

INDIAN INSTITUTE OF TECHNOLOGY ROORKEE

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NPTEL ONLINE CERTIFICATION COURSE

Mathematical Modeling:
Analysis and Applications

Lecture-02
Discrete Time Linear Models
In Population Dynamics - 1

With
Dr. Ameeya Kumar Nayak
Department of Mathematics
Indian Institute of Technology Roorkee

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Welcome to the lecture series on Mathematical Modeling Analysis and Applications. In the last lecture we have discussed different class of mathematical models, and how we can just classify or how we can just like define different class of mathematical models we have discussed.

Contents:

- Population Dynamics.
- Fibonacci Rabbit Model.
- Linear Cell Division Model.
- Linear Difference Equation with Constant Coefficients.
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And in this lecture we will just go for the discussion of discrete time linear models in population dynamics.

So first we will discuss about what is Population Dynamics then we will just go for Fibonacci Rabbit Model, then Linear Cell Division Model, and how we can just use these difference equations with the constant coefficients in a linear form that we will just discuss.

Population Dynamics:

- With the current world human population of more than 7.2 billion, you might be questioned about the rate of increasing and their survival conditions.
- J.E. Cohen wrote the book on *“How Many People Can the Earth Support?”*. In this he relates the historical and scientific factors of the same.
- But the question here is that **can we study these factors mathematically?** Yes ! The stream of bio-science which deals with such questions is popularly known as **Population Dynamics**.
- Modeling the growth of population as a dynamical system driven by biological and environmental processes is called **population dynamics**.
- This stream includes the study of survival capability of populations with limited resources and by fighting with diseases.



So with the current world for human population of more than like 7.2 billion, you might be questioned about the rate of increasing and their survival conditions, so like J.E Cohen wrote the book on How Many Population Can the Earth Support? Is this he relates the historical and scientific factors of the same, but the question here is that can we study this factors mathematically? Yes, the stream of bio-science which deals with such questions is popularly known as population dynamics.

So when we'll just go for modeling of the growth of population as a dynamical system, already in the last lecture I have discussed about the dynamical system, so if we'll just go for this growth of population as a dynamical system driven by biological and environmental process then it is called population dynamics.

This stream includes the study of survival capability of populations with limited resources and by fighting with diseases, sometimes you can just find this population level always depends on like birth rate and death rate, so if we'll just consider the total populations size at level, then we have to take like birth rate minus death rate, and how this time is affecting, relating to the other factors that we have to also consider. Specifically if we'll just consider all this factors at a time then we'll have a complete population dynamics model.

Fibonacci Rabbit Model:

- Consider the problem of rabbit generation which was originally postulated by **Fibonacci**.
- A young pair of rabbits, one of each sex is placed on an Iceland. A pair of rabbit does not breed until they are 2 months old. When, they are 2 months old, each pair will produce another pair in each month.
- Let's assume that f_n is the number of pairs of rabbits present after n months, for $n = 1, 2, 3, \dots$ so on.
 - $f_1 = f(1) =$ Number of pair of rabbits after 1 month = 1.
 - $f_2 = f(2) =$ Number of pair of rabbits after 2 months = 1.
 - $f_3 = f(3) =$ Number of pair of rabbits after 3 months = $1+1 = 2$, and so on.
- Hence, the mathematical model (**linear difference equation**) will of the form:

$$f(n) = f(n-1) + f(n-2), \text{ for } n \geq 3. \quad \dots 2.1$$



So if we'll just go for like Fibonacci Rabbit model, consider the problem of rabbit generation which was originally postulated by Fibonacci, so that's why it is called Fibonacci rabbit model, so if you just consider a pair of rabbits one of each sex is placed on an Iceland, a pair of rabbit does not breed until they are 2 months old, when they are 2 months old each pair will produce another pair in each month.

Let us assume that F function $F(n)$ is the number of pairs of rabbits present after n months, for n equals to suppose, since we are just starting like initial conditions 1, 2, 3, and so on we can just consider. For the first month if you just see F_1 , it is just given as $F(1)$ here that is the number of pair of rabbits after 1 month, so this will be 1 here. So F_2 means number of pair of rabbits after 2 months, this will also be 1, since after 2 months they can just give birth of like 1 pair. So F_3 , that is nothing but $F(3)$ here, number of pair of rabbits after 3 months, if you just see first one pair was there they have given like one pair, so the total pair is 2 here, and after this it will just continue it like the next birth baby is, they can be, like given birth after 2 months again. Hence Fibonacci developed a mathematical model considering this linear difference equation which is in the form like $f(n) = f(n-1) + f(n-2)$, for n greater or equal to 3.

Since it is a linear difference equation with order 2 here, so we will have like at best 2 initial conditions it is required, so to deal with that equation or such type of equation especially we'll just go for this linear homogenous difference equation solution form.

Linear Homogeneous Difference Equation:

- The general form of linear homogenous difference equation of **order** 'k' with constant coefficients is:

$$A_n = c_1 A_{n-1} + c_2 A_{n-2} + c_3 A_{n-3} + \dots + c_k A_{n-k} \quad \dots 2.2$$

- Since it's of degree k, the same number of initial conditions are required. Let's say $A_0 = a_0; A_1 = a_1 \dots A_{k-1} = a_{k-1}$.

- Procedure to solve above type of equation:**

- Assume that $A_n = m^n$ is the solution of the equation and substitute this in equation 2.2.
- This will get simplified in a polynomial of degree k. This is also termed as **auxiliary equation**. The roots of auxiliary equation are called **auxiliary roots** and these roots help in getting explicit form of solution.

So the general form of this linear homogenous difference equation of degree K with constant coefficients is written as $A_n = c_1 A_{n-1} + c_2 A_{n-2} + c_3 A_{n-3} + \dots + c_k A_{n-k}$, where c_1, c_2, c_3 up to c_k are constants here, since it is a k-th order difference equation, the same number of initial conditions it is required, let us say $A_0 = a_0$ here, $A_1 = a_1$ here, $A_{k-1} = a_{k-1}$, so if you just go for this solution of this homogenous difference equation, first we will just substitute $A_n = m^n$ to the power n here, and if you just substitute this in equation 1, this will just simplified to polynomial of degree K here, this is also termed as auxiliary equation. The roots of these auxiliary equations are called auxiliary roots and these roots helps in getting explicit form of the solution.

