 0 \Rightarrow m = \pm i\omega_0]$$

$$x = A \cos \omega_0 t + B \sin \omega_0 t$$

where, $\omega = \omega_0$ the 1st term is periodic and its amplitude never exceeds $|A|$.

However as $t \rightarrow \infty$ along a sequence for which $\sin \omega_0 t = 1$. The magnitude of the 2nd term of term approaches infinity

The phenomenon we have discussed here is known as to pure (or) undamped Resonance. It occurs when $c = 0$ & the input and natural frequencies are equal.

We shall get a similar phenomenon

35 when ω is small. The forcing function $F \cos \omega t$ is then said to be in resonance with the system.

Bridges, cars, planes, ships are vibrating systems and an external periodic force with the same frequency as their natural frequency can damage them.

This is the reason why soldiers crossing a bridge are not allowed to march in step. However resonance phenomenon can also be used to advantages.

Example: -

In uprooting trees (or) in getting a corout of a ditch.

When, ω and ω_0 differ only slightly the solution represents super position of two sinusoidal waves whose period differ only slightly and this leads to occurrence of beats.

Electrical circuits :-

The current $i(t)$ amperes represents the time rate of change 'q' following in the circuit. So that,

$$\frac{dq}{dt} = i(t) \rightarrow \textcircled{1}$$

1) There is a resistance of R Ohms in the circuit. This may be provided by a light bulb, an electric heater (or) any other

electrical device opposing the motion of the change and causing a potential drop of magnitude. $E_R = Ri$ volts.

There is a capacitance "F" which is an induction of inductance "t" henrys which produces a potential drop.

36

$$E_L = L \cdot \frac{di}{dt}$$

There is a capacitance "c" which produce a potential drop.

$$E_C = \frac{1}{c} \cdot q$$

All these potential drops are balanced by the battery which produces a voltage "E" volts.

Now, according to Kirchoffs 2nd law, the algebraic sum of the voltage drops round a closed circuit is zero.

So that,

$$L \cdot \frac{di}{dt} + Ri + \frac{1}{c} \cdot q = E(t) \rightarrow \textcircled{2}$$

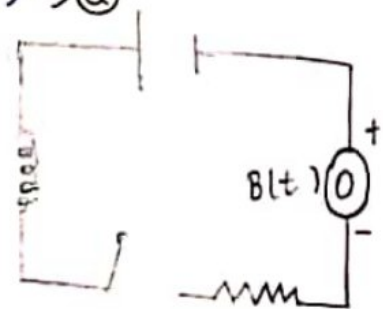
Differentiate and using ①,

$$L \cdot \frac{d^2i}{dt^2} + R \cdot \frac{dq}{dt} + \frac{1}{c} \cdot \frac{dq}{dt} = \frac{dE}{dt}$$

$$L \cdot \frac{d^2i}{dt^2} + R \cdot \frac{dq}{dt} + \frac{1}{c} \cdot i = \frac{dE}{dt} \rightarrow \textcircled{3} \quad \textcircled{1} \Rightarrow i = \frac{dq}{dt}$$

Also sub ① in ② we get (using ①)

$$L \cdot \frac{d^2q}{dt^2} + R \cdot \frac{dq}{dt} + \frac{1}{c} \cdot q = E(t) \rightarrow \textcircled{iii}$$



By 3 & 4 represent linear diff' equ' with constant co-efficient & their solution will determine $i(t)$ and $q(t)$.

comparing the equ' are,

$$m x'' + L x' + k x = m F(t) \longrightarrow \textcircled{5}$$

37

$$L \cdot \frac{d^2 q}{dt^2} + R \cdot \frac{dq}{dt} + \frac{1}{C} \cdot q = E(t)$$

We get the correspondance,

mass "m" \leftrightarrow inductance "L" Friction

co-efficient "C" \leftrightarrow resistance "R".

spring constant "k" \leftrightarrow inverse capacitance

$\frac{1}{C}$ impressed force "F" \leftrightarrow impressed voltage

"E" displacement "x" \leftrightarrow charge or velocity

$$v = \frac{dx}{dt} \leftrightarrow \text{current } i = \frac{dq}{dt}$$

This shows the correspondance b/w mechanical and electrical systems. This forms the basis of analog computers.

A linear differential equ' of the 2nd order can be solved by formed.

A electrical circuit and measuring the electric current in it similar, analogues exist b/w hydrodynamical & electrical systems. Mathematical Modelling brings out the structure for

we can have analogues of (4) & (5) in economic system when $x(t)$ represent the excess of the capital invested over the equilibrium external investments. 32

Phillip's stabilization Model for a closed Economy :-

5m

The assumption adjust the national production "y" of the Models are,

i) The producers adjust the national production "y" of a product. According to the aggregate demand "D".

If $D > y$ They increase production and if $D < y$ they decrease production.

So that,

$$\frac{dy}{dt} = \alpha (D - y) ; \alpha > 0$$

where, " α " is a reaction co-efficient representing the velocity of adjustment.

ii) Aggregate demand "D" is the sum of private demand, government demand " G_t " & an exogenous disturbance " u " the private demand is proportional to the national income (or) output. So that,

$$D = (1 - L)y + G_t - u$$

where $(1 - L)$ is the marginal propensity to spend. (ie) It is marginal propensity

to consume plus the propensity to invest.
iii) The government adjust its demand to bring the national output to a described level, which without loss of generality may be taken as zero.

The government decides its demand according to one of the following policies,

a) Proportional stabilization policy according in which $G^* = +f_p Y$

where, $f_p > 0$ is the co-efficient of proportionality and we use the -ve sign on the right hand side. If the output is less than the described government will come out with a +ve demand.

b) Derivative stabilization policy according to which $G^* = -f_d y'$,

where, $f_d > 0$ & the government demand is proportional to y' .

c) Mixed proportional derivative policy according to which,

$$G^* = f_p Y - f_d y' \rightarrow \textcircled{5}$$

d) Integral stabilization policy according to which,

$$G^* = -f_I \int_0^t Y dt, f_I > 0 \rightarrow \textcircled{6}$$

iv) G^* is the potential demand which the government may like to make but the actual

demand " G^* " will be gradually adjusted.
 So that, $G^* = \beta(G^* - G_t) \rightarrow \textcircled{7}$

where, β is the reaction co-efficient
 $\beta > 0$ increase the demand to reach G^* .
 Now from $\textcircled{1}$ & $\textcircled{2}$

$$\frac{dy}{dt} = \alpha [(1-L)y + G_t - u - y] \rightarrow \textcircled{8}$$

$$\frac{dy}{dt} = \alpha [y - Ly + G_t - u - y]$$

$$\frac{dy}{dt} = \alpha [G_t - (Ly + u)] \rightarrow \textcircled{A}$$

Diff' eqn $\textcircled{8}$ we get

$$\frac{d^2y}{dt^2} = -\alpha L \frac{dy}{dt} + \alpha \frac{dG_t}{dt} \rightarrow \textcircled{9}$$

$$\frac{d^2y}{dt^2} = \alpha \left[-L \frac{dy}{dt} + G_t' \right] \rightarrow \textcircled{B}$$

eliminating G_t b/w \textcircled{A} & \textcircled{B} using $\textcircled{7}$.

$$\textcircled{7} \Rightarrow \frac{d^2y}{dt^2} + L \frac{dy}{dt} = \beta \left[G_t^* - \frac{dy/dt}{\alpha} + (Ly + G_t) \right] \rightarrow \textcircled{10}$$

$$\begin{aligned} \frac{d^2y}{dt^2} + \alpha L \frac{dy}{dt} &= \alpha \beta \left[G_t^* - \frac{dy/dt}{\alpha} - (Ly + u) \right] \\ &= \alpha \beta G_t^* - \beta \frac{dy}{dt} - \alpha \beta Ly - \alpha \beta u \end{aligned}$$

(Multiply by α)

$$\frac{d^2u}{dt^2} + \frac{dy}{dt} (\alpha L + \beta) + \alpha \beta Ly + \alpha \beta u = \alpha \beta u^* \rightarrow \textcircled{11}$$

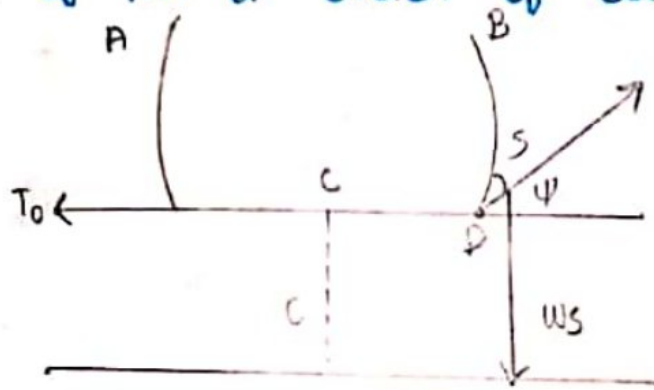
If we sub G_t^* from $\textcircled{3}$ & $\textcircled{4}$, $\textcircled{5}$ we get
 a linear diff' eqn of 2nd order with
 constant co-efficient.

If however the government these integral stabilization policy we use (6) to we get the 3rd order diff' equ'.

$$41 \quad \frac{d^3y}{dt^3} + (\alpha I + \beta) \frac{d^2y}{dt^2} + \alpha \beta \frac{dy}{dt} + \alpha \beta F_I y = 0 \quad \rightarrow (8)$$

The equ (1) & (2) can be easily solved even without solving these & stability of the solutions and their behaviour as $t \rightarrow \infty$ can be easily obtained.

Miscellaneous Mathematical Models through O.D.E of the 2nd order of catenary :-



A perfectly inflexible string is suspended under gravity from 2 fixed point A and B.

consider the equilibrium of the part "CD" of the string of length "s" where "c" is the lowest point of the string at which the tangent is horizontal.

The force acting on this part of the string are,

i) Tension T_0 at C.

ii) Tension T at point D along tangent at D .
 iii) weight " ws " of the string causing the horizontal and vertical components of force. we get

$$T \cos \psi = T_0 \cos 0^\circ + ws \cos 90^\circ$$

$$T \cos \psi = T_0 \rightarrow \textcircled{1} \quad \begin{array}{l} \cos 0^\circ = 1 \\ \cos 90^\circ = 0 \end{array}$$

$$T \sin \psi = ws \rightarrow \textcircled{2}$$

let T_0 be the equal to weight of length " l " of the string then $\textcircled{1}$ gives,

$$\Rightarrow \frac{T \sin \psi}{T \cos \psi} = \frac{ws}{T_0} \quad [\because T_0 = wl]$$

$$\tan \psi = \frac{ws}{wl} = \frac{s}{l} \rightarrow \textcircled{3}$$

$$\frac{ds}{d\psi} = p = l \sec^2 \psi \rightarrow \textcircled{4}$$

where p is radius of curvature of the string at D . so that

$$\left[\frac{1 + (dy/dx)^2}{d^2y/dx^2} \right]^{3/2} = l \left[1 + \left(\frac{dy}{dx} \right)^2 \right]$$

$$(or) \quad c \left(\frac{d^2y}{dx^2} \right) = \left[1 + \left(\frac{dy}{dx} \right)^2 \right]^{1/2} \rightarrow \textcircled{5}$$

which is a non-linear differential equⁿ of 2nd order.

If $\frac{dy}{dx} = p$. Then, $\textcircled{5}$ gives.

$$\left[\because \frac{d^2y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx} \right) = \frac{d}{dx} (p) \right]$$

$$c \cdot \frac{dp}{dx} = (1 + p^2)^{1/2}$$

43

$$c \cdot \frac{dp}{\sqrt{1+p^2}} = dx$$

Integrating on both sides, we get

$$\int \frac{dp}{\sqrt{1+p^2}} = \int dx \cdot \frac{1}{c} \quad \left[\because \int \frac{dx}{\sqrt{1+x^2}} = \sinh^{-1}(x) \right]$$

$$\sinh^{-1}(p) = \frac{x}{c} + A \rightarrow (7)$$

When, $x=0$, $p=0$ so that $A=0$ &

$$\sinh^{-1}(p) = \frac{x}{c}$$

$$p = \sinh(x/c)$$

$$\frac{dy}{dx} = \sinh(x/c) \rightarrow (8)$$

Integrating on both sides.

$$\int dy = \int \sinh(x/c) dx$$

$$y = \cosh(x/c) / \frac{1}{c}$$

$$y = c \cdot \cosh(x/c) \rightarrow (9)$$

where, we choose x -axis in such that $y=0$ when $x=0$, this is the cartesian eqn of the common catenary.

It may be noted that here we get a diff' eqn of 2nd order from a problem static rather than from a problem of dynamics.

A curve of pursuit:-

A ship at the point $(a, 0)$ sights a ship at $(0, 0)$ moving along y -axis with a uniform velocity, " ku " ($0 < k < 1$) pursues ships "B" with a velocity " u " always moving in the direction of ship "B". So that at any time "AB" is along the tangent to the path "A".

From figure, $\tan(\pi, \psi) = \frac{BM}{AM} = \frac{OB - OM}{AM}$

$$\Rightarrow \tan \psi = \frac{kut - y}{x} = \frac{kut - y}{x}$$

$$\frac{-dy}{dx} = \frac{kut - y}{x}$$

$$-x \cdot \frac{dy}{dx} = kut - y$$

Diff' w.r to " x " we get

$$-x \cdot \frac{d^2y}{dx^2} - 1 \cdot \frac{dy}{dx} = ku \cdot \frac{dt}{dx} - \frac{dy}{dx}$$

$$-x \cdot \frac{d^2y}{dx^2} - \frac{dy}{dx} + \frac{dy}{dx} = ku \cdot \frac{dt}{dx}$$

Multiply by (-)

$$\Rightarrow x \frac{d^2y}{dx^2} = -ku \cdot \frac{dt}{dx} \rightarrow \textcircled{1}$$

Now, $\frac{dx}{dt}$ = velocity along horizontal direction.

$$\frac{dx}{dt} = u \cdot \cos(\pi - \psi)$$

$$\frac{dx}{dt} = -u \cos \psi$$

$$\frac{dt}{dx} = -\frac{1}{u} \cdot \sec \psi$$

$$= -\frac{1}{u} \sqrt{1 + \tan^2 \psi}$$

$$= u \cdot \frac{dt}{du} = \sqrt{1 + \tan^2 \psi} \rightarrow \textcircled{5}$$

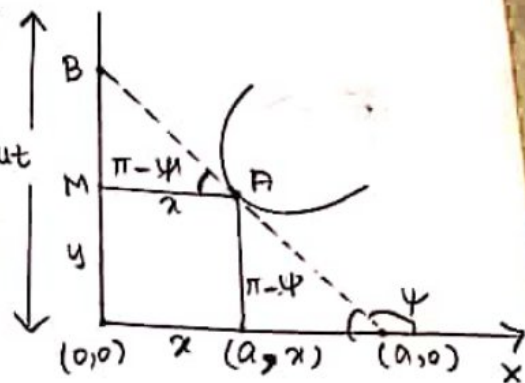
$$\textcircled{1} \Rightarrow x \cdot \frac{d^2y}{dx^2} = k \sqrt{1 + \tan^2 \psi} \quad (\because \tan \psi = \frac{dy}{dx})$$

$$x \cdot \frac{d^2y}{dx^2} = k \sqrt{1 + \left(\frac{dy}{dx}\right)^2}$$

put $p = dy/dx$

$$x \cdot \frac{dp}{dx} = k \sqrt{1 + p^2}$$

$$\frac{dp}{\sqrt{1 + p^2}} = k \cdot \frac{dx}{x}$$



Integrating on both sides.

$$\int \frac{dp}{\sqrt{1 + p^2}} = k \int \frac{dx}{x}$$

$$\sin^{-1}(p) = k \log x + k_1 \rightarrow \textcircled{2}$$

At $x = a, y = 0 = p$

$$\sin^{-1}(0) = k \log a + k_1 \rightarrow \textcircled{2}$$

$$k_1 = -k \log a$$

$$\sin^{-1}(p) = k \log x - k \log a$$

$$\sin^{-1}(p) = k \log(x/a)$$

$$p = \sinh [k \log(x/a)]$$

$$\frac{dy}{dx} = \sinh [k \log (x/a)]$$

46

$$dy = \sinh [k \log (x/a)] dx \rightarrow (4)$$

Integrating once again, we get a function of "x".

