## Difference Equations

Matthew Macauley

Department of Mathematical Sciences Clemson University http://www.math.clemson.edu/~macaule/

Math 4500, Mathematical Modeling

Consider a population of insects that reproduces daily, of size P(t):

- birth rate is  $f \in [0, \infty)$ ,
- death rate is  $d \in [0, 1]$ .

Consider a population of insects that reproduces daily, of size P(t):

- birth rate is  $f \in [0, \infty)$ ,
- death rate is  $d \in [0, 1]$ .

This can be modeled by a simple equation:

$$\Delta P = fP - dP$$

Consider a population of insects that reproduces daily, of size P(t):

- birth rate is  $f \in [0, \infty)$ ,
- death rate is  $d \in [0, 1]$ .

This can be modeled by a simple equation:

$$\Delta P = fP - dP = (f - d)P.$$

Consider a population of insects that reproduces daily, of size P(t):

- birth rate is  $f \in [0, \infty)$ ,
- death rate is  $d \in [0, 1]$ .

This can be modeled by a simple equation:

$$\Delta P = fP - dP = (f - d)P.$$

Suppose time is discretized, e.g., it only takes integer values:  $t=0,1,2,\ldots$ 

Consider a population of insects that reproduces daily, of size P(t):

- birth rate is  $f \in [0, \infty)$ ,
- death rate is  $d \in [0, 1]$ .

This can be modeled by a simple equation:

$$\Delta P = fP - dP = (f - d)P.$$

Suppose time is discretized, e.g., it only takes integer values:  $t=0,1,2,\ldots$ 

Let  $P_t = P(t) = \text{population at time } t$ .

Consider a population of insects that reproduces daily, of size P(t):

- birth rate is  $f \in [0, \infty)$ ,
- death rate is  $d \in [0, 1]$ .

This can be modeled by a simple equation:

$$\Delta P = fP - dP = (f - d)P.$$

Suppose time is discretized, e.g., it only takes integer values:  $t = 0, 1, 2, \ldots$ 

Let  $P_t = P(t) = \text{population at time } t$ .

Then  $\Delta P = P_{t+1} - P_t$ ,

Consider a population of insects that reproduces daily, of size P(t):

- birth rate is  $f \in [0, \infty)$ ,
- death rate is  $d \in [0, 1]$ .

This can be modeled by a simple equation:

$$\Delta P = fP - dP = (f - d)P.$$

Suppose time is discretized, e.g., it only takes integer values:  $t = 0, 1, 2, \ldots$ 

Let  $P_t = P(t) = \text{population at time } t$ .

Then  $\Delta P = P_{t+1} - P_t$ , from which it follows that

$$P_{t+1} = P_t + \Delta P$$

Consider a population of insects that reproduces daily, of size P(t):

- birth rate is  $f \in [0, \infty)$ ,
- death rate is  $d \in [0, 1]$ .

This can be modeled by a simple equation:

$$\Delta P = fP - dP = (f - d)P.$$

Suppose time is discretized, e.g., it only takes integer values:  $t = 0, 1, 2, \ldots$ 

Let  $P_t = P(t) = \text{population at time } t$ .

Then  $\Delta P = P_{t+1} - P_t$ , from which it follows that

$$P_{t+1} = P_t + \Delta P = P_t + (f - d)P_t$$

Consider a population of insects that reproduces daily, of size P(t):

- birth rate is  $f \in [0, \infty)$ ,
- death rate is  $d \in [0, 1]$ .

This can be modeled by a simple equation:

$$\Delta P = fP - dP = (f - d)P.$$

Suppose time is discretized, e.g., it only takes integer values:  $t = 0, 1, 2, \ldots$ 

Let  $P_t = P(t) = \text{population at time } t$ .

Then  $\Delta P = P_{t+1} - P_t$ , from which it follows that

$$P_{t+1} = P_t + \Delta P = P_t + (f - d)P_t = (1 + f - d)P_t$$
.

Consider a population of insects that reproduces daily, of size P(t):

- birth rate is  $f \in [0, \infty)$ .
- death rate is  $d \in [0, 1]$ .

This can be modeled by a simple equation:

$$\Delta P = fP - dP = (f - d)P.$$

Suppose time is discretized, e.g., it only takes integer values:  $t = 0, 1, 2, \dots$ 

Let  $P_t = P(t) = \text{population at time } t$ .

Then  $\Delta P = P_{t+1} - P_t$ , from which it follows that

$$P_{t+1} = P_t + \Delta P = P_t + (f - d)P_t = (1 + f - d)P_t$$
.