Linear Homogeneous Difference Equation:

- If all the roots of characteristic polynomial are **real and distinct** then, solution will be in the form of

$$A_n = b_1 \alpha_1^n + b_2 \alpha_2^n + \dots + b_k \alpha_k^n \quad \dots 2.3$$

where α_i 's are roots of poly. and b_i 's are obtained after substituting those k initial conditions for $i = 1, 2, \dots, k$.

- If any one of the roots, say α_1 has multiplicity m then solution will be in the form of:

$$A_n = b_1 \alpha_1^n + n b_2 \alpha_1^n + \dots + n^{m-1} b_m \alpha_1^n + b_{m+1} \alpha_2^n + \dots + b_{m+k-1} \alpha_{k-m-1}^n \quad \dots 2.4$$

- If the roots are in complex conjugate pairs say $\alpha = u \pm iv$ then this will lead to the solution in the form of (for order 2)

$$b_1 r^n \sin(\theta n) + b_2 r^n \cos(\theta n), \quad \dots 2.5$$

where $r^2 = u^2 + v^2$ and $\tan(\theta) = v/u$ for $0 \leq \theta < \pi$.

So if then we will have this roots of this characteristics polynomial are real and distinct, then the solution will be in the form of $A_n = B_1 \alpha_1^n + B_2 \alpha_2^n + \dots + B_k \alpha_k^n$, since it is solution it is assumed in the form of like M to the power N , since we will have this distinct roots like α_1, α_2 up to α_k so that's why in place of M we can just put α_1, α_2 up to α_k , we will have this with the solution, where α_i 's are the roots of this polynomial and B_i 's are obtained after substituting those k initial conditions, since they are like constant coefficients so it can be obtained if we'll just put the initial conditions for $i = 1, 2$ up to k there.

If any one of the roots say α_1 has multiplicity m , sometimes if double root is existing both the roots are same, then in that case the complete solution or this auxiliary solution of this equation will be in the form of $A_n = B_1 \alpha_1^n + B_2 n \alpha_1^{n-1} + \dots + B_m n^{m-1} \alpha_1^{n-m+1}$, so simply we can just multiply n here, $B_2 \alpha_1^n$ up to, since the number of roots if you'll just consider here multiplicity m here then we will have n to the power $m-1, B_m \alpha_1^n + B_{m+1} \alpha_2^n$ it is the next root, immediate root, since we will have like α_1 has the multiplicity m then other roots are also existing there, so that's why other roots it will be written in the form that we have just explained in the earlier solution. If the roots are in complex conjugate pairs, say $\alpha = U + jV$ then this will lead to the solution in the form of $b_1 r^n \sin n \theta + b_2 r^n \cos n \theta$, where r^2 can be written as $u^2 + v^2$ and $\tan \theta$ can be written as v/u for θ lies between 0 and π here, so θ is a less or equal to, sorry greater or equal to 0 and it should be less than π there.

Stability of Linear Homogeneous Difference Equation:

- If $|\alpha_i| < 1$ for all $i = 1, 2, \dots, k$ then all the roots lie inside the unit circle and hence tends to 0 as n approaches towards ∞ . This leads to the **stable condition asymptotically**.
- If $|\alpha_i| \leq 1$ for all $i = 1, 2, \dots, k$ (at least one of the α_i has **magnitude 1**) then it's called **stable condition**.
- If any of the roots say $|\alpha_i| > 1$ then it diverges and hence make the system **unstable**.

So if we'll have the system then we will just go for this stability condition of this linear homogeneous difference equation, in the first lecture I have just told that if you will have a system then the systems would be stable and the system would be consistent, so once we are just getting this solutions whether this solution representing a stable solution or not that we will just go to test. If α_i is less than 1 , for all $i = 1, 2$ up to K , then all the roots lie inside the unit circle and hence tends to 0 , as n approaches towards infinity, this leads to a stable condition asymptotically, if you just see here suppose if you'll have a circle here then this condition is just

coming like this form here towards the origin, so that's why we are just saying it is asymptotically stable. And if $\alpha_i \leq 1$ at least one of the $\alpha_i = 1$ there for all $i = 1, 2$ up to K then it is called stable condition, this means that you will have a like constant value there and we will have like a straight line in that sense.

Analysis of Fibonacci Rabbit Model:

- The mathematical representation of Fibonacci Rabbit Model is $f(n) = f(n-1) + f(n-2)$ for all $n \geq 3$.
- To solve this second order linear homogeneous difference equation, we'll substitute $f(n) = m^n$, hence the characteristic equation will be $m^2 - m - 1 = 0$. The characteristic roots are $m = \frac{1 \pm \sqrt{5}}{2}$
- The required solution will be in the form of $f_n = c_1 \left(\frac{1+\sqrt{5}}{2}\right)^n + c_2 \left(\frac{1-\sqrt{5}}{2}\right)^n$ where c_1, c_2 are constants. Using initial conditions, the solution will be

$$f_n = \frac{1}{\sqrt{5}} \left(\frac{1+\sqrt{5}}{2}\right)^n - \frac{1}{\sqrt{5}} \left(\frac{1-\sqrt{5}}{2}\right)^n \quad \text{for all } n \in \mathbb{N}. \quad \dots 2.6$$
- See the beauty of mathematics !. Irrational numbers are giving a natural number in every iteration i.e., for every value of n . (Interesting !!)
- Again, since one of the auxiliary roots is > 1 , so this equation will approach to infinity as n grows with an order of $O(\epsilon^{1.618})$, where $\epsilon = f_{n+1} / f_n$.