$$\text{put } \boxed{\log (x/a) = t}$$

$$\frac{x}{a} = e^t$$

$$x = a e^t$$

$$dx = a e^t dt \quad \left[\sinh x = \frac{e^x - e^{-x}}{2} \right]$$

$$(4) \Rightarrow dy = \sinh k \cdot a e^t dt$$

$$dy = a e^t \left[\frac{e^{kt} - e^{-kt}}{2} \right] dt$$

$$dy = \frac{a}{2} \left[e^{(k+1)t} - e^{(1-k)t} \right] dt$$

Integrating on both sides, we get

$$y = \frac{a}{2} \left[\frac{e^{(k+1)t}}{k+1} - \frac{e^{(1-k)t}}{1-k} \right] + k_2 \quad \rightarrow (5)$$

$$\text{put } \boxed{y=0}, \boxed{t=0}$$

$$0 = \frac{a}{2} \left[\frac{e^0}{k+1} - \frac{e^0}{1-k} \right] + k_2$$

$$0 = \frac{a}{2} \left[\frac{1}{k+1} - \frac{1}{1-k} \right] + k_2$$

$$0 = \frac{a}{2} \left[\frac{1-k-k-1}{1-k^2} \right] + k_2$$

47

$$0 = \frac{a}{2} \left[\frac{-2k}{1-k^2} \right] + k_2$$

$$0 = a \left[\frac{-k}{1-k^2} \right] + k_2$$

$$= \frac{-ak}{(1-k^2)} + k_2$$

$$k_2 = \frac{ak}{1-k^2}$$

$$\textcircled{5} \Rightarrow y = \frac{a}{2} \left[\frac{e^{(k+1)t}}{k+1} - \frac{e^{(1-k)t}}{1-k} \right] + \frac{ak}{1-k^2}$$

$$\therefore y = \frac{a}{2} \left[\left(\frac{e^{k+1} \cdot \log(\lambda/a)}{k-1} - \frac{e^{(1-k)} \cdot \log(\lambda/a)}{1-k} \right) + \frac{ak}{1-k^2} \right]$$

Population Dynamics:

i) Prey Predator models:

Let $x(t)$ be the population of the Prey species and $y(t)$ be the population of the Predator species at time "t" we assume that,

i) If there are no predators, the prey species will grow at a rate proportional to the population of the prey-species.

ii) If there are no prey, the predator species will decline at a rate proportional to the population of the predator species.

iii) The presence of both predators and prey is beneficial to the growth of predator species and is harmful to the growth of prey species. More specifically, the predator species increase and prey species decrease at a rate proportional to the product of the two populations.

$$\begin{aligned}\frac{dx}{dt} &= a x(t) - b x(t) \cdot y(t) \\ &= x(t) [a - b \cdot y(t)] \\ &= b \cdot x(t) \left[\frac{a}{b} - y(t) \right] \rightarrow 0, \text{ where } a, b > 0\end{aligned}$$

$$\begin{aligned}\frac{dy}{dt} &= -p \cdot y(t) + q \cdot x(t) \cdot y(t) \\ &= -y(t) [p - q \cdot x(t)]\end{aligned}$$

$$= -\alpha y(t) \left[\frac{P}{q} - x(t) \right] \quad \text{--- (2)} \quad (2)$$

Now, $\frac{dx}{dt}$, $\frac{dy}{dt}$ both vanish, where $P, q > 0$,

i) If $\frac{dx}{dt} = 0$

$$\frac{dx}{dt} = \beta x(t) \left[\frac{a}{b} - y(t) \right] = 0$$

$$x(t) \neq 0$$

$$\Rightarrow \left[\frac{a}{b} - y(t) \right] = 0$$

$$\Rightarrow y(t) = \frac{a}{b}$$

ii) If $\frac{dy}{dt} = 0$

$$-y(t) \cdot \alpha \left[\frac{P}{q} - x(t) \right] = 0$$

$$y(t) \neq 0$$

$$\left[\frac{P}{q} - x(t) \right] = 0$$

$$x(t) = \frac{P}{q}$$

If the initial populations of prey and predator species are P/q and a/b respectively, the populations will not change with time.

(c) The equilibrium size of the populations of the two species, $(0,0)$ is the other equilibrium size of the population.

From (1) and (2)

$$\frac{dy}{dx} \Rightarrow \frac{\frac{dy}{dt}}{\frac{dx}{dt}} = \frac{-\alpha \cdot y(t) \left[\frac{P}{q} - x(t) \right]}{\beta \cdot x(t) \left[\frac{a}{b} - y(t) \right]}$$

$$\frac{dy}{dx} = \frac{-y(t)[p - q \cdot x(t)]}{x(t)[a - b \cdot y(t)]}$$

(3)

$$\left[\frac{a - b \cdot y(t)}{y(t)} \right] dy = - \left[\frac{p - q \cdot x(t)}{x(t)} \right] dx$$

$$\Rightarrow \frac{a - by}{y} \cdot dy = - \frac{p + qx}{x} dx$$

Integrating on both sides, we get

$$\int \frac{a - by}{y} dy = - \int \frac{p + qx}{x} dx$$

$$\int \frac{a}{y} dy - \int b \cdot \frac{y}{y} dy = - \int \frac{p}{x} dx + \int q \cdot \frac{x}{x} dx$$

$$a \cdot \log y - b \cdot y = -p \log x + qx + c$$

$$\Rightarrow a \cdot \log y(t) - b \cdot y(t) = -p \log x(t) + q \cdot x(t) + c \rightarrow (3)$$

put, $t=0$, we get

$$a \cdot \log y(0) - b \cdot y(0) = -p \log x(0) + q \cdot x(0) + c$$

Let $a \cdot \log y(0) - b \cdot y(0) + p \log x(0) - q \cdot x(0) = c$

Sub "c" value in (3) we get.

$$a \cdot \log y(t) - b \cdot y(t) = -p \log x(t) + q \cdot x(t) + a \cdot \log y(0)$$

$$- b \cdot y(0) + p \log x(0) - q \cdot x(0)$$

Let

$$a \cdot \log y(t) - a \cdot \log y(0) + p \cdot \log x(t) - b \log x(0) =$$

$$b \cdot y(t) - b \cdot y(0) + q \cdot x(t) - q \cdot x(0)$$

$$a [\log y(t) - \log y(0)] + p [\log x(t) - \log x(0)] =$$

$$[b \cdot y(t) - y(0)] + q [x(t) - x(0)]$$

$$\left[a \log \frac{y(t)}{y(0)} \right] + p \left[\log \frac{x(t)}{x(0)} \right] = b [y(t) - y(0)] \quad (2)$$

Thus through every point of 1st quadrant of the xy plane, there is a unique trajectory.

para
1st q

now, the trajectories can intersect. since intersection will imply two different steps at pass the same point.

The equilibrium points (0,0) or (p/q, a/b) are points trajectories.

i)

If x increase while y remains zero. It can be represented as a line trajectory (+ve) side of x-axis.

ii)

ii) if y decrease while x remains zero it can be represented as a line trajectory.

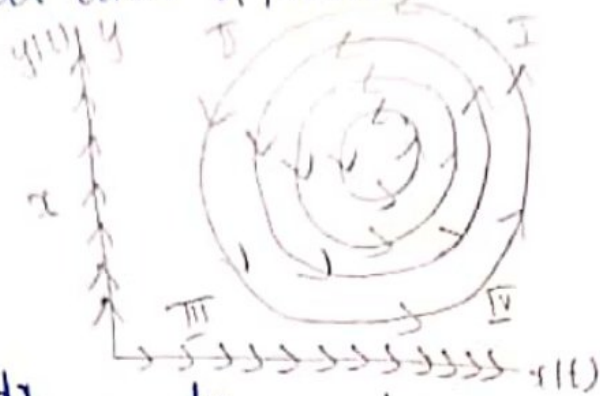
i)

ie) downward direction of y-axis. since no two trajectories intersect no trajectory starting from a point situated with in the 1st quadrant will intersect the x-axis and y-axis trajectories

Thus will be all trajectories cover & corresponding to a +ve initial populations will lies strictly with in the 1st quadrant. Thus if the initial populations are +ve, the populations will be always +ve.

If the population of one (or both) species

as initially zero it will always remain zero.
 consider the line through the point $\{p/q, a/b\}$
 parallel to the axis of co-ordinates divide of the
 1st quadrant into 4 parts. (5)



i) In I $\frac{dx}{dt} < 0, \frac{dy}{dt} > 0, \frac{dy}{dx} < 0$

$\Rightarrow x \downarrow, y \uparrow$

ii) In II $\frac{dx}{dt} < 0, \frac{dy}{dt} < 0, \frac{dy}{dx} > 0 \Rightarrow x \downarrow, y \downarrow$

iii) In III $\frac{dx}{dt} > 0, \frac{dy}{dt} < 0, \frac{dy}{dx} < 0 \Rightarrow x \uparrow, y \downarrow$

iv) In IV $\frac{dx}{dt} > 0, \frac{dy}{dt} > 0, \frac{dy}{dx} > 0 \Rightarrow x \uparrow, y \downarrow$

Each trajectory is a closed convex curve these trajectory appear relatively cramped near the axis.

Competition models of population dynamics:

Let $x(t)$ and $y(t)$ be the population of the two species competing for the some resources, then each species grows in the absence of the other species, and the rate of growth of each species decrease due to the presence of the other species.

This gives the system of differential equation,

$$\frac{dx}{dt} = ax - by \Rightarrow x(a - by)$$

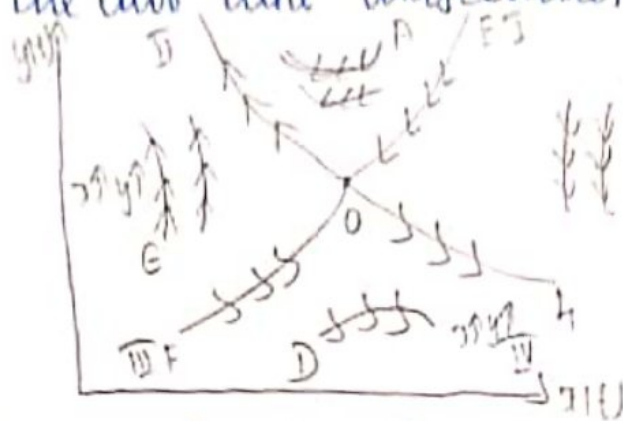
$$= bx \left(\frac{a}{b} - y \right) \rightarrow \text{① } a, b > 0.$$

$$dy/dt = py - qxy = y(p - qx)$$

$$= y(p/a - 1) \rightarrow \textcircled{1} \quad p < qa$$

(5)

These are two equilibrium positions $(0,0)$ and $(p/q, a/b)$. There are 2 trajectories $(0,0)$ and $(p/q, a/b)$ and these are two line trajectories $x=0$ and $y=0$



In I $dx/dt < 0, dy/dt < 0, dy/dx > 0$

In II $dx/dt < 0, dy/dt > 0, dy/dx < 0$

In III $dx/dt > 0, dy/dt > 0, dy/dx > 0$

In IV $dx/dt > 0, dy/dt < 0, dy/dx < 0$

From (1) and (2)

$$\frac{dy}{dx} = \frac{y(p - qx)}{x(a - by)} \quad \text{or} \quad \frac{a - by}{y} dy = \frac{p - qx}{x} dx$$

Integrating on both sides.

$$a - by/y dy = p - qx/x dx$$

$$\int a/y dy - \int b/y(y) dy = \int p/x dx - \int q \cdot x/x dx$$

$$a \log y - by = p \log x - qx + c \rightarrow \textcircled{3}$$

Put $t=0,$

$$a \log y(0) - by(0) = p \log x(0) - qx(0) + c$$

$a \log y(t) - by(t) - p \log x(t) + qx(t) = c$ (7)
 a sub "c" value in (3) we get.

$$a \log y(t) - by(t) - p \log x(t) - q(x)(t) + a \log y(t) - by(t) - p \log x(t) + qx(t)$$

$$a \log y(t) - a \log y(t) - by(t) + by(t) = p \log x(t) - p \log x(t) - q(x)(t) + qx(t)$$

$$a [\log y(t) - \log y(t)] - b [y(t) - y(t)] = p [\log x(t) - \log x(t)] - q [x(t) - x(t)]$$

$$a \left[\log \frac{y(t)}{y(t)} \right] - b [y(t) - y(t)] = p \left[\log \frac{x(t)}{x(t)} \right] - q [x(t) - x(t)]$$

The trajectory which passes through $(p/q, a/b)$ is

$$a \left[\log \frac{by(t)}{a} \right] - b [y(t) - a/b] = p \left[\log \frac{qx(t)}{p} \right] - q [x(t) - p/q]$$

$$a \left[\log \frac{by(t)}{a} \right] - b [y(t)] + a = p \left[\log \frac{qx(t)}{p} \right] - q x(t) + p$$

If the initial populations corresponds to the point A. ultimately the 1st species die out and 2nd species increases in size to infinity.

If the initial populations corresponds to the point C, the 1st species dies out 2nd species goes to infinity and if the initial populations corresponds to point D. The 2nd species dies out and the 1st species goes to infinity.

multi-species models:

consider the model represented by the system of differential equation, (8)

$$\frac{dx_1}{dt} = a_1 x_1 + b_{11} x_1^2 + b_{12} x_1 x_2 + \dots + b_{1n} x_1 x_n$$

$$\frac{dx_2}{dt} = a_2 x_2 + b_{21} x_2 x_1 + b_{22} x_2^2 + \dots + b_{2n} x_2 x_n$$

$$\frac{dx_3}{dt} = a_3 x_3 + b_{31} x_3 x_1 + b_{32} x_3 x_2 + b_{33} x_3^2 + \dots + b_{3n} x_3 x_n$$

⋮

$$\frac{dx_n}{dt} = a_n x_n + b_{n1} x_n x_1 + b_{n2} x_n x_2 + \dots + b_{nn} x_n^2$$

where $x_1(t), x_2(t), \dots, x_n(t)$ represent the populations of the n -species.

i) $a_i > 0$, if i^{th} species grows with respect to the absence of the other.

ii) $a_i < 0$, if i^{th} species decays.

iii) $b_{ij} > 0$, if i^{th} species is benefited by the presence of the j^{th} species.

iv) $b_{ij} < 0$, if i^{th} species is harmed by the presence of the j^{th} species.

v) $b_{ij} < 0$. since each number of the i^{th} species also compete among themselves for limited resources

$$\text{let, } \frac{dx_i}{dt} = 0, \text{ for } i = 1, 2, \dots, n \rightarrow \textcircled{D}$$

R.H.S of equation \textcircled{D} .

solving these n -algebraic equations for x_1, x_2, \dots, x_n which gives the equilibrium position. If the value of these species are disturbed and finally we have the x_i 's are zero implies some of these equilibrium position in which all the species can disappear.

Let $x_{10}, x_{20}, \dots, x_{n0}$ be the equilibrium position. Then its local stability is.

$$\left. \begin{aligned} x_1 &= x_1^0 + u_1 \\ x_2 &= x_2^0 + u_2 \\ &\vdots \\ x_n &= x_n^0 + u_n \end{aligned} \right\} \rightarrow \textcircled{2}$$

Sub $\textcircled{2}$ in $\textcircled{1}$ we get

$$\frac{dx_1}{dt} = a_1(x_1 + u_1) + b_{11}(x_1 + u_1)^2 + \dots + b_{1n}(x_1 + u_1)x_n$$

After neglecting squares, products and power u_i 's we get

$$\left. \begin{aligned} \frac{du_1}{dt} &= c_{11}u_1 + c_{12}u_2 + \dots + c_{1n}u_n \\ \frac{du_2}{dt} &= c_{21}u_1 + c_{22}u_2 + \dots + c_{2n}u_n \\ &\vdots \\ \frac{du_n}{dt} &= c_{n1}u_1 + c_{n2}u_2 + \dots + c_{nn}u_n \end{aligned} \right\} \rightarrow \textcircled{3}$$

Assume that,

$$u_1 = A_1 e^{\lambda t}, \quad u_2 = A_2 e^{\lambda t}, \quad \dots, \quad u_n = A_n e^{\lambda t}$$

$$\left. \begin{aligned} \frac{dv_1}{dt} &= n_1 e^{\lambda t}, \lambda = \lambda v_1 \\ \frac{dv_2}{dt} &= n_2 e^{\lambda t}, \lambda = \lambda v_2 \\ &\vdots \\ \frac{dv_n}{dt} &= n e^{\lambda t}, \lambda = \lambda v_n \end{aligned} \right\} \rightarrow (4)$$

sub (4) in (3)

$$\left. \begin{aligned} c_{11}v_1 + c_{12}v_2 + \dots + c_{1n}v_n - \lambda v_1 &= 0 \\ c_{21}v_1 + c_{22}v_2 + \dots + c_{2n}v_n - \lambda v_2 &= 0 \\ c_{31}v_1 + c_{32}v_2 + \dots + c_{3n}v_n - \lambda v_3 &= 0 \\ &\vdots \\ c_{n1}v_1 + c_{n2}v_2 + \dots + c_{nn}v_n - \lambda v_n &= 0 \end{aligned} \right\} \rightarrow (5)$$

This can be written as,

$$\begin{vmatrix} c_{11}-\lambda & c_{12} & c_{13} & \dots & c_{1n} \\ c_{21} & c_{22}-\lambda & c_{23} & \dots & c_{2n} \\ c_{31} & c_{32} & c_{33}-\lambda & \dots & c_{3n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ c_{n1} & c_{n2} & c_{n3} & \dots & c_{nn}-\lambda \end{vmatrix} = 0 \rightarrow (6)$$

Thus the equilibrium position would be stable if the real part of all the eigen values of the matrix.

$[c_{ij}]$ are -ve

since, $|v| = |Ae^{\lambda t}|$

$= \lambda |v| \rightarrow 0$ only when $\lambda \neq 0$.