Letting  $\lambda = 1 + f - d$  (the "finite growth rate"), we can write this as  $|P_{t+1} = \lambda P_t|$ .

2 / 12

Consider a population of insects that reproduces daily, with the following parameters:

- initial population  $P_0 = 300$ ,
- birth rate f = .03,
- death rate d = .01.

Consider a population of insects that reproduces daily, with the following parameters:

- initial population  $P_0 = 300$ ,
- birth rate f = .03.
- death rate d = .01.

Then the finite growth rate is  $\lambda = 1 + f - d = 1.02$ , and

$$P_1 = (1.02)P_0$$

$$P_2 = (1.02)P_1 = (1.02)^2 P_0$$

$$P_3 = (1.02)P_2 = (1.02)^3 P_0$$

$$\vdots$$

Consider a population of insects that reproduces daily, with the following parameters:

- initial population  $P_0 = 300$ ,
- birth rate f = .03.
- death rate d = .01.

Then the finite growth rate is  $\lambda = 1 + f - d = 1.02$ , and

$$P_1 = (1.02)P_0$$

$$P_2 = (1.02)P_1 = (1.02)^2 P_0$$

$$P_3 = (1.02)P_2 = (1.02)^3 P_0$$

$$\vdots$$

It is not difficult to see the closed-form solution  $P_t = \lambda^t P_0$ . This is called *exponential growth*.

#### Definition

Let Q be a quantity defined for all  $t \in \mathbb{N}$ , such that  $Q_{t+1} = F(Q_t)$ , for some function F.

#### Definition

Let Q be a quantity defined for all  $t \in \mathbb{N}$ , such that  $Q_{t+1} = F(Q_t)$ , for some function F.

In the previous example:  $F(x) = \lambda x$ . This is called the *Malthusian model*. It is a *linear* difference equation because F(x) is linear.

#### Definition

Let Q be a quantity defined for all  $t \in \mathbb{N}$ , such that  $Q_{t+1} = F(Q_t)$ , for some function F.

In the previous example:  $F(x) = \lambda x$ . This is called the *Malthusian model*. It is a *linear* difference equation because F(x) is linear.

Let's compare difference equations to differential equations:

■ Difference equations are discrete time, continuous space.

#### Definition

Let Q be a quantity defined for all  $t \in \mathbb{N}$ , such that  $Q_{t+1} = F(Q_t)$ , for some function F.

In the previous example:  $F(x) = \lambda x$ . This is called the *Malthusian model*. It is a *linear* difference equation because F(x) is linear.

Let's compare difference equations to differential equations:

- Difference equations are discrete time, continuous space.
- Differential equations are continuous time, continuous space.

#### Definition

Let Q be a quantity defined for all  $t \in \mathbb{N}$ , such that  $Q_{t+1} = F(Q_t)$ , for some function F.

In the previous example:  $F(x) = \lambda x$ . This is called the *Malthusian model*. It is a *linear* difference equation because F(x) is linear.

Let's compare difference equations to differential equations:

- Difference equations are discrete time, continuous space.
- Differential equations are continuous time, continuous space.

#### Exercise

Can you think of a model that is discrete time and discrete space? Or continuous time and discrete space?

Broad goals

# Broad goals

■ Find an appropriate model.

# Broad goals

- Find an appropriate model.
- Analyze models that naturally arise.

### Broad goals

- Find an appropriate model.
- Analyze models that naturally arise.

For example, consider the following three problems to be modeled:

1. Let P be a population of  $P_0 = 300$  insects with birth rate f = .03 and death rate d = .01.

### Broad goals

- Find an appropriate model.
- Analyze models that naturally arise.

For example, consider the following three problems to be modeled:

- 1. Let P be a population of  $P_0 = 300$  insects with birth rate f = .03 and death rate d = .01.
- 2. Let P be the value of an initial investment of  $P_0=300$  dollars with fixed 2% interest rate, i.e.,  $\lambda=1.02$ .

### Broad goals

- Find an appropriate model.
- Analyze models that naturally arise.

For example, consider the following three problems to be modeled:

- 1. Let P be a population of  $P_0 = 300$  insects with birth rate f = .03 and death rate d = .01.
- 2. Let P be the value of an initial investment of  $P_0=300$  dollars with fixed 2% interest rate, i.e.,  $\lambda=1.02$ .
- 3. Let P be a mass of a population of bacteria that is initially  $P_0=300$  grams, with growth rate insects with finite growth rate  $\lambda=1.02$ .