If anyone of the roots say α_i greater than 1 then it diverges and hence make the system unstable here, and if we will just go to, go for the analysis of this Fibonacci rabbit model here then this mathematical representation of this Fibonacci rabbit model is $f(n) = f(n-1) + f(n-2)$ for all n greater or equal to 3, and to solve this suppose if you'll just put here $f(n) = m$ to the power n , hence we will have this characteristic equation that is in the form of $m^2 - m - 1$ here, this equals to 0, since directly if you'll just put here $f(n) = m$ to the power n in this equation here then we will have this equation there. And the root for this quadratic equation will be in the form of $m = 1 + \text{or } - \sqrt{5}/2$, and the required solution whatever we have just explained in the previous slide that can be represented as $f(n) = c_1$ since constant it will be there $1 + \sqrt{5}/2$ whole power $n + c_2 1 - \sqrt{5}/2$ whole power n here, and if you just use the initial conditions, the solution will be like $f(n) = 1/\sqrt{5}, 1 + \sqrt{5}/2$ whole to the power $n - 1/\sqrt{5} 1 - \sqrt{5}/2$ whole to the power n here.

And if you'll just see here that for all m belongs to n we will have a natural number here, since in this equation if you'll just see all the irrational numbers are involved and in analysis always we can just find that when the irrational numbers are involving, any expression then always they are producing a irrational number, but the beauty of the equation is that you can have a natural number when you can just assume any natural number which is in the form of n here, so again since one of this auxiliary roots is greater than 1, so this equation will approach to infinity as n grows with order of like ϵ to the power 1.618 which is nothing but $1 + \sqrt{5}/2$ value here that is especially called golden ratio, where ϵ is defined as F_{n+1}/F_n here.

Linear Cell Division Model:

- Assume that a cell division takes place concurrently and at each time, cell is producing α numbers of daughter cells.
- Number or density of cells at the beginning of cell division process is C_0 .
- After n generations, number of cells shall be C_n , given as

$$C_n = \alpha C_{n-1} \text{ where } n \in \mathbb{N} \quad \dots 2.7$$

$$n = \text{generation number.} \quad \circ$$
- This model is in the form of simple **linear difference equation** and also known as **Malthus model** named after famous English Economist Thomas Robert Malthus.

Then we will just go for linear cell division model, assume that a cell division takes place concurrently and at each time cell is producing suppose alpha number of daughter cells, so in that sense first we will have like big cell then this division takes place, so then we will have like different cell size or different distribution of cells, and the number or density of cells had beginning of cell division processes suppose C_0 here, after n generations number of cells can be C_n suppose given as $C_n = \alpha C_{n-1}$ where n belongs to \mathbb{N} , $n =$ generation number here.

Linear Cell Division Model:

- Now assume that, cells are producing themselves at a rate of b and simultaneously cells are extincting at a rate of d .
- If cell population is changing only due to births and deaths of cells i.e. without any migration effect, then $C_n - C_{n-1}$ gives the difference of number of births and deaths over the interval t_{n-1} to t_n . If b and d are constants then, $C_n - C_{n-1} = (b - d) C_{n-1}$, or

$$C_n = (1 + b - d) C_{n-1} = \alpha^n C_0 \text{ where } n \in \mathbb{N}, \text{ (for } \alpha = 1 + b - d \text{)}. \quad \dots 2.8$$

- If further migration of cells is allowed with a constant rate of migration M ($M > 0$ for immigration and $M < 0$ for emigration), the evolved model will be:

$$C_n = \alpha C_{n-1} + M, \text{ where } n \in \mathbb{N}. \quad \dots 2.9$$

- This equation is in the form of **linear non-homogeneous** difference equation. **Stability** of the same can be analyzed from the previous analysis.

This model is in the form of simple linear difference equation and also known as Malthus model here, and this model is named after famous English economist Thomas Robert Malthus

developed this model, so now in this model if you'll assume that cells are producing themselves at rate of B and simultaneously cells are extincting at a rate of D suppose, the cell population is changing only due to births and deaths of cells, that is without any migration effect then we can just write $C_n - C_{n-1}$ gives the difference of numbers of births and deaths over the interval t_{n-1} to t_n there, if b and d are constants then $C_n - C_{n-1}$ it can be represented as $b-d C_{n-1}$ here or C_n can be written as $1 + b-d$ whole into C_{n-1} which can be written as α to the power n C_0 where n belongs to N, if α equals to $1 + b - d$ here, if further migration of cells is allowed with a constant rate of migration suppose M here, M greater than 0, so especially we are just considering M greater than 0 for migration and M less than 0 for immigration here, then evolve model will be like $C_n = \alpha C_{n-1} + M$, where n belongs to a natural number.

Linear Non-Homogeneous Difference Equation:

- The general form of linear non-homogeneous difference equation of order 'k' is:

$$A_n + d_1 A_{n-1} + d_2 A_{n-2} + d_3 A_{n-3} + \dots + d_k A_{n-k} = f(n). \quad \dots 2.10$$

- If $f(n)$ is identically zero then above equation turns into linear homogeneous equation.
- If $f(n)$ is not identically zero then the solution $A_n = C.F. + P.F.$, where C.F. is called **complimentary function** and P.F. is called **particular function**. C.F. can be calculated from the method described for linear homogeneous equation. The value of P.F. depends on the **forcing function** $f(n)$.
- For calculating P.F., there is a big role of **auxiliary equation (recall!)**. Let $g(m)$ is the corresponding auxiliary equation of homogeneous part of non-homogeneous equation after substituting $A_n = m^n$.



This equation is in the form of linear non-homogenous difference equation, and stability of the same can be analyzed from the previous analysis, so if you'll just go for this linear non-homogenous difference equations then the general form of this linear non-homogeneous difference equation of degree k can be written as $A_n + d_1 A_{n-1} + d_2 A_{n-2} + d_3 A_{n-3} + \dots + d_k A_{n-k}$ this equals to F_n suppose, if F_n is identically 0 then above equation turns into a linear homogeneous equation.

If F_n is not identically 0 then the solution of A_n can be defined as complementary function + particular function here, so where the CF represents here complimentary function and PF is particular function here, and this complementary function can be calculated from the method described for linear homogeneous equation, but for the particular function it can the value of this function depends on the forcing function F_n there, since a F_n represents the right hand side of this equation here, for calculating particular function there is a big role of auxiliary equation, so auxiliary equation already you have known that one, let $g(m)$ is the corresponding auxiliary equation of homogeneous part of non-homogeneous equation after substituting $A_n = m^n$ to the power n, especially whenever we are just discussing this linear non-homogeneous difference

Linear Non-Homogeneous Difference Equation:

- Now let's discuss different possible cases of $f(n)$.