Rouch Hurwitz criterion consider all the roots.

$$a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0 = 0, \quad a_0 > 0 \quad \text{--- } \textcircled{1}$$

$\textcircled{1}$ will have -ve real part iff, T_0, T_1, \dots all +ve.

where $T_0 = a_0, T_1 = a_1$

$$T_2 = \begin{vmatrix} a_1 & a_0 \\ a_3 & a_2 \end{vmatrix} \quad \text{and} \quad T_3 = \begin{vmatrix} a_1 & a_0 & 0 \\ a_3 & a_2 & a_1 \\ a_5 & a_4 & a_3 \end{vmatrix}$$

$$T_4 = \begin{vmatrix} a_1 & a_0 & 0 & 0 \\ a_3 & a_2 & a_1 & 0 \\ a_5 & a_4 & a_3 & a_2 \\ a_7 & a_6 & a_5 & a_4 \end{vmatrix}$$

This is true iff $a_0 > 0$ and either all even num T_k (or) all odd number T_k all the two consider.

$$a_1 x^{n-1} + a_2 x^{n-2} + \dots - \frac{a_0}{a_1} a_3 x^{n-2} - \frac{a_0}{a_1} a_5 x^{n-1} = 0 \quad \text{--- } \textcircled{2}$$

eqn $\textcircled{2}$ will have all roots with -ve real parts iff the true for the $(n-1)^{\text{th}}$ degree equation.

Age-structured population models:

Let $x_1(t), x_2(t), \dots, x_p(t)$ be the population of the p pre-reproductive age groups. Let

$x_{p+1}(t), x_{p+2}(t), \dots, x_{p+q}(t)$ be the population of 'q' productive age group and let

$x_{p+q+1}(t), x_{p+q+2}(t), \dots, x_{p+q+r}(t)$ be population of r post-reproductive age group.

Let d_i be the death rates in the i th age group ($i=1, 2, \dots, p+q+1$) and let m_i be the age group migration from the i th age group to the $(i+1)$ th age group ($i=1, 2, \dots, p+q+1$). Then we get the system of differential equation.

$$\frac{dx}{dt} = (b-d)x$$

$$\begin{aligned} \frac{dx_1}{dt} &= b_{p+1} x_{p+1} + \dots + b_{p+q} x_{p+q} - (d_1 + m_1) x_1 \\ \frac{dx_2}{dt} &= m_1 x_1 - (d_2 - m_2) x_2 \\ &\vdots \\ \frac{dx_n}{dt} &= m_{n-1} x_{n-1} - d_n x_n, \quad n = p+q+1 \end{aligned} \quad \rightarrow (1)$$

The above equation can be written in the matrix form as follows,

$$\frac{dx}{dt} \begin{pmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_n(t) \end{pmatrix} = \begin{bmatrix} -(d_1 + m_1) & 0 & b_{p+1} & b_{p+q} & 0 & 0 \\ m_1 & -(d_2 - m_2) & 0 & 0 & 0 & 0 \\ 0 & m_2 & 0 & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & m_{n-1} \end{bmatrix} \begin{pmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_n(t) \end{pmatrix} \quad \rightarrow (2)$$

$$\Rightarrow \frac{dx(t)}{dt} = Ax(t)$$

$$\frac{dx(t)}{dt} = A dt$$

ling

for

put $t=0$

\downarrow

sub 'c'

log $x(t)$

Tati

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1) A

epi

Since we get

$$\log x(t) = At + c \rightarrow (*)$$

13

put $t=0$, we get

$$\log x(0) = 0 + c$$

sub "c" value in (*) we get

$$\log x(t) = At + \log x(0) \Rightarrow \log x(t) - \log x(0) = At$$

$$\log \left(\frac{x(t)}{x(0)} \right) = At$$

Taking exponential on both sides we get

$$\frac{x(t)}{x(0)} = e^{At}$$

$$\therefore x(t) = x(0) \cdot e^{At}$$

where A is the matrix all of whose diagonal elements are -ve all of whose main sub diagonal elements are +ve & other elements of the 1st row and +ve and all the other elements are zero.

Equation (2) has the solutions,

$$x(t) = e^{At} \cdot x(0)$$

mathematical modelling of epidemics through system of O.D.E of 1st order:

i) A simple epidemics models:

Let $S(t)$ and $I(t)$ be the nbr of the epidemics.

(i) Those who can get disease and infect

ii) those who can have clearly get the decrease initially. let these be n susceptible person in the system so that

$$S(0) + I(0) = n + 1, \quad S(0) = n + 1, \quad I(0) = 0 \rightarrow (1)$$

The nbr of infected persons grows at a rate proportional to the product of susceptible uninfected persons grows and the nbr of subscription persons decreases of the same rate so that we get,

The system of differential equations,

$$\frac{ds}{dt} = -\beta SI, \quad \frac{dI}{dt} = \beta SI \rightarrow (2)$$

so that,

$$\frac{ds}{dt} + \frac{dI}{dt} = 0$$

$$S(t) + I(t) = \text{constant} = n + 1 \rightarrow (3)$$

$$\frac{ds}{dt} = -\beta S(n + 1 - S) \rightarrow (4)$$

$$\frac{dI}{dt} = \beta I(n + 1 - I) \rightarrow (5)$$

eqn (4) $\Rightarrow \frac{ds}{dt} = -\beta S(n + 1 - S)$

$$\frac{ds}{S(n + 1 - S)} = -\beta dt$$

consider,

$$\frac{1}{S(n + 1 - S)} = \frac{A}{S} + \frac{B}{n + 1 - S}$$

$$1 = A(n + 1 - S) + B(S)$$

put $S = 0$.

$$1 = A(n+1-0) + B(0)$$

$$A = \frac{1}{n+1}$$

put, $s=1$

$$1 = A(n+1-1) + B$$

$$1 = A(n) + B$$

$$1 = \frac{1}{n+1}(n) + B$$

$$B = 1 - \frac{n}{n+1} \Rightarrow \frac{n+1-n}{n+1} = \frac{1}{n+1}$$

$$\frac{1}{s(n+1-s)} = \frac{1}{(n+1)s} + \frac{1}{(n+1)(n+1-s)}$$

$$\frac{1}{n+1} \left[\int \frac{ds}{s} + \int \frac{ds}{n+1-s} \right] = -\beta \int dt$$

$$\log s - \log(n+1-s) = -\beta(n+1)t + A$$

$$\log \left(\frac{s(t)}{n+1-s(t)} \right) = -\beta(n+1)t + A \quad \text{--- (1)}$$

put, $t=0$, $s(0) = n$ we get

$$\log \left(\frac{s(0)}{n+1-s(0)} \right) = A$$

sub "A" value in (1) we get

$$\log \left(\frac{s(t)}{n+1-s(t)} \right) = -\beta(n+1)t + \log n$$

$$\log \left[\left(\frac{s(t)}{n+1-s(t)} \right) - \log n \right] = -\beta(n+1)t$$

$$\log \left[\frac{\frac{s(t)}{n+1} - s(t)}{n} \right] = -\beta(n+1)t$$

taking exponential we get,

$$\frac{S(t)}{n(n+1) - S(t)} = e^{-\beta(n+1)t} \quad (1)$$

$$S(t) = e^{-\beta(n+1)t} \cdot n[(n+1) - S(t)]$$

$$S(t) = n(n+1)e^{-\beta(n+1)t} - nS(t)e^{-\beta(n+1)t}$$

$$S(t) + S(t)ne^{-\beta(n+1)t} = n(n+1)e^{-\beta(n+1)t}$$

$$S(t) \left[1 + ne^{-\beta(n+1)t} \right] = n(n+1) \cdot e^{-\beta(n+1)t}$$

$$S(t) = \frac{n(n+1)e^{-\beta(n+1)t}}{1 + ne^{-\beta(n+1)t}}$$
$$= \frac{n(n+1)e^{-\beta(n+1)t}}{e^{-\beta(n+1)t} \left[\frac{1}{e^{-\beta(n+1)t}} + n \right]}$$
$$S(t) = \frac{n(n+1)}{e^{\beta(n+1)t} + n}$$

eqn (5) $\Rightarrow \frac{dI}{dt} = \beta I(n+1-I)$

$$\frac{dI}{I(n+1-I)} = \beta \cdot dt$$

Consider,

$$\frac{1}{I(n+1-I)} = \frac{A}{I} + \frac{B}{n+1-I}$$

$$1 = A(n+1-I) + BI$$

put $I = 0$,

$$1 = A(n+1) = 0$$

$$A = \frac{1}{n+1}$$

$$I = A(n+1-I) + B(I)$$

(11)

$$I = \frac{1}{n+1} (n) + B$$

$$I - \frac{n}{n+1} = B \Rightarrow \frac{n+1-n}{n+1} = B, B = \frac{1}{n+1}$$

$$\frac{1}{I(n+1-I)} = \frac{1}{(n+1) \cdot I} + \frac{1}{(n+1)(n+1-I)}$$

$$\frac{dI}{I(n+1-I)} = \frac{1}{n+1} \left[\frac{dI}{I} + \frac{dI}{(n+1-I)} \right] = \beta \cdot dt$$

$$\frac{dI}{I} = \frac{I}{(n+1-I)} = \beta(n+1) dt$$

Integrating on both sides we get,

$$\log I - \log(n+1-I) = \beta t (n+1) + G_1$$

$$\log\left(\frac{I}{n+1-I}\right) = \beta t (n+1) + G_1 \rightarrow \text{II}$$

put $t=0, I(0)=1$

$$\log\left(\frac{1}{n+1-1}\right) = G_1$$

$$G_1 = \log(1/n)$$

Sub 'G₁' value in II

$$\log\left(\frac{I}{n+1-I}\right) = \beta \cdot t (n+1) + \log(1/n)$$

$$\log\left(\frac{I}{n+1-I}\right) - \log(1/n) = \beta(n+1)t$$

$$\log \left[\frac{I/n+1-I}{I_n} \right] = \beta t (n+1)$$

(13)

$$\log \left[\frac{I_n}{n+1-I} \right] = \beta t (n+1).$$

Taking exponential on both sides we get

$$\frac{nI}{n+1-I} = e^{\beta t (n+1)}$$

$$\therefore I = \frac{n+1-I}{n} e^{\beta t (n+1)}$$

$$I = \frac{n+1}{n} e^{\beta t (n+1)} - \frac{I}{n} e^{\beta t (n+1)}$$

$$I + \frac{I}{n} e^{\beta t (n+1)} = \frac{n+1}{n} e^{\beta t (n+1)}$$

$$\frac{I n + I e^{\beta t (n+1)}}{n} = \frac{n+1}{n} e^{\beta t (n+1)}$$

$$I(t) (n + e^{\beta t (n+1)}) = (n+1) e^{\beta t (n+1)}$$

$$I(t) = \frac{(n+1) e^{\beta t (n+1)}}{n + e^{\beta t (n+1)}}$$

$$t \rightarrow n+1 \text{ as } t \rightarrow \infty$$

$$t^{1/t} \rightarrow \infty \text{ as } S(t) = 0 \text{ and } \left. \begin{array}{l} t^{1/t} \rightarrow \infty \\ I(t) = n+1 \end{array} \right\} \rightarrow \textcircled{6}$$

2) A susceptible infected susceptible (SIS) model:

(or)

A simple epidemics models equations:

Here a susceptible person can be becomes infected at a rate proportional to $S \cdot I$ and an

infected person can recover and becomes susceptible again at a rate γI .

(19)

$$\frac{ds}{dt} = -\beta SI + \gamma I \quad \text{--- (1)}$$

$$\frac{dI}{dt} = \beta SI - \gamma I \quad \text{--- (2)}$$

Adding (1) and (2) we get,

$$\frac{ds}{dt} + \frac{dI}{dt} = -\beta SI + \gamma I + \beta SI - \gamma I$$

$$\frac{ds}{dt} + \frac{dI}{dt} = 0$$

$$d/dt (S+I) = 0$$

$$S+I = N+1$$

$$I = (N+1) - S$$

$$\text{(2)} \Rightarrow \frac{dI}{dt} = \beta [(N+1) - I] I - \gamma I$$

$$= \beta [(N+1)I - I^2 - \gamma I]$$

$$\frac{dI}{dt} = [\beta(N+1) - \gamma] I - \beta I^2$$

$$\frac{dI}{dt} = I\alpha - \beta I^2$$

where $\alpha = \beta(N+1) - \gamma$

$$\frac{dI}{dt} = (\alpha - \beta I) I.$$

$$\frac{dI}{(\alpha - \beta I) I} = dt \quad \text{--- (3)}$$

consider,

$$\frac{1}{(\alpha - \beta I) I} = \frac{A}{\alpha - \beta I} + \frac{B}{I}$$

$$I = A(I) + B(\alpha - \beta)I$$

Put $I = 0$.

$$1 = A(0) + \beta(\alpha)$$

$$1 = B(\alpha)$$

$$B = \frac{1}{\alpha}$$

Put $I = \frac{\alpha}{\beta}$.

$$1 = A\left(\frac{\alpha}{\beta}\right) - \frac{1}{\alpha}(\alpha - \beta\left(\frac{\alpha}{\beta}\right))$$

$$1 = A\left(\frac{\alpha}{\beta}\right)$$

$$A = \frac{\beta}{\alpha}$$

$$\frac{1}{(\alpha - \beta I)I} = \frac{\beta}{\alpha(\alpha - \beta I)} + \frac{1}{\alpha I}$$

sub in $\textcircled{5}$ we get

$$\frac{dI}{(\alpha - \beta I)I} = \frac{\beta dt}{\alpha(\alpha - \beta I)} + \frac{dt}{\alpha I}$$

$$\left[\frac{\beta dt}{(\alpha - \beta t)} + \frac{dt}{t} \right] = \alpha dt$$

Int on both sides we get

$$-\log(\alpha - \beta I) + \log I = \alpha t + C$$

$$-\log\left(\frac{I}{\alpha - \beta I}\right) = \alpha t + C \rightarrow \textcircled{6}$$

Put $t = 0$, $I(0) = 1$ we get

$$\log\left(\frac{I(0)}{\alpha - \beta I(0)}\right) = \alpha(0) + C.$$

$$\log\left(\frac{1}{\alpha - \beta}\right) = c$$

(21)

sub 'c' value we get,

$$\log\left(\frac{I}{\alpha - \beta I}\right) = \alpha t + \log\left(\frac{1}{\alpha - \beta}\right)$$

$$\log\left(\frac{I(\alpha - \beta)}{\alpha - \beta I}\right) = \alpha t$$

taking exponential on both sides we get

$$\frac{I(\alpha - \beta)}{\alpha - \beta I} = e^{\alpha t}$$

$$I(\alpha - \beta) = e^{\alpha t} (\alpha - \beta I)$$

$$I(\alpha - \beta) = \alpha e^{\alpha t} - \beta I e^{\alpha t}$$

$$I(\alpha - \beta) + \beta I e^{\alpha t} = \alpha e^{\alpha t}$$

$$I(\alpha - \beta) + \beta I e^{\alpha t} = \alpha e^{\alpha t}$$

$$I[\alpha - \beta + \beta e^{\alpha t}] = \alpha e^{\alpha t}$$

$$I = \frac{\alpha e^{\alpha t}}{\alpha - \beta + \beta e^{\alpha t}}$$

$$I(t) = \frac{[\beta(n+1) - \gamma] e^{(\beta(n+1) - \gamma)t}}{[\beta(n+1) - \gamma - \beta + \beta e^{(\beta(n+1) - \gamma)t}]}$$

$$I(t) = \frac{[\beta(n+1) - \gamma] e^{(\beta(n+1) - \gamma)t}}{\beta n + \beta - \gamma - \beta - \beta e^{(\beta(n+1) - \gamma)t}}$$

$$I(t) = \frac{(\beta(n+1) - \gamma) e^{(\beta(n+1) - \gamma)t}}{\beta n + \beta - \gamma - \beta - \beta e^{(\beta(n+1) - \gamma)t}}$$

$$I(t) = \frac{(B(n+1) - \gamma) e^{(B(n+1) - \gamma)t}}{Bn - \gamma + B e^{(B(n+1) - \gamma)t}}$$

(22)

3) SIS model with constant nbr of carriers:

Here intention is spread both by infectives and a constant nbr c of carriers we know that.

$$\frac{dI}{dt} = \beta SI - \gamma I$$

$$\frac{dS}{dt} = -\beta SI + \gamma I$$

It becomes

$$\frac{dI}{dt} = \beta(I+c)S - \gamma I \quad \text{--- (1)}$$

$$\frac{dS}{dt} = -\beta(I+c)S + \gamma I \quad \text{--- (2)}$$

Add (1) and (2) we get

$$\frac{dS}{dt} + \frac{dI}{dt} = 0$$

$$\frac{d}{dt}(S+I) = 0$$

$S+I$ is a constant.

$$S+I = n+1$$

$$S = n+1 - I$$

$$I = n+1 - S$$

$$\text{(1)} \Rightarrow \frac{dI}{dt} = \beta(I+c)(n+1-I) - \gamma I$$

$$= \beta I (\beta c(n+1) - I) - \gamma I$$

$$= \beta I (n+1) - \beta I^2 + \beta c(n+1) - \beta c I - \gamma I$$

$$= \beta c(n+1) + (\beta(n+1) - \beta c - \gamma) I - \beta I^2$$

$$\frac{dI}{dt} = \beta c(n+1) + \beta [(n+1) - c - \gamma/\beta] I - \beta I^2$$