5 / 12

### Broad goals

- Find an appropriate model.
- Analyze models that naturally arise.

For example, consider the following three problems to be modeled:

- 1. Let P be a population of  $P_0 = 300$  insects with birth rate f = .03 and death rate d = .01.
- 2. Let P be the value of an initial investment of  $P_0=300$  dollars with fixed 2% interest rate, i.e.,  $\lambda=1.02$ .
- 3. Let P be a mass of a population of bacteria that is initially  $P_0=300$  grams, with growth rate insects with finite growth rate  $\lambda=1.02$ .

#### Exercise

Which of these are more suited for difference equations, and which for differential equations?

5 / 12

Realistically, a population's growth rate isn't constant – it depends on size. ("density dependent").

Realistically, a population's growth rate isn't constant – it depends on size. ("density dependent").

Big idea

Analyze  $\Delta P/P$  = per capita growth rate.

Realistically, a population's growth rate isn't constant – it depends on size. ("density dependent").

## Big idea

Analyze  $\Delta P/P$  = per capita growth rate.

■ *P* small:

6 / 12

Realistically, a population's growth rate isn't constant – it depends on size. ("density dependent").

## Big idea

Analyze  $\Delta P/P$  = per capita growth rate.

■ P small:  $\frac{\Delta P}{P}$  large.

Realistically, a population's growth rate isn't constant – it depends on size. ("density dependent").

### Big idea

Analyze  $\Delta P/P$  = per capita growth rate.

- P small:  $\frac{\Delta P}{P}$  large.
- *P* large:

6 / 12

Realistically, a population's growth rate isn't constant – it depends on size. ("density dependent").

## Big idea

Analyze  $\Delta P/P = \text{per capita growth rate}$ .

- P small:  $\frac{\Delta P}{P}$  large.
- P large:  $\frac{\Delta P}{P}$  small.

Realistically, a population's growth rate isn't constant – it depends on size. ("density dependent").

## Big idea

Analyze  $\Delta P/P$  = per capita growth rate.

- P small:  $\frac{\Delta P}{P}$  large.
- P large:  $\frac{\Delta P}{P}$  small.
- P too large:

Realistically, a population's growth rate isn't constant – it depends on size. ("density dependent").

## Big idea

Analyze  $\Delta P/P = \text{per capita growth rate}$ .

- P small:  $\frac{\Delta P}{P}$  large.
- P large:  $\frac{\Delta P}{P}$  small.
- P too large:  $\frac{\Delta P}{P} < 0$ .

Realistically, a population's growth rate isn't constant – it depends on size. ("density dependent").

## Big idea

Analyze  $\Delta P/P = \text{per capita growth rate}.$ 

- P small:  $\frac{\Delta P}{P}$  large.
- P large:  $\frac{\Delta P}{P}$  small.
- P too large:  $\frac{\Delta P}{P} < 0$ .

Assumptions:

Realistically, a population's growth rate isn't constant – it depends on size. ("density dependent").

### Big idea

Analyze  $\Delta P/P$  = per capita growth rate.

- P small:  $\frac{\Delta P}{P}$  large.
- P large:  $\frac{\Delta P}{P}$  small.
- P too large:  $\frac{\Delta P}{P} < 0$ .

#### Assumptions:

■ Let r be the growth rate when P = 0. [Technically,  $r = \lim_{P \to 0^+} \frac{\Delta P}{P}$ .] This is called the *finite intrinsic growth rate*.

Realistically, a population's growth rate isn't constant – it depends on size. ("density dependent").

#### Big idea

Analyze  $\Delta P/P$  = per capita growth rate.

- P small:  $\frac{\Delta P}{P}$  large.
- P large:  $\frac{\Delta P}{P}$  small.
- P too large:  $\frac{\Delta P}{P} < 0$ .

#### Assumptions:

- Let r be the growth rate when P = 0. [Technically,  $r = \lim_{P \to 0^+} \frac{\Delta P}{P}$ .] This is called the *finite intrinsic growth rate*.
- Let M be the population for which  $\frac{\Delta P}{P}=0$ . This is called the *carrying capacity*.

Realistically, a population's growth rate isn't constant – it depends on size. ("density dependent").

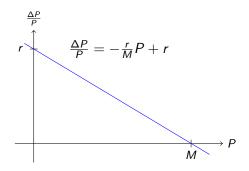
### Big idea

Analyze  $\Delta P/P$  = per capita growth rate.