1. For $f(n) = a^n$, then P.F. = $\frac{1}{g(a)}a^n$, provided $g(a) \neq 0$.

If $g(a) = 0$, then P.F. = $\frac{1}{(m-a)^k}a^n = (nck)a^{n-1}$ where k is the multiplicity factor by which a is occurring as root in $g(m)$.

2. For $f(n) = n^p$, then P.F. = $\frac{1}{g(m)}n^p = \frac{1}{g(1+\Delta)}n^p$, where, Δ operator is defined as: $\Delta([n]^p) = p \cdot [n]^{p-1}$. and $[.]$ is factorial notation defined as $[n]^r = n(n-1)\dots(n-r+1)$.

3. For $f(n) = \cos(kn)$ or $\sin(kn)$, then P.F. = $\frac{1}{2i} \left[\frac{1}{g(m)}e^{ikn} \pm \frac{1}{g(m)}e^{-ikn} \right]$ where $m = \exp(ik)$. Again, if $g(m)=0$, then the same procedure will be followed as mentioned in step 1.



equations that defers from this like continuous difference equations, that is continuous difference equations means we can just say that it is a differential equations and in case of this difference equations if you'll just here that we will have two types of solutions, that is one is called your complementary function, another one it is called particular function here, and for the complementary function especially we are just putting that variable, it is in the form of like M to the power N , then we are just determining these roots if you just see this slides here that if we will have like a polynomial that is for order n here, that is $An + d_1 An-1, D_2 An-2, D_3 An-3$ up to $D_k An-K$ this equals to F_n .

Then when we will just go for the solution of this difference equation we will have two parts here, one it is called complementary function part, another one it is called particular function part here, so if you'll just find this complementary function then we have to put $An = M$ to the power N here, and if you just put $An = M$ to the power N then we can just reduce this polynomial that is in the form of like a M to the power $N + D_1$ then we will have M to the power $n-1$ $d_2 M$ to the power $n-2$ + up to $d_k m$ to the power $n-k$, this equals to 0 here, and if you just take common here that is m to the power $n-k$ which is a lowest order term of m here then we can just write this one as a m to the power $k + d_1 m$ to the power $k-1$ up to d_k this equals to 0 here.

Linear Non-Homogeneous Difference Equation:

- Now let's discuss different possible cases of $f(n)$.

1. For $f(n) = a^n$, then P.F. = $\frac{1}{g(a)} a^n$, provided $g(a) \neq 0$. P.F. of $\Delta_n = \frac{1}{g(m)} [1 + \dots]$

If $g(a) = 0$, then P.F. = $\frac{1}{(m-a)^k} a^n = (n \cdot k) a^{n-k}$ where k is the multiplicity factor by which a is occurring as root in $g(m)$.

2. For $f(n) = n^p$, then P.F. = $\frac{1}{g(m)} n^p = \frac{1}{g(1+\Delta)} n^p$, where Δ operator is defined as: $\Delta([n]^p) = p \cdot [n]^{p-1}$. and $[.]$ is factorial notation defined as $[n]^r = n(n-1)\dots(n-r+1)$.

3. For $f(n) = \cos(kn)$ or $\sin(kn)$, then P.F. = $\frac{1}{2i} \left[\frac{1}{g(m)} e^{ikn} \pm \frac{1}{g(m)} e^{-ikn} \right]$ where $m = \exp(ik)$. Again, if $g(m) = 0$, then the same procedure will be followed as mentioned in step 1.



And if you'll just see here then m to the power $n-k$ which is not equal to 0 then we can just consider this polynomial of degree k , that is a specially we are just writing it as here as a $g(m)$ this equals to 0 here, and if you'll just find the root of this equation $g(m)$ which will provide the characteristics roots for this difference equation, and if we'll just evaluate this characteristic roots then we can just write this characteristic roots as in the form of like a complementary function which takes the values are in the form of like, if you'll just write here then our solution it is written in the form of $A_n = m$ to the power n , so that's why whatever this order of this equation it will just involve, the same number of arbitrary constants it will involve for this complementary function also, so that's why this solutions can be written in the form of like complementary function which can be written as if you'll just see here that is α_1 , you're variable that is in the form of m_1 here, so m_1 to the power α_1 , m_2 to the power α_2 so likewise we can just write since it is a polynomial of a degree k here so α_k , m_k to the power n is the complementary function.

And if you'll just go for this particular function here, then this particular function can taken as like, since our earlier value if you just see this difference equation that has been reduced in the form of $g(m)$ and if you'll just write this particular function for this complete difference equation that is in the form of this one here, then this variable A_n can be written as $1/g(m)$ operated on this right hand part that as F_n here.

And if you'll just operate this one this is nothing but the particular function of A_n here, so especially whenever we are just operating this $1/g(m)$ function with the F_n we will have like different conditions here, for the first case if you'll just choose here $F_n = A$ to the power n then like our continuous case whenever we are just using this differential equations then especially we are just assuming this generalized solution that is in the form of $Y = E$ to the power X , then we are just writing this particular function, if the function is in the form of like Y^p then especially if $1/F(d)$ if it is operated on E to the power X we have just replaced this one by the form of E to the power $X/F(a)$.

Similarly in case of discrete values that is in case of ordinary difference equation if you'll just apply here $F(n)$ as A to the power M suppose then we can just write this particular function as $1/g(a) A$ to the power N , but the question arise is that if $G(a) = 0$ here, if $G(a)$ is not equal to 0 then directly we can just write $1/g(a) A$ to the power N , since it is a geometric series here, but if $g(a) = 0$ then this particular function can be written as $1/m-a$ whole to the power k , a to the power n here, especially if you'll just go for this like our continuous case that is in a different ordinary differential equation case there also if we are just writing this $F(a) = 0$ there then we have just replaced YP as in the form of $1/F(D + A)$ and which is operated on E to the power X , so E to the power AX operated on 1 here, that is your XB of $X1$ so.