Simple epidemic model with carriers:

In this model only carriers spread the disease and their nbr decreases exponentially with time as these are identified and eliminated so that we get,

$$\frac{dI}{dt} = \beta S(t) \cdot C(t) - \gamma I(t) \quad \text{--- (1)}$$

$$\frac{dS}{dt} = -\beta S(t) \cdot C(t) + \gamma I(t) \quad \text{--- (2)}$$

$$\frac{dC}{dt} = -\alpha C \quad \text{--- (3)}$$

$$\text{(3)} \Rightarrow \frac{dC}{C} = -\alpha dt$$

Integrating on both sides we get

$$\log C = -\alpha t + \alpha$$

Taking exponential on both sides,

$$C = e^{-\alpha t} \cdot e^{\alpha}$$

$$C = e^{-\alpha t} \cdot e^{\alpha}$$

put $t=0$, we get

$$C(0) = e^{\alpha}$$

Sub e^{α} value we get $C(0) = C_0$

$$\therefore C(t) = e^{-\alpha t} \cdot C_0$$

We know that,

$$S(t) + I(t) = S_0 + I_0 = N \text{ (say)}$$

$$S(t) + I(t) = N$$

$$I(t) = N - S(t)$$

$$S(t) = N - I(t)$$

Sub these value in (1) we get

$$\frac{dI}{dt} = \beta [N - I] C_0 e^{-\alpha t} - \gamma I$$

$$= \beta N e^{-\alpha t} - \beta t e^{-\alpha t} - \tau t$$

$$\frac{dI}{dt} = \beta N e^{-\alpha t} - [\beta t e^{-\alpha t} + \tau] I \quad (2)$$

model with removal:

Here infected person are removed by death (or) hospitalisation at a rate proportional to the no. of infectives - so that the model is,

$$\frac{dI}{dt} = \beta SI - \tau I$$

$$\frac{dI}{dt} = I (\beta S - \tau)$$

$$= I (\beta (S - \tau/\beta))$$

$$\frac{dI}{dt} = \beta I (S - \tau/\beta)$$

with initial condition

$$S(0) = S(0) > 0$$

$$I(0) = I(0) > 0$$

$$R(0) = R(0) = 0$$

$$S(0) + I(0) = N.$$

Compartment model through system of O.D.E:.

pharmacokinetics also called drug kinetics (or) tracer kinetics (or) multiplication compartment analysis deals with the distribution of drugs chemical process (or) ratio active substance among various compartments of the body. where compartment are real (or) fictitious space for drug.

Let $x_i(t)$ be the amount of drug in the i^{th} compartment at time 't'. We shall assume that can be transferred from i^{th} compartment to the j^{th} compartment ($i \neq j$) in the time interval $(t, t+\Delta t)$ is $k_{ij} \cdot (x_i(t) + o(\Delta t))$. (25)

where k_{ij} is called the transformation co-eff from the i^{th} compartment to the j^{th} compartment

The total change Δx_i in the time Δt is given by the amount entering the i^{th} compartment from other compartments which is reduced by the amount entering the i^{th} compartment for other compartment including zero i^{th} compartment the denotes the outside system. Thus we get.

$$\Delta x_i = \sum_{j=0}^n k_{ij} \cdot x_j \Delta t + \sum_{j=1}^n k_{ij} \cdot x_j \Delta t + o(\Delta t) \rightarrow \text{---} \textcircled{1}$$

Dividing by Δt and taking limit as $\Delta t \rightarrow 0$ we get.

$$\frac{dx_i}{dt} = -x_i \sum_{j=1}^n k_{ij} + \sum_{j=1}^n k_{ij} x_j \rightarrow \text{---} \textcircled{2}$$

$$= \sum_{\substack{j=1 \\ j \neq i}}^n k_{ij} x_j, \quad (i=1, 2, \dots, n)$$

where,

$$k_{ij} = \sum_{\substack{j=1 \\ j \neq i}}^n k_{ij} x_j, \quad (i=1, 2, \dots, n)$$

consider,

$$k_{ij} = \sum_{j=1}^n k_{ij} \quad (i=1, 2, \dots, n)$$

where,

$$x(t) = \begin{bmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_n(t) \end{bmatrix}, \quad K = \begin{bmatrix} k_{11} & k_{12} & \dots & \dots & k_{1n} \\ k_{21} & k_{22} & \dots & \dots & k_{2n} \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ k_{n1} & k_{n2} & \dots & \dots & k_{nn} \end{bmatrix}$$

If $x = \beta e^{\lambda t}$, where β is a column matrix

$$\Rightarrow \frac{d}{dt} \beta e^{\lambda t} = K \beta e^{\lambda t}$$

$$\beta \lambda e^{\lambda t} = K \beta e^{\lambda t}$$

This gives the consistent system of equations to determine β if $|K - \lambda I| = 0$.

where I is an unit matrix of the matrix K . we know that all the diagonal elements of K are non-negative and the sum of zero. for such a matrix it can be show that the real part of the eigen value always ≤ 0 . The imaginary part is non-zero only when the real part is strictly less than 0.

Thus if $\lambda_1, \lambda_2, \dots, \lambda_n$ are eigen value, then $\text{Re}(\lambda_i) \leq 0$. $\text{Im}(\lambda_i) \neq 0$ only if $\text{Re}(\lambda_i) < 0$. If the drug is not injected at t constant rate given by the column vector D with components D gives.

$$\frac{dx}{dt} = Kx + D \quad \text{--- (1)}$$

equation (1) consists the basis equation for the analysis of the drug distribution in the compartment system.

Protonas macro model:

(27)

Let $S(t)$, $I(t)$, $Y(t)$ be the savings, investment and national income at the time t . Then it is assumed that,

i) savings are proportional to national income so that,

$$S(t) \propto Y(t)$$

$$S(t) = \alpha Y(t), \alpha < 1 \rightarrow (1)$$

ii) Investment is proportional to the rate of increase of national income so that,

$$I(t) \propto Y'(t)$$

$$I(t) = \beta Y'(t) \rightarrow (2)$$

iii) All savings are invested so that,

$$S(t) = I(t) \rightarrow (3)$$

We get a system of three O.D.E of 1st order for determining $S(t)$, $Y(t)$, $I(t)$ solving we get,

$$S(t) = I(t)$$

$$S(t) = \alpha Y(t) \rightarrow (4)$$

Sub this value in (2) we get.

$$\alpha Y(t) = \beta Y'(t)$$

$$\frac{dY(t)}{Y(t)} = \frac{\alpha}{\beta} dt$$

Integrating on both sides

$$\log Y(t) = \frac{\alpha}{\beta} t + C$$

Put, $t=0$ we get

$\log y(0) = c$
sub "c" value.

$$\log y(t) = \frac{\alpha}{\beta t} + \log y(0)$$

$$\log y(t) - \log y(0) = \frac{\alpha}{\beta t}$$

$$\log \left(\frac{y(t)}{y(0)} \right) = \frac{\alpha}{\beta t}$$

Taking exponential on both sides we get,

$$\frac{y(t)}{y(0)} = e^{\alpha/\beta t}$$

$$y(t) = y(0) \cdot e^{\alpha/\beta t} \quad \text{--- (2)}$$

sub (2) in (1) we get,

$$I(t) = \alpha (y(0) \cdot e^{\alpha/\beta t})$$

$$S(t) = I(t) = \alpha (y(0) \cdot e^{\alpha/\beta t})$$

Hence, the $S(t)$, $I(t)$ and savings all increase exponentially.

2) Dornar 1st department company model:

Let $D(t)$, $y(t)$ denote the total national department and total national income respectively then we assume that,

i) Rate of which national department change is proportional to national income.

so that,

$$D'(t) \propto y(t)$$

$$D'(t) = \alpha y(t) \quad \text{--- (1)}$$

ii) National income increase at a constant rate so that $y(t) = \beta$. (29)

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

$$dy = \beta \cdot dt$$

Integrating on both sides, we get

$$y = \beta t + c$$

Put $t=0$, $y(0) = c$

Sub 'c' value

$$y(t) = \beta t + y(0) \quad \text{--- (2)}$$

Sub (2) in (1) we get

$$D'(t) = \alpha [\beta t + y(0)]$$

$$\frac{dD(t)}{dt} = \alpha \beta t + \alpha y(0)$$

$$\Rightarrow dD(t) = [\alpha \beta t + \alpha y(0)] dt$$

Integrating on both sides we get

$$\int d(D(t)) = \int [\alpha \beta t + \alpha y(0)] dt$$

$$D(t) = \alpha \beta \frac{t^2}{2} + \alpha y(0)t + c$$

Put $t=0$, $D(0) = c$

Sub 'c' value.

$$D(t) = \alpha \beta \frac{t^2}{2} + \alpha y(0)t + D(0) \quad \text{--- (3)}$$

Eqn (2) divided by eqn (3) we get

$$\frac{D(t)}{y(t)} = \frac{\alpha \beta \frac{t^2}{2} + \alpha y(0)t + D(0)}{\beta t + y(0)}$$

In this model the ratio of national debt to

Let $D(t)$, $y(t)$ denote the total national debt and national income respectively then assume that
i) Rate at which national debt change is proportional to the national incomes. So that,

$$D'(t) \propto y(t)$$

$$D'(t) = \alpha y(t) \rightarrow \textcircled{1}$$

ii) The rate of increases of national income is proportional to the nation income.

$$y'(t) \propto y(t)$$

$$y'(t) = \beta y(t) \rightarrow \textcircled{2}$$

Dividing, $\frac{y'(t)}{y(t)} = \beta$.

Integrating on both sides we get

$$\int \frac{y'(t)}{y(t)} \cdot dt = \int \beta \cdot dt$$

$$\log y(t) = \beta t + C$$

Put $t=0$, we get

$$\log y(0) = C$$

Sub "C" value

$$\log y(t) = \beta t + \log y(0)$$

$$\log y(t) - \log y(0) = \beta t$$

$$\log \left(\frac{y(t)}{y(0)} \right) = \beta t$$

taking exponential on both sides,

$$\frac{y(t)}{y(0)} = e^{\beta t}$$

$$y(t) = y(0) e^{\beta t} \rightarrow (3)$$

$$D \Rightarrow D'(t) = \alpha y(t)$$

$$D'(t) = \alpha y(0) e^{\beta t} [by (3)]$$

Integrating w.r.t. to "t" we get

$$\int D'(t) dt = \int \alpha \cdot y(0) \cdot \frac{e^{\beta t}}{\beta} + C_1$$

put $t=0$, we get

$$D(0) = \alpha/\beta y(0) + C_1$$

$$C_1 = D(0) - \alpha/\beta y(0)$$

Sub "C" value we get

$$D(t) = \alpha y(0) \frac{e^{\beta t}}{\beta} + D(0) - \alpha/\beta y(0)$$

$$D(t) = \alpha/\beta \cdot y(0) [e^{\beta t} - 1] + D(0) \rightarrow (4)$$

eqn (4) divided by eqn (3) we get

$$\frac{D(t)}{y(t)} = \frac{\alpha/\beta y(0) [e^{\beta t} - 1] + D(0)}{y(0) \cdot e^{\beta t}}$$

$$= \frac{y(0) \cdot \alpha/\beta [e^{\beta t} - 1]}{y(0) \cdot e^{\beta t}} + \frac{D(0)}{y(0) \cdot e^{\beta t}}$$

$$= \frac{\alpha/\beta [e^{\beta t} - 1]}{e^{\beta t}} + \frac{D(0)}{y(0) \cdot e^{\beta t}}$$

$$= \left[\frac{\alpha}{\beta} \{1 - e^{-\beta t}\} \right] + \frac{D(0)}{y(0)} \cdot e^{-\beta t}$$

In this case $\frac{dP(t)}{dt} \rightarrow \alpha/\beta$ as $t \rightarrow \infty$. Thus, when dept increase at a rate proportional to income then if the rate of dept to income is not increase infinitely income must increase exponentially.

h) Allen's speculative model:

Let $d(t), S(t), P(t)$ denote the demand supply Price of a commodity then this model is given by

$$d(t) = \alpha_0 + \alpha_1 P(t) + \alpha_2 P'(t) \rightarrow \text{①}$$

$\alpha_0 > 0, \alpha_1 < 0, \alpha_2 > 0$

$$S(t) = \beta_0 + \beta_1 P(t) + \beta_2 P'(t) \rightarrow \text{②}$$

$\beta_0 > 0, \beta_1 < 0, \beta_2 > 0$

If $\alpha_2 = 0, \beta_2 = 0$. This gives even price adjustment model in which $\alpha_1 < 0$ since, when price increase supply increase.

In Allen's model co-efficient $\alpha_2 \beta_2$ account for the co-efficient of speculation.

If the price is increasing demand increase in the expectation of the further increase in price and supply decreases for the same reason, for dynamic equilibrium.

$$d(t) = S(t)$$

$$d(t) - S(t) = 0 \rightarrow \text{③}$$

$$\text{②} - \text{①}$$

$$S(t) - d(t) = (\beta_0 - \alpha_0) + (\beta_1 - \alpha_1) P(t) + (\beta_2 - \alpha_2) P'(t)$$

$$0 = (\beta_0 - \alpha_0) + (\beta_1 - \alpha_1) P(t) + (\beta_2 - \alpha_2) P'(t)$$

by (3)

33

$$-(\beta_0 - \alpha_0) = (\beta_1 - \alpha_1) P(t) + (\beta_2 - \alpha_2) P'(t)$$

$\Rightarrow (\beta_2 - \alpha_2)$ we get,

$$P'(t) + \frac{(\beta_1 - \alpha_1)}{(\beta_2 - \alpha_2)} \cdot P(t) = \frac{\alpha_0 - \beta_0}{\beta_2 - \alpha_2}$$

multiply and divided by $(\beta_1 - \alpha_1)$ on R.H.S

$$P(t) = \frac{(\alpha_1 - \beta_1)}{(\beta_2 - \alpha_2)} P(t) = \left[\frac{(\alpha_0 - \beta_0)}{(\beta_2 - \alpha_2)} \right] \cdot \left[\frac{\beta_1 - \alpha_1}{\beta_1 - \alpha_1} \right]$$

$$= \frac{\alpha_0 - \beta_0}{\beta_1 - \alpha_1} \left[\frac{\beta_1 - \alpha_1}{\beta_2 - \alpha_2} \right]$$

$$P'(t) = \left(\frac{\alpha_1 - \beta_1}{\beta_2 - \alpha_2} \right) \cdot P(t) = \left(\frac{\alpha_0 - \beta_0}{\beta_1 - \alpha_1} \cdot \frac{\alpha_1 - \beta_1}{\beta_2 - \alpha_2} \right)$$

$$P'(t) - \lambda \cdot P(t) = -pe^\lambda:$$

When, $\lambda = \frac{\alpha_1 - \beta_1}{\beta_2 - \alpha_2}$

$$pe = \frac{\alpha_0 - \beta_0}{\beta_1 - \alpha_1} \Rightarrow \text{equilibrium position}$$

$$\Rightarrow \frac{dP(t)}{dt} - \lambda P(t) = -pe^\lambda$$

$$\int \therefore \frac{dy}{dx} + Py = Q, y = P(t), P = -\lambda, a = -pe^\lambda$$

Integrating factor,

$$y e^{\int P dx} = \int Q e^{\int P dx} dx + C$$

$$P e^{-\lambda t} = \int -pe^\lambda e^{-\lambda t} dt + C$$

$$pe^{-\lambda t} = -pe \frac{\lambda e^{-\lambda t}}{-\lambda} + c \implies$$

$$p(t) e^{-\lambda t} = pe e^{\lambda t} + c \implies (*)$$

put $t=0$,

$$p(0) = pe + c$$

$$c = p(0) - pe$$

$$(*) \implies p(t) e^{-\lambda t} = pe \cdot e^{-\lambda t} + p(0) - pe$$

\therefore by $e^{-\lambda t}$ both sides we get

$$p(t) = pe + \left(\frac{p(0) - pe}{e^{-\lambda t}} \right)$$

$$p(t) = pe + [p(0) - pe] e^{\lambda t}$$

The behaviour of $p(t)$ depends on whenever $p(0) > pe$ or $p(0) < pe$ is large and whether $\lambda < 0$ (or) $\lambda > 0$ speculative model is highly unstable.

