

13=533 Mathematical Modelling Fall 1997
Mark Alber

R. Kent Nagle and Edward B. Saff, *Fundamentals of Differential Equations* [1993], Third Edition, Addison-Wesley Publishing Company

Richard H. Enns and George C. McGuire, *Nonlinear Physics with Maple for Scientists and Engineers* [1997], Birkhauser.

Course description includes a library of Mathematica programs developed for the course. Each student participated in 5 projects and presented a final project in class.

Review of different types of mathematical models. Mathematical background.

Examples of mathematical models.

- a) Different population models based on linear and nonlinear ODE's including logistic model.
- b) Competition models and predator-prey models and systems of nonlinear equations. Examples from biology and optics.
- c) Modelling using first order differential equations.
 - a) Separable equations and exact equations. Discontinuous solutions. Diffusion of medicine in the blood stream.
 - b) Equations with discontinuous coefficients. Discontinuous force in mechanics.
 - c) Singular points. Nonuniqueness of the solution.
 - d) Bernoulli equations and homogeneous equations. Ecological models. Beam competition equations from laser optics.
 - e) Delay differential equations. Flow systems. Mixing problem. Clearing of Great lakes.
 - f) Optimization problems. Motion of a multi-stage rocket.
 - g) Mathematical modelling of geometric problems.
 - h) Linear equations with non constant coefficients. Linear pursuit problem.

Discrete models. Examples from economics and population dynamics. Discrete dynamical systems. Periodic and critical points. Phase diagrams.

- a) Discrete maps including logistic map. Steady states, equilibria, fixed points. Stability of fixed points. Bifurcations.
- b) Logistic map and period doubling. Chaotic systems. Pitchfork diagrams. Fractals and chaotic systems with examples.
- c) Discrete systems and numerical methods. Numerical chaos.

Chaotic systems. Topological approach to Chaos. Poincare-Smale theorem.

Mathematical modelling through linear ODE's of second order. Resonances in mechanics. Critically damped motion. Beats. Nonlinear equations solvable by first order techniques. A cable suspended between 2 fixed points.

Mathematical modelling using nonlinear equations. Duffing oscillator with dissipation and friction. Hamiltonian systems. Phase space analysis. Poincare map. Perturbation: forced Duffing equation. Smale horseshoe map. Cantor sets in \mathbb{R}^2 . Elements of symbolic dynamics. Lorenz strange attractor.

Modelling using PDE's.

- a) Continuity equation in fluid dynamics. Traffic flow on a high-way. Perturbation of the model. Shock wave solutions.
- b) Wave motion: Hyperbolic waves and dispersive waves. Method of characteristics. Multi valued solutions and shock waves. Soliton solutions and their application in Ocean dynamics and nonlinear optics.