Similarly if you just go for this geometric expression here then we can just write this particular function as $1/m-a$ whole to the power K since it is generated as polynomial of degree K that is $G(m)$ and which operated on this function A to the power N , and if you just see here this represents a , like a combination series that is in the form of $NCK A$ to the power $n-1$, since this is a geometric series up to $n-1$ terms we can just consider that is in the form of K here, that's why it has been written in the form of first term if you just see it can just take as the constant term, then simultaneously it will just increase, likewise if you'll just see like sine X suppose, sine X means it has Taylor's first term it just takes a constant value there 1, then especially it can just incremented after wards, so if you'll just take the geometry expansion of this function which involves this power function here and which has this denominator parts takes the 0 value then we can just write this particular function as $NCK A$ to the power $n-1$.

And similarly the next case is that whenever we'll have this function that is in the form of like $F(n) = n$ to the power p here, and if you'll just put this $F(n) = n$ to the power p here then this particular function can be written as $1/G(m)$ so whatever it is, I just written there, then it is operated on $F(n)$ function that is as n to the power p here, so p is like an arbitrary constant here, and if we'll just write in this form here then we have to use certain difference operators to get this particular function here, the difference operator that is used for this class of problem is that forward difference operator here, so forward difference operator if it is operated on this function that is a bracketed function we have just define, this bracketed function is defined in the form of like bracketed of n , it can just take the value as n here, and if we are just taking this bracketed function that is n square here which can just take the value as $n(n-1)$, if you'll just take this bracketed function of NQ then it can be written as $n(n-1) (n-2)$. Especially if you'll just see this bracketed function here then whatever this power or order it is just written here that takes the number of terms before that, and it is just tagged as a product form there, so that's why it is just represented as a factorial notation.

Officially if you'll just take this power of this bracketed N as R here, then especially it will involve R terms so that's why we have just written as the product of $n(n-1)$ to $n-R + 1$ terms here. And we have known that whenever this difference operator is operated that is like forward difference operator, so if we are just assuming a function $F(x)$ which is written in the form of $F(x+h) - F(x)$ this is the forward difference operator formula, and if we just assume suppose $F(x)$ is a polynomial suppose like X square, then if we just use this difference operator here that is with space size suppose A is here, then we can just write $\text{del}(x \text{ square})$ which can be written as $x+h$ whole square $- x$ square which can be written as $X \text{ square} + 2xh + h \text{ square} - x \text{ square}$

here. And if you just see here so x^2 , x^2 it will just cancel it out and we can just write here that is in the form of $2xh + hx^2$ here.

And next time if you just apply this del operator here, so if del will operated on a constant function that will just provide you like another if you just apply del square of x^2 here, then this will just provide you $\Delta(2xh) + \Delta(h^2)$, so h^2 since h is a constant here, so $h^2 - h^2$ this will just to give you 0 value and especially if you just use for this function here then we can just write here as $2(x)$, so that's why $x+h -h$, since only here if I'll just see here only x it is there, so if I'll just use this function $F(x) = x$ only, so first value it can be written as $F(x+h)$ so that's why $x+h$ minus this is $F(x)$ as x here, so x, x cancel it out so it will just provide you $2h$ square, so if you'll just keep this space size $x=1$ suppose, then we can just write del square of x^2 , this equals to 2.

Similarly like derivative here, so if same way we can just use this del operator for this function here, n to the power p we can just write this one as $p n$ to the power $p-1$, since we have just seen that if the del operator, if it is used for x^2 here so then if you just consider this space size is equal to 1 here especially, this can be written in the form of like $2x+1$ here, and the first term if you just see that is nothing but $2x$ it is there, so that's why this difference operator if you just operated here that can be written as $p n$ to the power $p-1$ here, and if you just consider suppose this $F(n)$ as like a trigonometry function here, trigonometry function means if this roots are coming in the imaginary form then we can just write this functions are in the form of $\cos(x+i)$ $\sin(x)$, so that's why this function if we can just write as $\cos(x)$ or $\sin(x)$ here that is in terms of n if you just write, $\cos(kn)$ and $\sin(kn)$ then this particular function can be written as $1/2i$ into $1/g(m) E$ to the power iKn + or $-1/g(m) E$ to the power $-iKn$, where $m = e$ especially it can be written as exponential (ik), since exponential (ik) means we can just write this as $\cos(k + i)$ $\sin(k)$, and if $G(m) = 0$ then we can just follow this previous procedure to get the solution here.

Example on Linear Non-Homogeneous Difference Equation:

Question : Solve $y_{n+2} - 4 y_n = 2^n + n^2 - 1$ with $y(0)=y(1)=0$.

Solution: For C.F. Put $y_n = m^n$, this leads to the auxiliary equation as : $g(m) = m^2 - 4 = 0$. The auxiliary roots are $m = \pm 2$. So C.F. $y_n = c_1(2)^n + c_2 (-2)^n$.

For P.F.

P.F. 1 (for 2^n) = $0.25(n 2^{n-1} - 2^n / 4)$;

P.F. 3 (for 1) = $1/3$

P.F. 2 (for n^2) = $[(1+\Delta)^2 - 4]^{-1} (n^2)$

= $[(1+\Delta)^2 - 4]^{-1} (n(n-1) + n)$

= $[(1+\Delta)^2 - 4]^{-1} ([n]^2 + [n])$

= $-1/3 [[n]^2 + 7[n]/3 + 20/9]$

= $-1/3 [n^2 + 4n/3 + 20/9]$

So the **general solution** will be

$$y_n = c_1(2)^n + c_2 (-2)^n + 0.25(n 2^{n-1} - 2^n / 4) - 1/3 [n^2 + 4n/3 + 20/9] + 1/3.$$

After substituting these two initial conditions, the **particular solution** will be

$$y_n = 713/1296(2)^n - 26/324 (-2)^n + 0.25(n 2^{n-1} - 2^n / 4) - 1/3 [n^2 + 4n/3 + 20/9] + 1/3.$$

Based on different cases of like linear homogeneous difference equations we have consider one example where we have consider this equations as $y_{n+2} - 4 y_n$ this equals to 2 to the power $n +$

$n^2 - 1$ with the boundary conditions as $y(0) = y(1) = 0$ here, especially if we are just going for this solution of this linear homogeneous difference equations we have to consider one complementary function and one particular function, and the total solution it will be like some of this complementary function and particular function. In case of like ordinary differential equations that is in a continuous case, here we are just considering this discrete cases, so in continuous case we have just assume this function as $y = e$ to the power mx to find this complementary functions, and here we are just using one geometric expansion that is in the form of like $y_n = m$ to the power n to get this complementary function here.