5) Samuelson's investment model:

Let $K(t)$ represented the capital and $I(t)$ represent the investment at time t then, we assume that,

i) The investment gives the rate of increase of capital so that,

$$I(t) = \frac{dk}{dt} \implies (i)$$

$$I(t) = \frac{dk}{dt}$$

The deficiency of capital below a certain equilibrium level leads to acceleration of the rate of investment. Proportional to this equilibrium level of investment duration of the rate of investment

again proportional to the output, so that,

$$\frac{dI}{dt} = -m(k(t) - k_e) \quad (3)$$

where k_e is the capital equilibrium level if

$$k(t) = k(t) - k_e \text{ we get}$$

$$\frac{dI}{dt} = -m(k \cdot t)$$

$$I(t) = \frac{dk}{dt} \rightarrow (2)$$

$$\frac{dI}{dk} \cdot \frac{dk}{dt} = -m k(t)$$

$$\frac{dI}{dk} \cdot I(t) = -m k(t) \text{, using (2)}$$

$$dI \cdot I(t) = -m k(t) dk$$

$$I \cdot dI = -m k dk$$

Integ on both sides, we get

$$\frac{I^2}{2} = -\frac{m k^2}{2} + c \frac{1}{2}$$

$$I^2 = -m k^2 + c^2 \rightarrow (3)$$

$$I^2(t) = -m k^2(t) + c^2$$

put $t=0$

$$I^2(0) = -m k^2(0) + c^2$$

$$0 = -m k_0^2 + c^2$$

$$c^2 = m k_0^2$$

$$(3) \Rightarrow I^2 = -m k^2 + m k_0^2 = m$$

$$I^2 = -m[k^2 - k_0^2]$$

$$I(t) = I = -\sqrt{m(k^2 - k_0^2)}$$

$$(1) \rightarrow -\sqrt{m} \sqrt{k^2 - k_0^2} = \frac{dk}{dt}$$

$$-\sqrt{m} dt = -\frac{dk}{\sqrt{k^2 - k_0^2}}$$

$$\sqrt{m} dt = \frac{dk}{\sqrt{k^2 - k_0^2}}$$

$$\sqrt{m} dt = \frac{dk}{\sqrt{k^2 - k_0^2}}$$

Integrating on both sides we get

$$\sqrt{m} \cdot t = \cos^{-1} \left(\frac{k}{k_0} \right) + C_1 \rightarrow (2)$$

Put $t=0$,

$$0 = \cos^{-1} \left(\frac{k(0)}{k_0} \right) + C_1$$

$$0 = \cos^{-1} \left(\frac{k(0)}{k_0} \right) + C_1$$

$$0 = \cos^{-1} (1) + C_1$$

$$0 = 0 + C_1$$

$$\boxed{C_1 = 0}$$

$$(2) \Rightarrow \left[m t = \cos^{-1} \left(\frac{k}{k_0} \right) \right]$$

$$\frac{k}{k_0} = \cos \sqrt{m} t$$

$$k = k_0 \cos \sqrt{m} t$$

diff w.r to 't' we get

$$\frac{dk}{dt} = -k_0 \sin \sqrt{m} t \cdot \sqrt{m}$$

$$I(t) = -k_0 \sqrt{m} \sin \sqrt{m} t \quad (\because \text{using (k)})$$

So that both $k(t)$ and $I(t)$ oscillate with a time period $\frac{2\pi}{\sqrt{m}}$.

It will be noted that it can put,

$$K(t) = X(t)$$

$$I(t) = V(t)$$

equation (1) are the equation for simple harmonic motion thus the mathematical models for the oscillation of a particle in a simple harmonic motion and for the oscillation of capital about its equilibrium value are the same.

Samuelson's modified investment model:

In this case the rate of investment is slowed not only by excess capital as before but it is also slowed by a high investment level and so that,

$$\frac{dk}{dt} = I(t)$$

$$\frac{dI}{dt} = -mI(t) - nI(t) \rightarrow (1)$$

$$\frac{dI}{dt} \cdot \frac{dk}{dt} = -mK(t) - nI(t)$$

$$I \frac{dI}{dk} + nI(t) + mK(t) = 0 \rightarrow (2)$$

$$(1) \Rightarrow \frac{d}{dt} \left(\frac{dk}{ds} \right) = -mK(t) - nI(t)$$

$$\frac{d^2k}{dt^2} = -mK(t) - nI(t)$$

$$\frac{d^2k}{dt^2} = -mK(t) - nI(t)$$

$$\frac{d^2k}{dt^2} + mK(t) + nI(t) = 0 \rightarrow (3)$$

which are the eqn for damped harmonic eqn

corresponding to the case when a particle possesses velocity when it is by a distance force proportional

stability of market equilibrium:

Let $P_r(t)$, $S_r(t)$ and $D_r(t)$ be the price, supply and demand of a commodity in the r th market. Let that even's price adjustment model mechanism

$$\frac{dP_r}{dt} = -H_r(S_r - D_r), \quad r = 1, 2, \dots, n \quad \text{--- (1)}$$

Now we assume that supply and demand of the commodity in the r th market depend upon its price in all the market.

$$S_r - D_r = C_r + \sum_{s=1}^n d_{rs} P_s \quad \text{--- (2), } r = 1, 2, \dots, n \quad \text{--- (2)}$$

where r 's and d_{rs} 's are constant from (1) & (2)

$$\frac{dP_r}{dt} = -H_r \left[C_r + \sum_{s=1}^n d_{rs} P_s \right] \quad \text{--- (3)}$$

If $P_1^e, P_2^e, \dots, P_n^e$ are the equilibrium price in the n th market and $P_r = P_r - P_r^e$, we get.

$$\begin{aligned} \frac{dP_r}{dt} &= -H_r \sum_{s=1}^n d_{rs} P_s \\ &= \sum_{s=1}^n P_s \left[-H_r d_{rs} \right] \end{aligned}$$

$$\begin{aligned} &H_r (-H_r C_r = 0) \\ \text{where } e &= H_r d_{rs} \end{aligned}$$

sup $P_r = A_r e^{\lambda t}$ and eliminating

A_1, A_2, \dots, A_n we get.

$$\begin{aligned} |\lambda I - E| &= 0 \\ E &= [P_r S] \end{aligned}$$

Thus the equilibrium will be stable at all the

eigen
do it
inter
lon do
inter.

$P_r = A_r e^{\lambda t}$
 $P_r = e^{\lambda t}$
Address

eigen values of the matrix have +ve real parts.
Its $dr_s = 0$, when $r \neq s$ the markets are independent.
Note that non-zero values of some (or all) these dr_s (39)
introduce depends among markets.
Johndentiel's open and closed dynamical system for
inter-industry relations:

Using ODE 1st order:
we consider n industries

Let x_r = Contribution from the r^{th} industry to consumers
per unit time.

x_{rs} = Contribution from the r^{th} industry to the s^{th}
industry per unit time.

x_r = Total output of the r^{th} industry per unit time

z_r = Input of topocille in the r^{th} industry.

p_r = Price per unit of the product of the r^{th}
industry.

w = wage per unit of labour per unit time.

y = total labour input into the system.

S_{rs} = Stock by the product of the r^{th} industry
hold by the s^{th} industry.

S_r = Stock of the r^{th} industry.

Thus we get the following equation.

i) From the principles of continuity, the rate of change
of stock of the r^{th} industry equal to the excess of total
output of the r^{th} industry equal to the excess of total
output of the r^{th} industry per unit time over the
contribution of the r^{th} industry to consumers and other
industries per unit time.

$$\frac{d}{dt} (S_T) = X_T - X_T - \sum_{S=1}^n X_{TS} \quad \text{--- (3)}$$

and assume, $S_T = \sum_{S=1}^n S_T S \rightarrow \text{--- (4)}$

$$\frac{d}{dt} \sum_{S=1}^n S_T S = X_T \cdot X_T - \sum_{S=1}^n X_{TS} \cdot X_T, \quad T = 1, 2, \dots, n \rightarrow \text{--- (3)}$$

ii) since the total labour input into system equal to the sum of labour into all industries

$$Y = \sum_{T=1}^n P_T \rightarrow \text{--- (4)}$$

iii) Assuming the condition of perfect competition and no profit in each industry we should have for each industry the value of input equal to the value of output so that.

$$P_T X_T = \sum_{S=1}^n X_{TS} + W X_T, \quad T = 1, 2, \dots, n \rightarrow \text{--- (5)}$$

iv) we further assume that the input co-eff

$$a_{TS} = \frac{X_{TS}}{X_S}, \quad b_{TS} = \frac{S_{TS}}{X_S}, \quad b_T = \frac{E_T}{X_T} \rightarrow \text{--- (6)}$$

$T = 1, 2, \dots, n$

are constants.

substitute this value in (5) and (6)

$$\frac{d}{dt} \sum_{S=1}^n b_{TS} \cdot X_S = X_T - \sum_{S=1}^n a_{TS} \cdot X_S \rightarrow \text{--- (7)}$$

$$Y = \sum_{S=1}^n b_T X_T \rightarrow \text{--- (8)}$$

∴ X_T by Y .

$$\text{--- (5)} \Rightarrow P_T = \sum_{S=1}^n \frac{S_T}{X_T} + W \frac{E_T}{X_T}$$

$$P_T = \sum_{S=1}^n a_{ST} + W b_T \rightarrow \text{--- (9)}$$

we assume that the constant a_{TS}, b_{TS}, b_T are known we also assume that x_1, x_2, \dots, x_n and w given to

if the function of time then eqn determine x_1, x_2, \dots, x_n
 and the eqn (3) determine y and finally eqn (4) determine
 P, B, \dots, A_n .

Thus if the consumer demand from all industries
 are known as f_n of time, we find the output with
 each industry must give, the totally labour force
 required at any time knowing the budget at any
 time, we can find the projects at different industries.

Chapter - 5.

mathematical modelling in medicine, Arms, races battles
 and international trade in terms of system of O.D.E:-

i) A model for diabetes mellitus:-

Let $x(t), y(t)$ be the blood sugar and insulin level
 in the blood stream at time t the rate of changes of dy/dt
 of insulin level is proportional to,

i) The excess $x(t) - x(0)$ of the sugar in blood over
 its lasting level. Since, this excess makes the pancreas
 secrete insulin into the blood stream and

$$\frac{dy}{dt} \propto (x(t) - x(0))$$

ii) The amount $y(t)$ of insulin. Since insulin, itself
 tends to decay at rate proportional to its amount
 and $dy/dt \propto y(t)$.

iii) The insulin dose $d(t)$ injected per unit time this
 gives $dy/dt \propto d(t)$.

$$\frac{dy}{dt} = a_1(x - x_0) + (x - x_0) - a_2y + a_3d(t) \rightarrow (1)$$

$$= a_1(x - x_0) - a_2y + a_3d(t),$$

where,

a_1, a_2, a_3, \dots are constant

$H(x)$ - step fn

$H(x)$ takes the value unity, when $x \leq x_0$ and takes the value zero otherwise.

$$(c) \begin{cases} H(x) = 1 & ; x \leq x_0 \\ H(x) = 0 & ; x > x_0 \end{cases}$$

This across in (b) becomes if blood sugar level is less than x_0 there is no secretion of insulin from the pancreas.

Again the rate of change dx/dt at sugar level is proportional to,

i) This product xy : since the higher the levels of sugar and insulin. The higher is metabolism of sugar and $dx/dt \propto xy$.

ii) $x_0 - x$, since if sugar level falls below fasting level - sugar is released from the liver to raise the sugar level to normal and $dx/dt \propto x_0 - x$.

iii) $x - x_0$. Since at $x > x_0$ there is a natural decay in sugar level proportional to its excess over fasting level and $dx/dt \propto x - x_0$.

iv) $t - t_0$, where t_0 is due time at which food is taken $dx/dt \propto t - t_0$.

$$dx/dt = -b_1xy + b_2(x_0 - x) \cdot H(x_0 - x) - b_3(x - x_0) \cdot (x - x_0)$$

where "a" suitable from $t_0 \leq t < t_0 + \Delta t$ can be

$$z[t - t_0] = 0, t < t_0.$$

$$= 0 \cdot e^{-\alpha(t-t_0)}, t \rightarrow t_0 \rightarrow \delta(t)$$

eqn (b) & (c) give two simultaneous differential eqns to determine $x(t), y(t)$.

Richardson's model for arm weapons race:

Let $x(t), y(t)$ be an expenditure on arms by two continuous A and B. Then the rate of change $\frac{dx}{dt}$ of the expenditure by the country A has a term $(+r)$ proportional to y .

since the larger the expenditure on arms by B. The larger will be the rate of expenditure of arm by A. Similarly it has a term proportional to $(-r)$.

since its own arms expenditure has an untabiting fact on the rate of expenditure on arms by A. It may be also contain a term independent of the expenditure dependent on mutual suspicious (or) natural good will with these considerations Richardson give the model as.

$$\left. \begin{aligned} \frac{dx}{dt} &= ay - mx + r \\ \frac{dy}{dt} &= bx - ny + s \end{aligned} \right\} \rightarrow (1)$$

Here a, b, m, n are all > 0 and r and s will be $+ve$ in case of mutual suspicious and $-ve$ in the case of mutual good will be.

A position of equilibrium x_0, y_0 if it exist will be given by,

$$\left. \begin{aligned} mx_0 - ay_0 - r &= 0 \\ bx_0 - ny_0 + s &= 0 \end{aligned} \right\} \rightarrow (2)$$

solving we get.

$$\frac{x_0}{-as-nr} = \frac{y_0}{-br-ms} = \frac{1}{-mn+ab}$$

$$\frac{x_0}{-as-nr} = \frac{1}{-mn+ab}$$

$$x_0 = \frac{-as-nr}{-(mn-ab)}$$

$$x_0 = \frac{(as+nr)}{mn-ab} \rightarrow \textcircled{3}$$

Similarly,

$$y_0 = \frac{-(br-ms)}{-mn+ab} = \frac{-(br+ms)}{-(mn-ab)}$$

$$y_0 = \frac{br+ms}{mn-ab} \rightarrow \textcircled{4}$$

If r, s are +ve a position of eqn exists $ab < mn$.

If, $x = x + x_0$

$y = y + y_0$ we get,

$$\left. \begin{array}{l} \because y = y + y_0 \\ x = x + x_0 \end{array} \right\}$$

$$\frac{dx}{dt} = a(y + y_0) - m(x + x_0) + r$$

$$= ay + ay_0 - mx - mx_0 + r$$

$$= ay - mx - (mx_0 - ay_0 - r)$$

$$= ay - mx$$

$$\left. \begin{array}{l} \frac{dx}{dt} = ay - mx \\ \frac{dy}{dt} = bx - ny \end{array} \right\} \rightarrow \textcircled{5}$$

$x = Ae^{\lambda t}$, $y = Be^{\lambda t}$ will satisfy these equations,

$$\Delta = \begin{vmatrix} \lambda + m & -a \\ -b & \lambda + n \end{vmatrix} = 0$$

(5)

$$\Rightarrow (\lambda + m)(\lambda + n) - ab = 0$$

$$\Rightarrow \lambda^2 + \lambda n + \lambda m + mn - ab = 0$$

$$\lambda^2 + \lambda(m+n) + mn - ab = 0 \rightarrow (6)$$

Now the following cases arise:

i) $mn - ab = 0$, $r > 0$, $s < 0$. In this case $x_0 > 0$, $y_0 < 0$. and from (6) $\lambda_1 < 0$, $\lambda_2 < 0$. As such there is a position of equilibrium and it is stable.

ii) $mn - ab > 0$, $r < 0$, $s < 0$. there is no position of equilibrium. since $x_0 < 0$, $y_0 < 0$. However since $\lambda_1, \lambda_2 < 0$. $x(t) \rightarrow 0$, $y(t) \rightarrow 0$ as $t \rightarrow \infty$ so that

$$x(t) \rightarrow x_0, y(t) \rightarrow y_0$$

However x_0 and y_0 are -ve and population cannot become -ve.

In any case it becomes -ve they have to pass through zero values.

As such as $x(t)$ becomes zero (1) is modified

its $dy/dt = -ny + s$ and

since $s < 0$, $y(t)$ decreases till it reaches zero (0) is modified to

$$dx/dt = -mx + r \text{ and}$$

since $r < 0$, $x(t)$ decreases till it reaches zero. Thus if $mn - ab > 0$, $r > 0$, $s < 0$. there will ultimately be complete die-out.

iii) $mn-ab < 0, r > 0, s < 0$ then gives $x < 0, y < 0$ one of λ, λ_2 is the other is -ve. In this case there will be a sun always arms race

iv) $mn-ab < 0, r < 0, s < 0$ These gives $x > 0, y > 0$ one of the λ, λ_2 is +ve and the other is -ve.

In this case λ, λ_2 +ve and the other is -ve

In this case there will be a sun away arms race (or) disarmament on the initial expenditure (or) arms

Lanchester's Compact model:

Let $x(t)$ and $y(t)$ be the strengths of two forces engaged in combat and let M and N be the fighting power of individuals depending on physical fitness and types of arms and training then Lanchester postulated that the reduction in strength of each force is proportional to the effective fighting strength of the opposite force we get.

$$\left. \begin{aligned} dx/dt &\propto y/N \Rightarrow dx/dt = -a \cdot y/N \\ dy/dt &\propto x/M \Rightarrow dy/dt = -a \cdot x/M \end{aligned} \right\} \rightarrow \text{①}$$

$$\text{From ①} \Rightarrow a = dx/dt \cdot -1/yN$$

$$a = dy/dt \cdot -1/xM$$

$$dx/dt \cdot -1/yN = dy/dt \cdot -1/xM$$

$$\frac{dx}{yN} = \frac{dy}{xM}$$

$$\Rightarrow 1/xM \cdot dx = 1/yN \cdot dy$$

... on both sides.

$$\frac{Mx^2}{2} = \frac{Ny^2}{2} + c/2$$

(17)

$$Mx^2 = Ny^2 + c$$

$$Mx^2 - Ny^2 = c$$

If the proportional reduction of strength in the two forces are the same.

$$\frac{1}{2} \cdot dx/dt = \frac{1}{2} \cdot dy/dt$$

$$\frac{1}{2} (-ayN) = \frac{1}{2} (-axM)$$

$$\frac{yN}{x} = \frac{xM}{y}$$

$$\Rightarrow y^2 N = x^2 M$$

This is the square law of fighting strength of an army depends on the square of its numerical strength and directly on the fighting quality of individual.