So if you just put suppose $y_n = m$ to the power n in this equation, so we have this equation in the form of y_{n+2} , that is $-4y_n$ these equals to 2 to the power $n + n^2 - 1$ here, and directly if you just put here that is $y_n = m$ to the power n as a geometric expansion here then for the complementary function we have to keep it as like complementary function of y_n this can be written as like m to the power $n+2 - 4m$ to the power n this equals to 0 here, this implies that m to the power n into $m^2 - 4$ this equals to 0 , where if you just see m to the power n this is not equals to 0 , so that's why we can have like $m = +$ or -2 here, and if we just consider $m = +$ or -2 then we will have two real and distinct roots here, and if you just see here the polynomial that is expressed in the form of $G(m)$ that x as $m^2 - 4$ here, since $G(m)$ is a polynomial for degree 2 , the solution for this complementary function that will involve 2 arbitrary constants, hence the solution for this complementary function y_n can be written as like $C_1 m$ to the power n so that's why we can just write 2 to the power $n + C_2 (-2$ to the power $n)$ is the complementary function here.

So if you'll just see here that we will have this auxiliary roots that is $m = +$ or -2 here, so the complementary function for y_n it is expression in the form of $C_1(2)$ to the power $n + C_2 (-2)$ to the power n here, then we will just go for this particular function, so if we will just go for this particular function here then we have to consider like the particular function of y_n which can be expressed in the form of like $1/g(m)$ 2 to the power $n + n^2 - 1$, and this can be written in the form of like 2 to the power $n/g(m) + n^2/g(m) - 1/g(m)$ here, and already we have discussed that if any function that is in the form of A to the power $n/g(m)$ is existing then directly if $G(a)$ is not equals to 0 there, then we can just write that function as A to the power $n/G(a)$ if you'll just see this previous slide here that you can just find that particular function of $A(n)$ which can be expressed as $1/G(a)$ A to the power n if $G(a)$ is not equals to 0 here, so that's why if you'll just see here the particular function for 2 to the power n here then we can just find that, so 2 to the power n directly if you'll just write here particular function of 2 to the power $n/g(m)$ this can be written as 2 to the power $n/g(m)$, so $g(m)$ is nothing but $m^2 - 4$ here, so this can be written as 2 to the power $n/m^2 - 4$ here.

So first we will just do this partial fraction to get the independent form of this m^2 and $m-2$ in the, like denominator side here, so that's why if you'll just use the partial fraction to get this division form of this m^2 and $m-2$ we can just write this one as $1/m^2 - 4$ into $m-2$ this equals to $A/m^2 + B/m-2$ here, and if you'll just try to find the solution here then we can just write here that is A into $m-2 + B$ into m^2 this can be written as 1 here, if you just take this coefficients of m which can be written as $A+B = 0$, then we will have like $-2A + 2B$ this equals to 1 here.

From the first equation if you'll just see this implies that $A = -B$ here, so if I'll just replace here directly $-2A$, $-2A$ this equals to 1 this implies that $A = -1/4$ here, and since we have written here $A = -B$ so that's why B can be written as $1/4$ here, and finally we can just write this coefficient as in the form of like $-1/4$ since $A/m+2$, 2 to the power $N + 1/4$ this one is your $m-2$, 2 to the power n here, and already we have seen that in case of like $1/m-A$, sorry this is $G(a)$ is not equals to 0 we can just write that one as $1/G(a)$, A to the power n , so that if you just see from this slide here that 2 to the power $n/m+2$ here so directly if you just replace here $m/2$ then directly we can just write this one as $-1/4$ 2 to the power $n/4$ here, this is the first part of the solution, and second part if you just see here that this m part, this just take the 0 value whenever

$$\begin{aligned}
 & y_{n+2} - 4y_n = 2^n + n^2 - 1 \\
 & y_n = m^n \\
 \text{C.F. } & y_n = m^{n+2} - 4m^n = 0 \\
 & \Rightarrow m^2(m^2 - 4) = 0 \text{ where } m^n \neq 0, m = \pm 2 \\
 \text{P.F. } & y_n = \frac{1}{g(m)} (2^n + n^2 - 1) = \frac{2^n}{g(m)} + \frac{n^2}{g(m)} - \frac{1}{g(m)} \\
 \text{P.F. } & \frac{2^n}{g(m)} = \frac{2^n}{m^2 - 4} = \frac{2^n}{(m+2)(m-2)} = \frac{-\frac{1}{4}(m+2)}{(m+2)(m-2)} 2^n + \frac{1}{4(m-2)} 2^n \\
 & = \left(-\frac{1}{4} \right) \frac{2^n}{4}
 \end{aligned}$$

$$\begin{aligned}
 \frac{1}{(m+2)(m-2)} &= \frac{A}{m+2} + \frac{B}{m-2} \\
 A(m-2) + B(m+2) &= 1 \\
 A+B &= 0 \Rightarrow A = -B \\
 -2A+2B &= 1 \\
 -2A-2A &= 1 \Rightarrow A = -1/4 \\
 B &= 1/4
 \end{aligned}$$



we are just putting directly $m = 2$ here, so for this we will just use the other formula that is in the form of like if you just see here that is $1/m-a$ whole to the power k , a to the power n this can be written as $NCK A$ to the power $n-1$, so that's why if you just see here that K is 1 that is the first root since we are just writing their way $m-2$ only, so K is 1 so we can just write that one as $NC1 A$ to the power $n-1$ is the particular function for that part, so that's why we can just write this one as plus, we'll have $NC1$ and then second is 2 to the power $n-1$ into $1/4$ whatever it is just present there.

So finally if you just see this particular function for 2 to the power $n/g(m)$ so that can be written as like here that is 0.25 into n 2 to the power $n-1$ -2 to the power $n/4$ here, so that we have just derived there.

Next part is that if you just see here, first part it is over, so next part particular function of, we'll have m square/ $g(m)$, so if you just see here this is written in the form of m square/ $g(m)$ is m square - 4, and which is nothing but if you just see our previous slide here, then this is just taking in the form if $F(n) = n$ to the power p then the particular function of $1/g(m)$ n to the power p which can be written as $1/g(1 + \delta)$ into n to the power p , so directly we can just write there as $1/g(1+\delta)$ n to the power p , so if you just see here we will have, g is written as

in the form of $m^2 - 4$, so that's why $G(1+\delta)$ it can be written as $1 + \delta$ whole square $- 4$.

So which can be written in the form of like $1 + \delta$ square $+ 2\delta - 4$ here, and which can be written as $-3 + \delta$ square $+ 2\delta$ here, and directly if you'll just write here the particular function of this one which can be written as, so you'll have like denominator side that is $1/3 + \delta$ square $+ 2\delta$ operated on n square here, so since we cannot operate this operator in, like if you'll just keep this one in a denominator part we cannot operate that one, so that's why we have just kept it into the numerator part here, so that's why to get it in numerator part we can just write this one as like if you just take common here $-1/3$, so $-1/3$ if you just take common so then we can just write this one $1 - \delta$ square $+ 2\delta/3$ here, operated on n square, and which can be written as, so $-1/3$ so this is $1 - \delta$ square $+ 2\delta/3$ whole inverse operated on n square here, so already we have known also that if we are just using this operators, δ operators on this factorial form then it is easy to handle, so that's why our first aim is that we have to convert this n square into the factorial part here, so if you just see here first we have just tried to convert this n square into the factorial part, so that's why we are just writing this n square as in the form of $n(n-1) + n$ here, so if you'll just see this part here then it can be written as n square $- n + n$ which can be written as nothing but n square here.

And if we want to write this n square in factorial form then this factorial m square which can be written as n into $n-1$, and factorial of m it can be written as n only, so that's why we can just write or shift this n square value as in the form of n into $n-1 + n$ here, so that's why we can just write this one as bracketed n square $+ \text{bracketed } n$ here, and if you just see here we have already taken common if you just see here that is $-1/3$ $1 - \delta$ square $+ 2\delta/3$ whole inverse, so it is just converted to now, this is factorial n square $+ \text{factorial } n$ here.

$$\begin{aligned}
 & y_{n+2} - 4y_n = 2^n + n^2 - 1 \\
 & y_n = m^n \\
 \text{C.F. } & y_n = m^{n+2} - 4m^n = 0 \\
 & \Rightarrow m^2(m^2 - 4) = 0 \text{ where } m^n \neq 0, m = \pm 2 \\
 & y(m) = m^2 - 4 = y_n = c_1 2^n + c_2 (-2)^n \\
 \text{P.F. } & y_n = \frac{1}{y(m)} (2^n + n^2 - 1) = \frac{2^n}{y(m)} + \frac{n^2}{y(m)} - \frac{1}{y(m)} \\
 \text{P.F. } & \text{I } \frac{2^n}{y(m)} = \frac{2^n}{m^2 - 4} = \frac{2^n}{(m+2)(m-2)} = \frac{-\frac{1}{4}(m+2)}{(m+2)(m-2)} + \frac{2^n}{4(m-2)} \\
 & = -\frac{1}{4} \frac{2^n}{m-2} + \frac{2^n}{4(m-2)} \\
 \text{P.F. } & \text{II } \frac{n^2}{y(m)} = \frac{n^2}{m^2 - 4} \\
 & = \frac{1}{-3 + 2^2 + 2A} \frac{1}{y(1+A)} n^2 \quad y(m) = m^2 - 4 \quad y(1+A) = (1+A)^2 - 4 \\
 & = \frac{1}{-3 + 2^2 + 2A} \frac{1}{C n^2} = \frac{1}{-\frac{1}{2} [1 - (\frac{A^2 + 2A}{3})]} \quad = 1 + A^2 + 2A - 4 \\
 & = -\frac{1}{2} [1 - (\frac{A^2 + 2A}{3})]^{-1} (n^2) \quad = -3 + A^2 + 2A \\
 & = -\frac{1}{2} [1 - (\frac{A^2 + 2A}{3})]^{-1} (n^2)
 \end{aligned}$$

And now if you just take this expansion here so then you can just find that this expansion can be written as $-1/3$ so take this expansion $1 + \delta$ square $+ 2\delta/3 + \delta$ square $+ 2\delta/3$ square $+ \delta$ square $+ 2\delta$ whole cube, so likewise we can just do this expansion operated

visualize from here also, that is first value if you'll just write here that is $-1/3$ bracketed n square + bracketed n , second value if you'll just operate this one delta square n square here, I have explained also this one in the previous slide if you just see here, that is delta (n to the power p) it can be written as pn to the power $p-1$ here, so same way we can just express also there that is delta of pn which can be written as $n(p) n-1$, sorry np , this is $p(n)p-1$, so if you'll just see here delta of n to the power p , directly we can also visualize here that delta square if it is operated on n square here so directly if you just put this one, so it will just give you $2(n)$, first one, first operator it will just give you $2(n)$, then the second operator if you'll just do then it will just give you 2 , only 2 here.

Similarly if you'll just operate 2 delta on n square or bracketed n square, so it will just give you $2(n)$ here, similarly if you'll just operate delta square on bracketed n this will just give you 0 and $2/3$ delta if you'll operate on n this will just give you $2/3$ here, so that's why if you'll just write here so first value it will just give you $2/3$, so then 2 delta if you'll just operate so it will just give you $2/3 \times 2(n)$ and immediate next value if you just use so it will just give you $2/3$, then the next, immediate next value if you'll just apply here so we will have like del to the power $4 +$ we will have like operated, if you'll just see here del to the power $4 +$ we will have 4 del square, then we will have like 4 del $q/3$ operated on bracketed n square + bracketed n , since after this you can just find all other values are 0 , since added or differences it will just give you 0 value there, so from this only you can just find this particular values that n square + $7(n)/3 + 20/9$ here, so hence if you just see here 3 particular functions we have just obtained, then this 3 particular functions it can be added together to get this complete particular function for yn here, and the general solution it will be like yn equals to first the complementary function + particular function, so that's why this complementary function it can be written as like $c1(2)$ to the power $n + c2(-2)$ to the power n this part it is just written.