International Trade model:

Since, international trade is beneficial to all parties we can consider the model:

$$\frac{dx_1}{dt} = a_{21}x_1x_2 + a_{13}x_1x_3 + \dots + a_{1n}x_1x_n$$

$$\frac{dx_2}{dt} = a_{21}x_2x_1 + a_{23}x_2x_3 + \dots + a_{2n}x_2x_n$$

⋮

$$\frac{dx_n}{dt} = a_{n1}x_nx_1 + a_{n2}x_nx_2 + \dots + a_{n,n-1}x_nx_{n-1}$$

where all x_{ij} are in an equilibrium position
 is $(0, 0, \dots, 0)$ and that is stable
 mathematical modelling in dynamics through system
 of ODE of 1st order
 modelling in dynamics:

Using
 from

If a particle moves in two dimensional space
 we want to determine $x(t)$ and $y(t)$ and $u(t), v(t)$ be
 the velocity components at the same time

since the equation of motion are based on the
 principle that a acceleration = force in the direction.

(i) $ma = \text{force in that direction.}$

2) motion of a projectile:

A particle of mass m , is projective from the
 origin in vacuum with velocity V inclined at an angle
 α to the horizontal and velocity components $u(t)$
 and $v(t)$ its position $x(t), y(t)$ at time " t " respectively.

Two eqn of motion are $m \cdot \frac{du}{dt} = 0$.

$m \cdot \frac{dv}{dt} = -mg$

$u = v \cos \alpha ; v = v \sin \alpha - gt$

$\frac{dx}{dt} = v \cos \alpha ; \frac{dy}{dt} = v \sin \alpha - gt$

Integrating we get,

$dx = v \cos \alpha dt ; dy = (v \sin \alpha - gt) dt$

$x = v \cos \alpha t ; y = v \sin \alpha t - \frac{gt^2}{2}$ \rightarrow (*)

Eliminating " t " b/w two equations

$y = \frac{v^2}{g} \sin \alpha \cos \alpha - \frac{gt^2}{2} - \frac{x^2}{v^2 \cos^2 \alpha}$

$$y = \frac{v \sin \alpha t}{v \cos \alpha t} - \frac{gt^2}{2} = \frac{v^2 \sin \alpha t^2}{v^2 \cos^2 \alpha t^2} \quad (3)$$

$$y = x - \tan \alpha - \frac{gx^2}{2v^2 \cos^2 \alpha} \quad (4)$$

which is parabola since the term of 2nd degree from a perfect square the parabola is $y=0$.

$$\text{When, } x \tan \alpha - \frac{gx^2}{2v^2 \cos^2 \alpha} = 0$$

$$x \left(\tan \alpha - \frac{gx}{2v^2 \cos^2 \alpha} \right) = 0$$

$$x \neq 0,$$

$$\tan \alpha - \frac{gx}{2v^2 \cos^2 \alpha} = 0$$

$$\tan \alpha = \frac{gx}{2v^2 \cos^2 \alpha}$$

$$\frac{\sin \alpha}{\cos \alpha} = \frac{gx}{2v^2 \cos^2 \alpha}$$

$$x = \frac{2v^2 \sin \alpha \cdot \cos \alpha}{g}$$

$$x = \frac{v^2 \sin 2\alpha}{g}$$

Corresponding to position 'O' and 'A'. So that the range of the particle is given by,

$$R = \frac{v^2 \sin 2\alpha}{g}$$

Putting $y=0$ in eqn (4)

$$v \sin \alpha t - \left(\frac{1}{2}\right)gt^2 = 0.$$

$$t \neq 0,$$

$$v \sin \alpha - \left(\frac{1}{2}\right)gt = 0.$$

$$v \sin \alpha = \frac{1}{2} g t$$

(50)

$t = 2 v \sin \alpha / g$.
This gives the time T of the flight since the horizontal velocity is constant and equal to $v \cos \alpha$.
The total horizontal distance is travelled at

$$u = S/t.$$

$$S = ut.$$

$$S = v \cos \alpha \cdot \frac{2 v \sin \alpha}{g}$$

$$S = \frac{v^2 \sin^2 \alpha}{g}$$

which gives in the same range.

External Ballistics of gun shells:

To study the motion of the gun shells the following additional factors to be taken into account

i) Air resistance, which may be proportional to v , but the power n can be different for different range so.

ii) wind velocity humidity and pressure.

iii) Rotation of the earth.

iv) The fact that shell is a rigid body and as S both motion about the centre of gravity have to be studied when the shell comes out the gun it is rotating with a large angular velocity.

It is obvious that the problem's will be quite complex but all these problem have been solved and powerful compute have been developed to solve these problem because of their importance to define.

causes
to be
the
distance

In the case of unsteady ballistic γ heating and air dynamic effects have also

51

UNIT-III

mathematical modelling through graphs:

Situations that can be modelled through graphs:

Qualitative relation in Applied mathematics:

It has been stated that "Applied mathematics" is nothing but solution of differential equations. This statement is wrong on many counts.

Applied mathematics also deals with solution of difference, differential difference, integral integre differential functional and algebraic equations.

Applied mathematics is also concerned with mathematical modelling in fact mathematical also deals with situations which cannot be modelled in terms of equations (or) inequations. One such set of situations is concerned with qualitative relations.

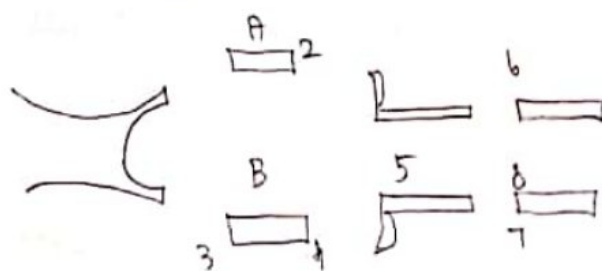
Mathematics deals with both quantitative and qualitative relationship. Typical qualitative relations are y likes x , y hates x , y is superior to x , y is subordinate to x , y belongs to some political party as x , set y has a non-null intersection with set x , point y is joined to point x by a road, state y can be transformed into state x , team y has defeated team x , y is. Further of course y is a prerequisite for course x operation y has to be done before operation x . species y eats species x , y and x

all connected by an airline y has a healthy influence on x , any increase of y , leads to a decrease in x . y belongs to same caste as x , y and x have different nationalities and so on.

Such relationships are very conveniently represented by graphs where a graph consists of a set of vertices and edges joining some or all pair of these vertices, to motivate the typical problem situations which can be modelled through graphs. We consider the 1st problem. So historically modelled viz. The Problem of seven bridges of Konigsberg

The ^{5m} Seven bridge problem:

There are four land masses A, B, C, D which are connected by 7 bridges numbered 1 to 7 across a river. The problem is to start from any point in one of the land masses cover each of the 7 bridges one and once only and return to the starting point.



Here A and B are connected by 2 bridges 1 and 2. B and C are connected by 2 bridges 3 and 4. A and D are connected bridges 5, 6 and D are connected by bridge 7.

All these facts are represented by the graphs with 4 vertices and 7 edges. (3)

If we can trace this graph in such a way that we start with any vertex and return to the same vertex and trace every edge once and once only without lifting the pencil from the paper, the problem can be solved again trial and error method cannot be satisfactorily use to show that no solution is possible.

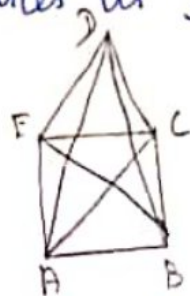


The number of edges meeting at a vertex is called the degree of the vertex here the degrees of A, B, C, D are 3, 5, 3, 3 respectively and each of those is an odd number. If we have to start from a vertex and return to it we need an even no. of that Königsberg bridges problem cannot be solved.

Some types of graphs:

Definition:

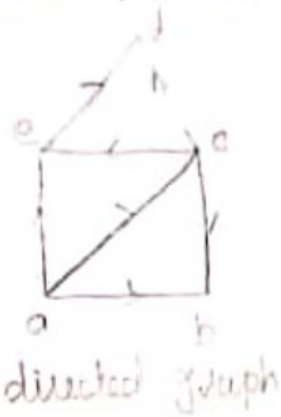
A graph G is called complete if every pair of its vertices is joined by an edge.



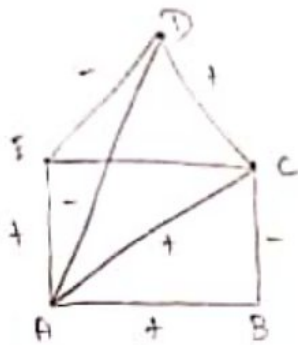
N-2013
2M

A graph is called a directed graph or a digraph if every edge is directed with an arrow

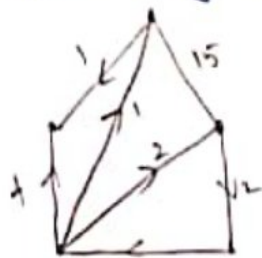
The an edges is left undirected in a graph. It will be assumed to be directed path ways



A graph is called a signed graph if every edge has a either a plus or minus sign associated with it.



A diagraph is called a "weighted diagraph" if directed edges has a weight we may also have diagraph with +ve and -ve numbers associated with edges these will be called weighted signed diagraphs.



N-2013
SM

Mathematical models in terms of Directed graphs

representing Results of Tournaments:

The graph shows that

- i) Team A has defeated team B, C, E
- ii) Team B has defeated team C, E
- iii) Team E has defeated D
- iv) matches b/w A and D, B and C, C and D and C and E have yet to be played.

(5)



10m
15m
5m
A-15
N-20
B-
E
one-way traffic problems:

The road map of a city can be represented by a directed graph. If only one way traffic is allowed from point a to point b we draw an edge directed from a to b.

If traffic is allowed both ways, we can either draw two edges, one directed from a to b and the other directed from b to a or simply draw an undirected edge b/w a and b.

The problem is to find whether we can introduce one way traffic on some or all the roads without preventing persons from any point of the city to any other point. In other words we have to find when the edges of a graph can be given direction in such a way that there is a directed path from any vertex to every other.

It is easily seen that one way traffic on the road D.E cannot be introduced without disconnecting the vertices of the graph



(a)



(b)

Fig(a):

DE can be regarded as a bridge connecting two regions of the town.

Fig(b):

DE can be regarded as a blind street on which a two way traffic in necessary edges like DE are called separating edges two way traffic should be permitted. It can also be shown that this is sufficient. In other words the following theorem can be established

If G is an undirected connected graph then one can always direct the disjoint edges of G and leave the separating edges undirected (or both way directed) so that there is a directed path from any given vertex to any other vertex.

Genetic graphs:

In a genetic graph we draw a directed edges from A to B indicated that B is the child of A in general each vertex will have two incoming edges one from the vertex representing the mother.

may be genetic at each this genetic

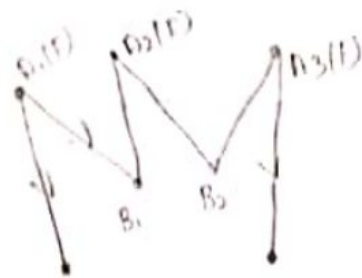
Inspired at each mode have child

disconnected

M-2016 5M
M-2019 5M

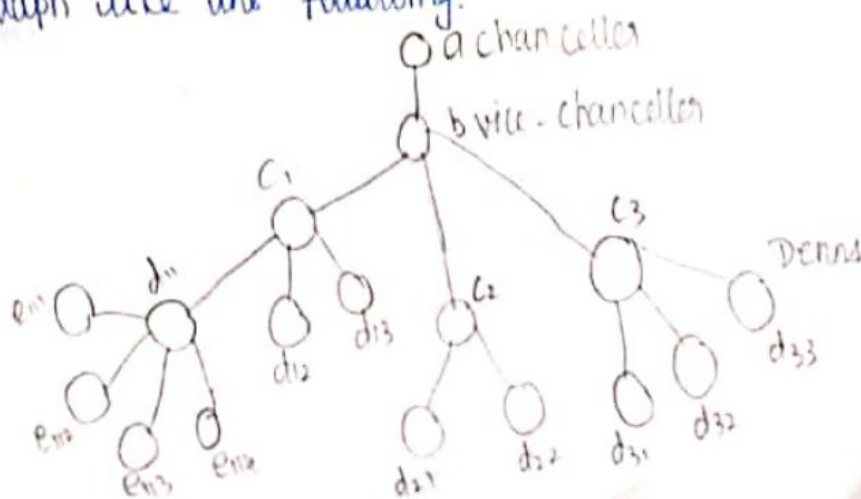
If the father or mother is unknown then may be less than two in coming edges thus in genetic graph the local degree of incoming edges at each vertex must be less than or equal to two this is necessary condition for directed graph to be a genetic but it is not a sufficient condition.

The figure does not give a genetic graph inspite of the fact that the no of incoming edges at each vertex does not exceed two (suppose A_1 is male then A_2 now A_3 must be male. since A_1, A_3 have a child B_2 . A_1, A_3 being males cannot have a child B_3 .)



senior-subordinate Relationship:

If a is senior to b we write $a \leq b$ and draw a directed edge from a to b . Thus the organisational structure of a graph may be represented by a graph like the following.



The relationship S satisfies the following properties.

i) $\sim(aSa)$ i.e. no one is his own senior be

implies ii) $aSb = \sim[bSa]$ i.e. a is senior to b implies that b is not senior.

iii) $aSb, bSc \Rightarrow aSc$ i.e. If a is senior to b and b is senior to c , then a is senior to c .

The following theorem can easily be proved the necessary and sufficient condition that the above three requirements hold is that the graph of an organisation should be free of cycles.

We want now to develop a measure for the status of each person. The status $m(x)$ of the individual should satisfy the following reasonable requirement.

$m(x)$ is always a whole number. If x has no subordinate $m(x) = 0$.

If without otherwise changing the structure we add a new individual subordinate to x then $m(x)$ increases.

A measure satisfying all these criteria was proposed by Maruy we define the level of seniority of x over y as the length of the shortest path from x to y . To find the measure of status of x we find n the number of individuals who are the no. of

individual who are a level below x . Then the theory measure $h(x)$ is defined by

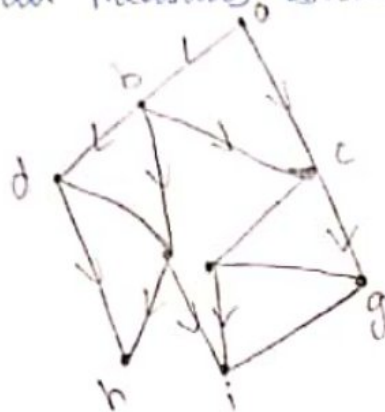
$$h(x) = \sum_k k n_k \rightarrow (9)$$

It can be shown that among all the measure which satisfy the four requirements given above, many measure is the least

It however we defines the level of seniority of x over y as the length of the longest path from x to y and the find.

$$H(x) = \sum_k k h_k$$

We get another measure which will be the biggest any all measures satisfy the four requirements.



$$h(a) = 1 \cdot 2 + 4 \cdot 2 + 2 \cdot 3 = 16$$

$$h(b) = 1 \cdot 3 + 2 \cdot 4 = 11$$

$$h(c) = 1 \cdot 2 + 1 \cdot 2 = 4$$

$$h(d) = 1 \cdot 1 \quad h(k) = 0$$

$$h(e) = 1 \cdot 3 \quad h(l) = 0$$

$$h(f) = 1 \cdot 1$$

$$h(g) = 1 \cdot 2$$

$$H(a) = 1 \cdot 1 + 3 \cdot 2 + 2 \cdot 3 + 2 \cdot 4 = 21$$

$$H(b) = 2 \cdot 1 + 2 \cdot 2 + 2 \cdot 4 + 1 \cdot 4 = 16$$

$$H(c) = 1 \cdot 1 + 1 \cdot 2 + 1 \cdot 3 = 6$$

$$H(d) = 1 \cdot 1 = 1$$

$$H(e) = 1 \cdot 2 + 1 \cdot 2 = 4$$

$$H(f) = 1 \cdot 1 = 1 \quad H(k) = 0$$

$$H(g) = 1 \cdot 2 = 1 \quad H(i) = 0$$

Food webs

Here ask if a eats b and we draw a directed edge from a to b. Now also $N(a \rightarrow b)$ and ask $a \rightarrow b \Rightarrow N(b \rightarrow a)$. However the direction does need not hold. Thus consider the food web in fig. Here fox eats birds, bird eats grass, fox does not eat grass.



We can however calculate measure of the status of each species in this food web by using h . $h(\text{insect})=1$, $h(\text{grass})=0$, $h(\text{bird})=2$, $h(\text{fox})=3$, $h(\text{deer})=1$.