And second part is that is particular function which can be written as like $0.25 n^2$ to the power $n-1 - 2$ to the power $n/4$, second particular function if you'll just see that is nothing but $-1/3 n$ square + $4n/3 + 20/9$. Last one if you just see here that is remained is $-1/g(m)$ here, $-1/m$ square -4 here, and which can be written as like only $1/3$, since directly if you'll just put this value that is $-1/-1$ whole square -4 here, so it can be written as -1 , so it will be just taken as, if you'll just see here -3 here so particularly you just take $1/3$ value, so $1/3$.

Example on Linear Non-Homogeneous Difference Equation:

Question : Solve $y_{n+2} - 4y_n = 2^n + n^2 - 1$ with $y(0)=y(1)=0$.

Solution: For C.F. Put $y_n = m^n$, this leads to the auxiliary equation as : $g(m) = m^2 - 4 = 0$. The auxiliary roots are $m = \pm 2$. So C.F. $y_n = c_1(2)^n + c_2(-2)^n$.

For P.F.

P.F. 1 (for 2^n) = $0.25(n \cdot 2^{n-1} - 2^n / 4)$;

P.F. 3 (for 1) = $1/3$

P.F. 2 (for n^2) = $[(1+\Delta)^2 - 4]^{-1} (n^2)$
 $= [(1+\Delta)^2 - 4]^{-1} (n(n-1) + n)$
 $= [(1+\Delta)^2 - 4]^{-1} ([n]^2 + [n])$
 $= -1/3 [[n]^2 + 7[n]/3 + 20/9]$
 $= -1/3 [n^2 + 4n/3 + 20/9]$

$y_n = C.F. + P.F.$

So the general solution will be

$$y_n = c_1(2)^n + c_2(-2)^n + 0.25(n \cdot 2^{n-1} - 2^n / 4) - 1/3 [n^2 + 4n/3 + 20/9] + 1/3.$$

After substituting these two initial conditions, the particular solution will be

$$y_n = 713/1296(2)^n - 26/324(-2)^n + 0.25(n \cdot 2^{n-1} - 2^n / 4) - 1/3 [n^2 + 4n/3 + 20/9] + 1/3.$$

And if you'll just find this complete solution based on this initial conditions, the particular solution will be in the form of, since we have to put this boundary conditions also that is in the form of $y_0 = y_1 = 0$, then the total solution it will be in the form of $713/1296 (2)^n - 26/324 (-2)^n + 0.25(n \cdot 2^{n-1} - 2^n / 4) - 1/3 n^2 + 4n/3 + 20/9 + 1/3$, it is easily obtained since directly if you'll just put this values like y_n is given here, so if you'll just put here that $y_0 = 0$ here, so 0 equals to you can just put c_1 , so first value this is 2 to the power $0 + c_2 \cdot 0$ also, so all remaining values if you'll just see here that will just 0.25 , so n is 0 , so -2 to the power $n/4$ here, so it can just take the value then $-1/3 n = 0$, $n = 0$, then $20/9 + 1/3$, so from this equation we can just separate c_1 and c_2 , we will have two equations since next equation we can just put this one as $y(1) = 0$, so this means that $n = 1$ will just put and y_n total value is 0 here, and we will have like two set of equations and from there itself we can just find c_1 and c_2 value, so once you are just obtaining this c_1 and c_2 value directly you can just put this c_1 value as this one and c_2 value is this one here, so this is the final solution for this problem here.

Analysis of Linear Cell-Division Model:

- The mathematical representation of linear cell-division model is given by eq. 2.9 : $C_n - \alpha C_{n-1} = M$, where $n \in \mathbb{N}$.

- If M is treated as constant, the solution of above equation after substituting initial condition can be written as:

$$C_n = C_0 \alpha^n + (M/M-\alpha) (1 - \alpha^n) \quad \dots 2.11$$

- For stability analysis, α may have following cases:
 - $\alpha = 1$ implies constant population of cells. (stable)
 - $\alpha > 1$ implies no. of cells goes to ∞ as generation progress. (unstable)
 - $\alpha < 1$ implies population will get leveled as generation progress. (asymptotically stable)

So if you just go for the analysis of linear cell division model the mathematical model representation of linear cell division model is given as equation 2.9, if you'll just see the previous slide here, that is $C_n = \alpha C_{n-1} + m$ here. So $C_n - \alpha C_{n-1}$ this is m for n belongs to \mathbb{N} here, if M is treated as constant here, the solution of above equation, after substituting initial condition can be written as $C_n = C_0 \alpha^n + M/M-\alpha (1 - \alpha^n)$ here. And next step is the stability analysis, for stability analysis α has the possibilities like $\alpha = 1$, so if we will just consider $\alpha = 1$ this implies that constant population of cells, then we will have a stable condition, if you'll just consider α greater than 1 then we will have like no cell, number of cells goes to infinity as generation progress, then we will have a unstable condition, if α less than 1 then we will have like the population will extinct at generation progress will have asymptotically stable condition.

So now we will just conclude this session, so first we have discussed the introduction of this population dynamics, then we have just discussed about this Fibonacci rabbit model, and how this formulation has been for trend and how we are just obtaining the solutions, then we have discussed about different class of linear difference equations, so with the constant coefficients and we have also discussed nonlinear class of models, then we have discussed like different linear cell models and their formulations. Thank you for listen this lecture.

For Further Details **Contact**



Coordinator, Educational Technology Cell
Indian Institute of Technology Roorkee
Roorkee- 247 667
E Mail: etcell@iitr.ernet.in, etcell.iitrke@gmail.com
Website: www.nptel.iitm.ac.in

For Further Details Contact

Coordinator Educational Technology Cell
Indian Institute of Technology Roorkee
Roorkee – 247 667
E Mail:- etcell@iitr.ernet.in, iitrke@gmail.com
Website: www.nptel.iitm.ac.in

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Prof. Ajit Kumar Chaturvedi
Director, IIT Roorkee

NPTEL Coordinator

IIT Roorkee
Prof. B. K Gandhi

Subject Expert

Dr. Ameeya Kumar Nayak
Department of Mathematics
IIT Roorkee

Produced by

Sarath K.V

Graphics

Binoy V.P

Production Team

Mohanraj.S
Pankaj Saini

Web Team

Dr. Nibedita Bisoyi
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