Communication networks:

A directed graph can serve as a model for a communication network. Thus consider the network given in fig. In an edge is directed from a to b. It means that a can communicate directly with b, but b can communicate however with e only indirectly through c and d.

However every individual can communicate with every other individual.

Our problem is to determine the importance of each individual in this network. The importance can be measured by fraction of the message on an average that pass through him.

In the absence of any other knowledge we can assume that if an individual can send message to any one of them with probability $1/n$.

In the present example the communication probability matrix is.

	a	b	c	d	e	
a	0	$1/2$	$1/2$	0	0] \rightarrow ①
b	$1/2$	0	$1/2$	0	0	
c	$1/2$	$1/2$	0	$1/2$	0	
d	0	0	$1/2$	0	$1/2$	
e	0	1	0	0	0	

No individual is to send a message to himself and so all diagonal elements are zero.

Since all elements of the matrix are non-negative and the sum of elements of every row is unity, the matrix is a stochastic matrix and one of its eigen values is unity.

$\Rightarrow 1$ is an eigen value of A.

$\lambda = \begin{pmatrix} \lambda_1 \\ \lambda_2 \\ \lambda_3 \\ \lambda_4 \\ \lambda_5 \end{pmatrix}$ represent the left eigen value of the matrix A w.r.t (1)

$$A = \begin{pmatrix} \lambda_1 & & & & \\ & \lambda_2 & & & \\ & & \lambda_3 & & \\ & & & \lambda_4 & \\ & & & & \lambda_5 \end{pmatrix}$$

$$A^{-1} = (\lambda_1, \lambda_2, \lambda_3, \lambda_4, \lambda_5) = (\lambda_1, \lambda_2, \lambda_3, \lambda_4, \lambda_5)$$

$$\begin{pmatrix} 0 & 1/2 & 1/3 & 0 & 0 \\ 1/2 & 0 & 1/3 & 0 & 0 \\ 1/2 & 1/2 & 0 & 1/2 & 0 \\ 0 & 0 & 1/3 & 0 & 0 \\ 0 & 0 & 0 & 1/2 & 0 \end{pmatrix}$$

$$(\lambda_1, \lambda_2, \lambda_3, \lambda_4, \lambda_5) = (\lambda_1, \lambda_2, \lambda_3, \lambda_4, \lambda_5)$$

$$\begin{pmatrix} 1/2 \lambda_2 + 1/2 \lambda_3 + 0 + 0 \\ 1/2 \lambda_1 + 1/2 \lambda_3 \\ \lambda_1/3 + \lambda_2/3 + \lambda_4/3 \\ \lambda_1/2 + \lambda_2/2 \\ \lambda_1^2 \end{pmatrix} = \begin{pmatrix} \lambda_1 \\ \lambda_2 \\ \lambda_3 \\ \lambda_4 \\ \lambda_5 \end{pmatrix}$$

The corresponding normalized eigen values is $(4/45, 13/45, 3/10, 1/10, 1/18)$. In this long run these fraction of message will pass through a, b, c, d, e, respectively. Thus we can calculate that in this network is the most importance person.

If in a network an individual cannot communication with every other individual either

directly or indirectly the metal chain is not
 ergodic and the process of finding the importance
 of each individual breaks down

(13)

matrices associated with a directed graph:

For a directed graph with n vertices we define
 the $n \times n$ matrix $A = (a_{ij})$ by $a_{ij} = 1$ if there is an edge
 directed from i to j , $a_{ij} = 0$ if there is no edge directed
 from i to j . Thus the matrix associated with the graph
 of fig is given by,

$$A = \begin{matrix} & \begin{matrix} 1 & 2 & 3 & 4 \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \end{matrix} & \begin{bmatrix} 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \end{bmatrix} \end{matrix} \rightarrow \textcircled{1}$$

We note that,

- i) The diagonal elements of the matrix are all zero.
- ii) The number of non-zero elements is equal to the number edge.
- iii) The number of non-zero elements in any row is equal to the local outward degree in the vertex corresponding to the row.

iv) The number of non-zero elements in a column is equal to the local inwards degree of the vertex corresponding to the column, now,

$$A^T = \begin{matrix} & \begin{matrix} 1 & 2 & 3 & 4 \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \end{matrix} & \begin{bmatrix} 2 & 1 & 1 & 0 \\ 1 & 2 & 1 & 0 \\ 1 & 1 & 2 & 0 \\ 1 & 0 & 1 & 0 \end{bmatrix} \end{matrix} = [a_{ij}]^T \rightarrow \textcircled{2}$$

The element $(a_{ij})^2$ gives the no of 2 chains from i to j . Thus from vertex 2 to vertex 1, there are 2-chains $v_i \geq$ vertex 2 and 3.

We can generalize this result in the form of a theorem $v_i \geq$. The element a_{ij}^2 of A^2 gives the no. of paths with the edges from vertex i to vertex j .

It is also easily seen that the i^{th} diagonal element of A^2 gives the no. of vertices with which i has symmetrical relationship.

From the matrix A of a graph a symmetric matrix can be generated by taking the element wise product of A with its transpose so that in our case

$$S = A \times A^T = \begin{bmatrix} 0 & 1 & 1 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \end{bmatrix} \times \begin{bmatrix} 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 1 & 1 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

(S obviously is the matrix of the graph) from which all unreciprocated connections have been eliminated

From which all unreciprocated connections have been eliminated. In the matrix {cus well as in ss....}

the elements in the row and column corresponding to a vector which has no symmetric relation with any other vector all zero. (15)

Application of directed graph to direction and cliques:
A subset of persons is a socio-psychological group will be said to form a clique if.

i) Every member of this subset has a symmetrical relation with every other member of this subset.

ii) No other group member has a symmetric relation with all the member of the subset (otherwise it will be included in the clique.)

iii) The subset has atleast three members (If the words or clique) can be defined as a maximal completely connected subset of the orthogonal graph containing atleast three persons).

Thus subset should not be properly contain in any larger completely connected subset.

If the graph consists of n persons we reason. The graph by n vertices of a graph the structure is provided by persons known (or) being connected to other persons.

If a person i known j . we can draw a directed edge from i to j if i known j and j know i then. we have a symmetrical relation b/w i and j with this indeperation the graph of fig (Previous fig) shows that persons 1, 2, 3 form clique with every small groups, we can find clique by currently observing the corresponding graphs. For larger groups analytical.

method based on the following results are useful.

- i) i is a member of a clique results are useful. (15)
- ii) If there is only one clique of k member in the groups the corresponding k elements of S^3 will be $(k-1)$, $(k-2)$ and the rest of the diagonal element will be zero.
- iii) If there are only two cliques with k and m members respectively and there is no element common to these cliques then k elements of S^2 will be $\frac{(k-1)(k-2)}{2}$ and m elements will be zero.

iv) If there are m disjoint cliques with k_1, k_2, \dots, k_m members then the trace of S^3 is $\sum_{i=1}^m k_i (k_i - 1)(k_i - 2)$, $i = 1, 2, \dots$

v) A member is non-cliqued iff the corresponding row and column of $S^3 \times S$ consists entirely of zero's.

mathematical model in terms of signed graphs:-

Balance of signed graphs:-

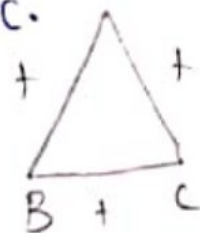
If every edge of a graph has a +ve (or) -ve sign associated with it then the graph is said to be a signed graph.

Example:1

Let +ve sign represent friendship and -ve sign represented enemies. Then A is a friend of B .

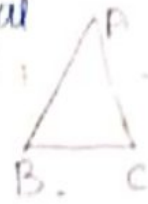
A is a friend of C . B is a friend of C .

It is an normal behaviour and this relation is balanced.



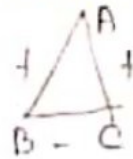
Example: 2

Here A is a friend of B. A is an enemy of C. B is an enemy of C. Therefore A is a friend of B and B and C are enemies at which an normal behaviour of cities an normal behaviour and these relation is balanced.



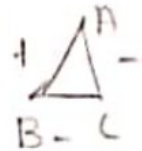
Example: 3

Here A is a friend of B and C. B is an enemy of C. It is not normal behaviour of cities it is unbalanced it creates the tension in the system.



Example: 4

Here A is an enemy of B and C is an enemy of C. It is unbalanced it creates the tension.



Definition:

The sign of a cycle is the product of the sign of components edges.

Note:

i) The sign of a cycle in 1 and 2 are positive both and balanced.

ii) The sign of a cycle in 3 and 4 are -ve both are unbalanced.

iii) The cycle of length 3 or a triangle is balanced iff its sign is positive.

Definition:

A complete algebraic graph is a complete graph such that b/w any edges of it there is a +ve (or) -ve sign.

A complete algebraic graph is balanced iff all triangles are balanced (or) A complete algebraic graph is balanced if all its cycles are positive. (18)

Theorem:

All triangles are balanced iff all cycles are +ve.

Proof:

All cycles are positive

All edge of cycles are +ve

\Rightarrow all edge of triangles are +ve

signs of the triangles are +ve

Triangles are balanced.

Definition:-

i) A graph is said to be totally balanced if each vertex a of all the cycles passing through are balanced.

ii) If all the point of a graph is balanced then a graph is totally balanced.

iii) A graph is said to be m balanced if its cycle of length m are +ve.

iv) If all the cycles of an incomplete graph is m then the graph is balanced.

Structure theorem and its application:-

The following four conditions are equivalent.

i) The graph is balanced ii) every dete in point a

ii) All closed in line - sequence (cycle) in the graph are (+ve) iii) Any sequence of edges starting from a given vertex and ending on it and possible passing through the same vertex more than once is +ve.

iii) Any 2 line seq/- b/w 2 vertices have the same sign (10)

iv) The set of all points of the graph can be partitioned into 2 disjoint set such that every +ve sign connects 2 pts in the same set and every (-ve) sign connects 2 pts in the different sets.

Fact:

If states the it is an group of persons and are only 2 possible relationship (ie) liking and disliking assume that their relationship is balanced. then the group will be break up into 2 separable parties such that person with in one party like one another and person of one party disliked then other party.

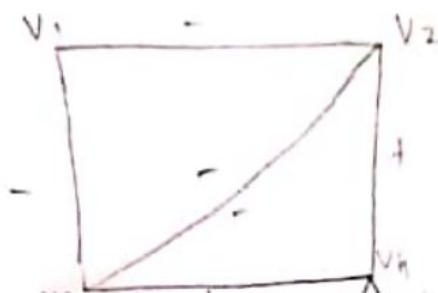
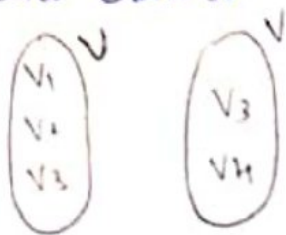
If a balanced situation is stable \Rightarrow two party political system is stable.

Antibalanced and unbalance of a graph:

Definition:

If every cycles in an algebraic graph has an even no of the edges then the graph is said to be antibalanced.

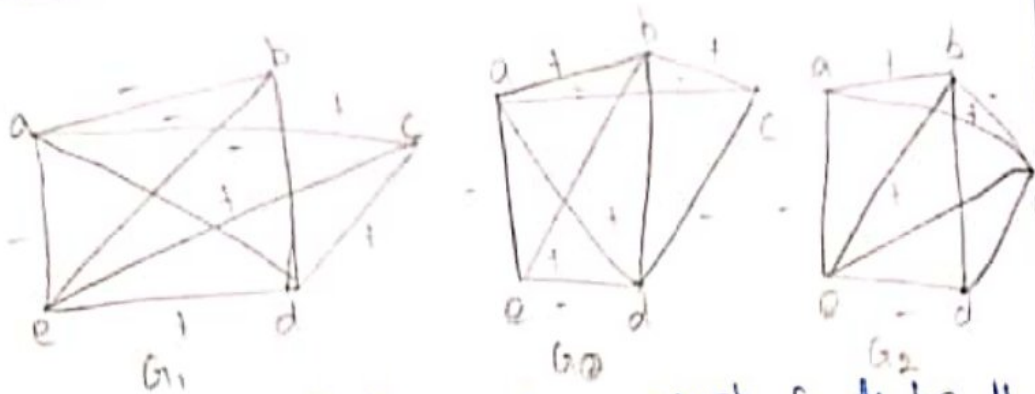
An algebraic graph is antibalanced if its vertices can be separated into 2 disjoint classes. such that each (-ve) edges joins 2 vertices of the same class and each +ve edges join person from different classes.



Definition:

A signed graph is said to be unbalanced if it is both balanced and antibalanced. The degree of unbalanced of a graph.

Definition:



The degree of balance of a graph G is the ratio of the (five) cycles to the total number of cycles in G . It always lies b/w 0 and 1.

Note:

i) The degree of balance of G_1 is less than the degree of balance of G_2 .

$$G_1 = \frac{\text{no. of the } \omega \text{ in } G_1}{\text{Total no. of graphs in } G}$$

ii) In order to get balanced graph from G_1 we have to change the sign of only 2 edges namely bc and d .

iii) To get the balanced graph G_2 we have to change the signs of 2 edges.

iv) Both G_1 and G_2 are equally balanced.

Definition:

The degree of unbalanced of an algebraic graph is the no. of smallest set of edges of G .

whose changes of sign produces balanced graph.

Example:

i) degree of unbalanced graph $G_1 = 2$.

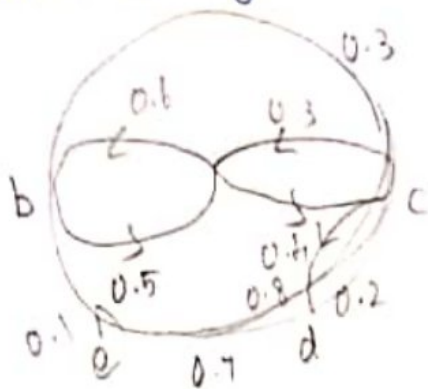
ii) degree of unbalanced graph $G_2 = 2$.

Definition:

The degree of an anti balanced complete algebraic graph is given by $\frac{[n(n-2)+k]}{4}$. where $k=1$ if n is odd and $k=0$ if n is even where n is a no. of vertices.

10th April - 18
mathematical modelling in terms of weighted directed communication networks with known probability of communication:

In the communication graph w.k.t a can communicate b and c. only and the absence of any other knowledge. we assign equal probability to us communicating b and c.



How ever we may have period knowledge that a channel of communication with b and c are in the ratio 3:2 then we assign probability to also communicate with b and 0.4 also communicate with a. Similarly we can associated a probability with every directed edge we get the weight diagram with the associated matrix.

a	0	0.6	0.4	0	0
b	0.5	0	0.5	0	0
c	0.4	0.3	0	0.3	0.7
d	0	0	0.3	0	0.7
e	0	0	0	0	0

(22)

We note that the elements are all non-negative and the sum of the elements of matrix and unity is one of its eigen values the eigen vector correspond to its eigen vector and so that relative importance of the individual depends both on the directed edges well as on the weights associated with the edges.

weighted digraphs and markov chains:

A markov system is characterized by a transition probability matrix. Thus if the states of a system are represented by $1, 2, \dots, n$ and P_{ij} gives the probability of transition from the i^{th} state to j^{th} state the system is characterized by the transition probability matrix:

$$T = \begin{bmatrix} P_{11} & P_{12} & \dots & P_{1j} & \dots & P_{1n} \\ P_{21} & P_{22} & \dots & P_{2j} & \dots & P_{2n} \\ \vdots & \vdots & & \vdots & & \vdots \\ P_{n1} & P_{n2} & & P_{nj} & & P_{nn} \end{bmatrix}$$

Since $\sum_{j=1}^n P_{ij}$ represents the probability of the system going from i^{th} state to any other state or remaining i^{th} the same. State this sum must be equal unity. Thus the sum of elements of every row of a transition probability matrix is unity.

Consider a set of $N \rightarrow$ markov system, where N is large and suppose of any instant P_1, P_2, \dots, P_n of these (P_1, P_2, \dots, P_n) we P_n states 1, 2, ..., n respectively. After one step let the preparation in these states denoted by P_1', P_2', \dots, P_n' then. (2)

$$\left. \begin{aligned} P_1' &= P_1 P_{11} + P_2 P_{21} + \dots + P_n P_{n1} \\ P_2' &= P_1 P_{12} + P_2 P_{22} + \dots + P_n P_{n2} \\ &\vdots \\ P_n' &= P_1 P_{1n} + P_2 P_{2n} + \dots + P_n P_{nn} \end{aligned} \right\} \rightarrow (3)$$

$$P' = P T \rightarrow (3')$$

where P and P' are row matrices respectively the propositions of system in various states before and after the step and T is the transition prob. matrix we assume that the system has been in operation for a long time and the propositions P_1, P_2, \dots, P_n have reached equilibrium values. In this case.

$$P = P T \Rightarrow P(I - T) = 0 \rightarrow (4)$$

where I is the unit matrix. The represents system of equations for determining the equilibrium values P_1, P_2, \dots, P_n . If the eqn's. we consider the determined of the co-effi must vanish.

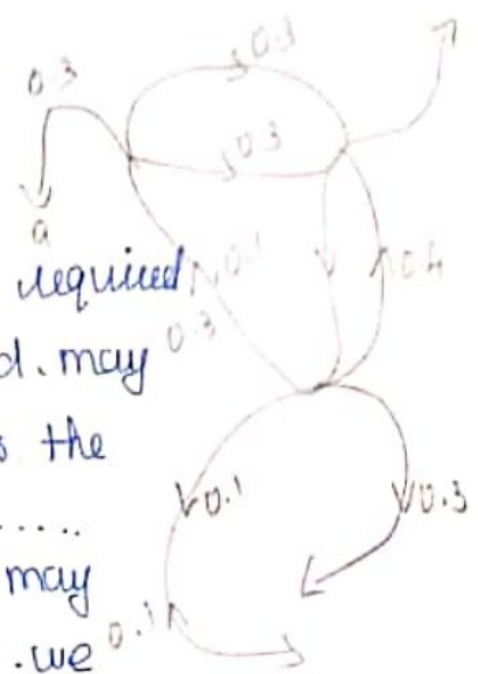
(i) $ST = T = 0$. This requires unit must 0 be an eigen values of T . A markov system can be represents by a weighted directed graph. The considered the markov an system with the stochastic matrix.

$$\begin{matrix} a \\ b \\ c \\ d \end{matrix} \begin{bmatrix} 0.75 & 0.25 & 0 & 0 \\ 0.3 & 0.6 & 0.1 & 0 \\ 0.25 & 0.25 & 0.375 & 0.25 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

(2)

In this example d is an absorbing state of a. states of a/. once it system reaches the state d. it state there for ever.

It is clear from fig (ii) which ever state the system the no. of steps that may be required to reach depends reach and d. may be 1, 2, ... starting from to the steps to reach d may 2, 3, 4, ... starting for the no. of steps may be 3, 4, 5, ... In each case we can find the probability that the number of steps required is n and then we can find the expected of steps to reach it. Thus for the matrix.



$$\begin{matrix} a & b \\ \begin{bmatrix} 1 & 0 \\ 1/3 & 2/3 \end{bmatrix} \end{matrix} \rightarrow \text{⑤}$$

a is an absorbing state starting from we can reach a in 1, ... n steps with probability!

$$(1/3) (1/3) (2/3) (1/3) (2/3)^2 \dots (1/3) (2/3)^{n-1} \dots \text{so}$$

that the expected number of steps is

$$\sum_{n=1}^{\infty} n (1/3) (2/3)^{n-1} = 1/3 \left[\sum_{n=1}^{\infty} n (2/3)^{n-1} \right] \\
 = 1/3 [1 \cdot (2/3)^0 + 2(2/3)^1 + 3(2/3)^2 + \dots]$$

$$= \frac{1}{3} \left[1 + 2\left(\frac{2}{3}\right) + 3\left(\frac{2}{3}\right)^2 + \dots \right]$$

$$= \frac{1}{3} \left[1 + 2\left(\frac{2}{3}\right) + 3\left(\frac{2}{3}\right)^2 + \dots \right] \quad] \quad (35)$$

$$= \frac{1}{3} \left(1 - \left(\frac{2}{3}\right)^2 \right)$$

$$= \frac{1}{3} \left(\frac{1}{3} \right)^2$$

$$= \left(\frac{1}{3}\right) 3^2$$

$$= 3 \rightarrow (b)$$

9

Stochastic communication networks:

So far we have considered communication networks in which the weights associated with directed edges represent the probability of communication along that edge we can however have more general network.

Example:

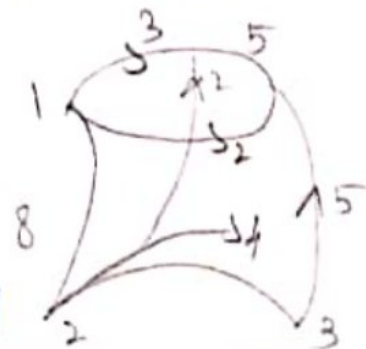
a) For communication of message where directed edges represent the channel and the weight represents the capacity of the channel say in bits per second.

b) For communication of gas in pipe lines where the weights are the capacities say in gallons per hour.

An interesting problem is to find the maximum flow rate of when ever is being communicated for many vertex of the communication network to another useful graph orthogonal algorithms for this have been developed by Elias-Pernstein and Shannon.

^{2m Nov-14} more general weighted digraph:

In the most general case the weight associated with a directed edges can be (+ve) and (-ve). Thus fig



means that a unit change at vertex 1 at time t and of 2 unit at vertex 2 and of 3 unit at vertex 3 at time t .

My change of 1 unit at vertex 2 causes a change of 3-unit at 3 vertex 1, unit at vertex 2 and of 1 unit vertex 3 and so on gives the values at all vertices at time t we can find the values at time, $t+1, t+2, \dots$

The process of doing this symmetrically is known as the plus Rule. These general weighted diagrams are useful representing energy flow monetary liquid flows and changes in environmental conditions.

Singular flow group:

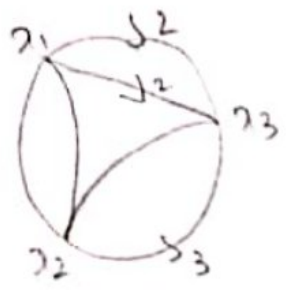
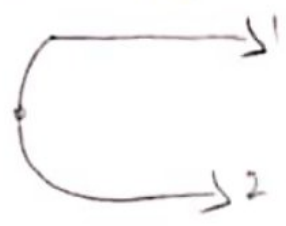
The system of algebraic equations,

$$\left. \begin{aligned} x_1 &= 4y_0 - 6x_2 - 2x_3 \\ x_2 &= 2y_0 - 2x_1 + 2x_3 \\ x_3 &= 2x_1 - 2x_2 \end{aligned} \right\} \rightarrow \textcircled{1}$$

can be represented by the weighted digraph. For solving for x , we successively eliminate x_3 and so on to get the graphs and finally we get,

$$x_1 = 4y_0$$

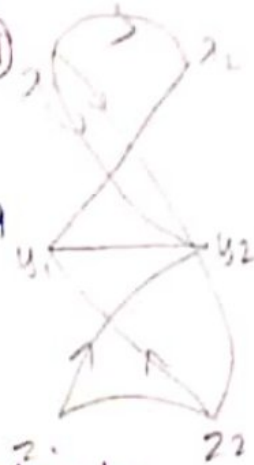
we can also represent the solution of any number of limit equation,



weighted bipartite digraph and difference equations
 consider the system of difference equation,

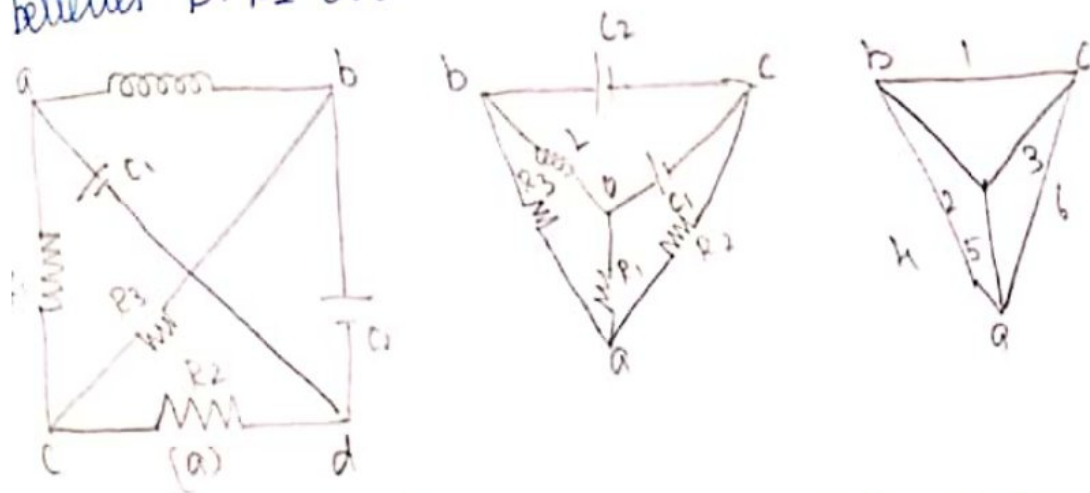
$$\begin{cases} x_{t+1} = a_{11}x_t + a_{12}y_t + a_{13}z_t \\ y_{t+1} = a_{21}x_t + a_{22}y_t + a_{23}z_t \\ z_{t+1} = a_{31}x_t + a_{32}y_t + a_{33}z_t \end{cases}$$

This can be represented by a weighted bipartite digraph other weights can be (+ve) (or) (-ve)



mathematical modelling and kirchoff's Law:
 Electrical networks and kirchoff's laws:

A electrical circuit consist of resistors R_1, R_2, \dots
 inductances L_1, L_2, \dots Capacitors C_1 and C_2 and
 batteries B_1, B_2 etc.



The network diagram represent two independent aspects of an electrical network. The 1st gives the inter connection b/w components and the 2nd gives the voltage-current relationship of each component

The 1st aspect is called network topology ^{a not} can be modelled graphically 29

This aspect is independent of voltages and current and is modelled through different eqns.

For topological purpose, length and shapes of connections are not important and graphs of figures are isomorphic.

For stating Kirchhoff's law, we need 2 incidence matrices associated with the graph. If v and e denote the no. of vertices and edges respectively, we define the vertex (or) incidence matrix $A = [a_{ij}]$ as follows
 $a_{ij} = 1$, if the edge j is incident at vertex i , $a_{ij} = 0$, if the edge j is not incident at vertex i . This consists of v rows & e columns.

$$A = \begin{bmatrix} 0 & 1 & 1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 1 & 1 \end{bmatrix}$$

we note that every column has 2 non-zero elements. Similarly we define the circuit $B = [b_{kj}]$ as follows.

$b_{kj} = 1$, if element j is in circuit k

$b_{kj} = 0$, if element j is not in circuit k

The matrix B contains as many rows as there are circuits and it has a common.

$$B = \begin{bmatrix} 1 & 1 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 0 & 1 \end{bmatrix}$$

(20)

Now kirchof w law can be written in the matrix form as follows.

$$BI = 0 \quad [\text{Kirchof's Current Law}] \rightarrow (3)$$

$$BV = 0 \quad [\text{Kirchof's Voltage Law}] \rightarrow (4)$$

where I is an $e \times 1$ column matrix giving the current and V is an $e \times 1$ column matrix giving the voltage matrices A and B depend on the graph only now we can find the rank of A is $v-1$ and the rank of B is $e-v+1$. Thus $(v-1)$ and $e-v+1$ are the no. of linearly independent kirchof current and voltage equations.

The graph theoretic methods can be now used to

i) Establish the velocity of the circuit and vector equation and find their generalization.

ii) conditions under which unique solutions of these equations exist.

iii) justify the duality theorem used in network theory.

iv) Develop short-cut methods for writing equations.

v) Develop techniques for network systems.

Damped mechanical system:

If the linear graph represents a mechanical system with the vertices representing rigid bodies, matrices A and B areas for networks force and displacement equations respectively and $v-1$ and $e-v+1$ represent the numbering linearly independent force and displacement equations.

map-colouring problems:

The four-colour problem that every plane map however complex, can be coloured with four colours is such a map two neighbourhood regions get different colours challenged and fascinated mathematicians for over one hundred years till it was finally solved by Appel and Haken in 1976 by using over 1000 hours of computer of the essentially. Theoretic since the size and shapes of regions are not important that four colours are necessary is easily seen by considering simple graph in fig. It was the proof of the sufficiently that took more than hundred years.

However the effort to solve these problem led to that developed of many other graph theoretic models.

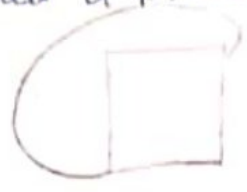
My map colouring problem arise for colouring of maps on surface of a sphere force on these surface.



planar graphs:

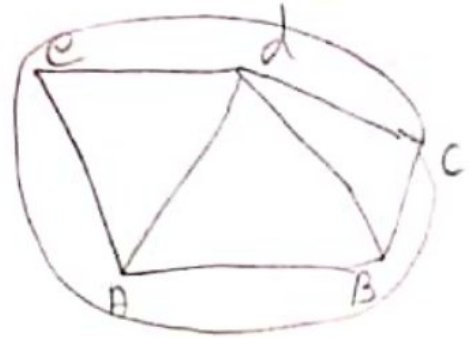
mechanical
at
replace
(4)
wire

In printing of T.V and radius circuit we want that the wires at lying in a plane should not intersect. In the graphs of fig(3) a wire appears to intersect level. we can find e, an not intersect. A graph isomorphic to it in which edges do not intersect is called a "planar graphs".



ray
it is
used
at

A complete graph with five vertices is not planar fig (3) we can draw nine of the edges. so that these does not intersect fig (4). but however we may draw me cannot draw of all then the edges without atleast two of them intersecting. The proof of this depends on J Jordan's theorem that every simple closed curve divides the plane into two regions one inside the curve and one outside the curve ABCDE in a fig (4) is closed Jordan curve and we cannot draw three edges either inside outside it without intersecting.



Formula for polygon graphs:

A polygon graph with n vertices and n edges (straight or curved edges has n vertices n edges and two faces (one inside and one outside))

also that for this graph

$$V = E = F \quad \text{--- 10}$$

If we add on one edge another polygonal region of v vertices. we increases the no. vertices by $r-2$ the no. of edges by $r-1$ (closed) and no. of face by 1 . also that the not increase $V-E+F$ is zero and the formula remains valid if can be shown by using the principle of induction that (10) is valid for any polygonal graph with any no. of regions.

The draw the dual graph G^* of G . we take a inside each region and draw an edge through it intersecting one of the edges of the region. It is obvious that for this dual graph the no. of vertices edges and faces of this G^* .

$$V^* = F, E = E^*, F^* = V \quad \text{--- 11}$$

also that

$$V^* - E^* + F^* = F - E + V = 2 \quad \text{--- 12}$$

Regular solids:

A polygon graph G is said to be completely regular (ii) If both G and its dual G^* are regular (iii) If the degree of each vertex of G . vertex of G^* is the same [every $e \in E$ form this definition points follow

$$2E = 1V = P^*F \rightarrow 5 \text{ (1)}$$

$$(2)$$

$$E = 1/2 PV = F = P^*/P^*V \rightarrow 5 \text{ (2)}$$

Subst P^* in $V - E + F = -2$

$$V - 1/2 PV + P/P^*V = -2 \rightarrow 5 \text{ (3)}$$

$$V(2P + 2P^* - P^*) = 4P^*$$

Since V, P, P^* are integers

$$2P + 2P^* = P/P^* \cdot 50 \text{ (0.1)} \quad (P-2)(P^*-2) < 4 \rightarrow 5 \text{ (4)}$$

If $P=2, P^*=2$ the only one solution in the inequality 5 are,

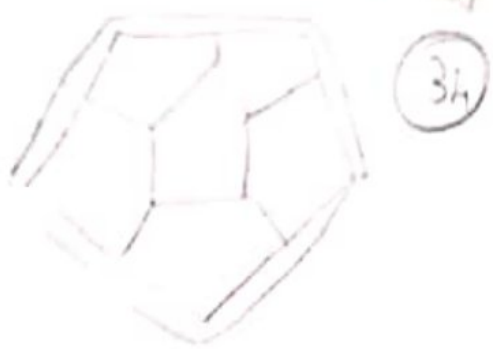
$$P=3, P^*=3, P=3, P^*=4, P=3, P^*=4$$

$$P=4, P^*=3, P=5, P^*=4.$$

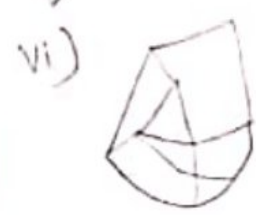
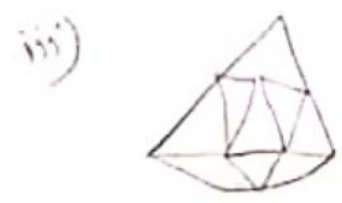
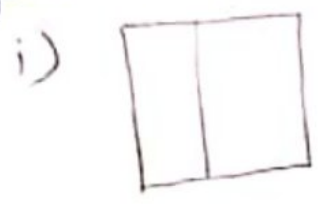
Subst (5) and (6) we get the table and graphs

	P	V	F	P [*]	F	P [*]	F
i)	3	4	6	4	3	4	4
ii)	3	8	12	6	4	6	12
iii)	3	20	30	12	5	12	30
iv)	4	6	12	8	3	8	12
v)	5	12	30	30	3	20	30

The corresponding graph are given in fig(1). It is obvious that tetrahedron graph dual to itself cube in dual of octahedron and dodecahedron and vice versa drawn are dual to each other.



The five graphs corresponding to five Platonic regular solids.



There is a another solution of 5 vize $p=2p^*=23$
 The corresponding graphs G_1 and of are shown in figs.

Handwritten red text:
 $\frac{12 \cdot 2}{2 \cdot 2} = 3$