- P small:  $\frac{\Delta P}{P}$  large.
- P large:  $\frac{\Delta P}{P}$  small.
- P too large:  $\frac{\Delta P}{P} < 0$ .

#### Assumptions:

- Let r be the growth rate when P=0. [Technically,  $r=\lim_{P\to 0^+}\frac{\Delta P}{P}$ .] This is called the *finite intrinsic growth rate*.
- Let M be the population for which  $\frac{\Delta P}{P}=0$ . This is called the *carrying capacity*.
- Suppose the growth rate decreases *linearly* with *P*.



Since the growth rate decreases *linearly* with P, basic algebra gives

$$\frac{\Delta P}{P} = -\frac{r}{M}P + r = r\left(1 - \frac{P}{M}\right).$$

Substituting  $\Delta P = P_{t+1} - P_t$  into  $\frac{\Delta P}{P} = r \left(1 - \frac{P}{M}\right)$ , followed by easy algebra yields the discrete logistic model:

$$P_{t+1} = P_t \left( 1 + r \left( 1 - \frac{P_t}{M} \right) \right).$$

Substituting  $\Delta P = P_{t+1} - P_t$  into  $\frac{\Delta P}{P} = r \left(1 - \frac{P}{M}\right)$ , followed by easy algebra yields the discrete logistic model:

$$P_{t+1} = P_t \left( 1 + r \left( 1 - \frac{P_t}{M} \right) \right).$$

#### Model validation

To see if this model is reasonable, the first thing to check are some simple cases:

M. Macauley (Clemson)

Substituting  $\Delta P = P_{t+1} - P_t$  into  $\frac{\Delta P}{P} = r \left(1 - \frac{P}{M}\right)$ , followed by easy algebra yields the discrete logistic model:

$$P_{t+1} = P_t \left( 1 + r \left( 1 - \frac{P_t}{M} \right) \right).$$

#### Model validation

To see if this model is reasonable, the first thing to check are some simple cases:

■ *P* ≪ *M* 

Substituting  $\Delta P = P_{t+1} - P_t$  into  $\frac{\Delta P}{P} = r \left(1 - \frac{P}{M}\right)$ , followed by easy algebra yields the discrete logistic model:

$$P_{t+1} = P_t \left( 1 + r \left( 1 - \frac{P_t}{M} \right) \right).$$

#### Model validation

$$P \ll M \Longrightarrow 1 - \frac{P}{M} \approx 1$$

Substituting  $\Delta P = P_{t+1} - P_t$  into  $\frac{\Delta P}{P} = r \left(1 - \frac{P}{M}\right)$ , followed by easy algebra yields the discrete logistic model:

$$P_{t+1} = P_t \left( 1 + r \left( 1 - \frac{P_t}{M} \right) \right).$$

#### Model validation

To see if this model is reasonable, the first thing to check are some simple cases:

 $P \ll M \Longrightarrow 1 - \frac{P}{M} \approx 1 \Longrightarrow P_{t+1} \approx (1+r)P_t$ . [Exponential growth!]

M. Macauley (Clemson)

Substituting  $\Delta P = P_{t+1} - P_t$  into  $\frac{\Delta P}{P} = r \left(1 - \frac{P}{M}\right)$ , followed by easy algebra yields the discrete logistic model:

$$P_{t+1} = P_t \left( 1 + r \left( 1 - \frac{P_t}{M} \right) \right).$$

#### Model validation

- $Arr P \ll M \Longrightarrow 1 rac{P}{M} pprox 1 \Longrightarrow P_{t+1} pprox (1+r)P_t$ . [Exponential growth!]
- $P \approx M$

Substituting  $\Delta P = P_{t+1} - P_t$  into  $\frac{\Delta P}{P} = r \left(1 - \frac{P}{M}\right)$ , followed by easy algebra yields the discrete logistic model:

$$P_{t+1} = P_t \left( 1 + r \left( 1 - \frac{P_t}{M} \right) \right).$$

#### Model validation

- $Arr P \ll M \Longrightarrow 1 rac{P}{M} pprox 1 \Longrightarrow P_{t+1} pprox (1+r)P_t$ . [Exponential growth!]
- $P \approx M \Longrightarrow 1 \frac{P}{M} \approx 0$

Substituting  $\Delta P = P_{t+1} - P_t$  into  $\frac{\Delta P}{P} = r \left(1 - \frac{P}{M}\right)$ , followed by easy algebra yields the discrete logistic model:

$$P_{t+1} = P_t \left( 1 + r \left( 1 - \frac{P_t}{M} \right) \right).$$

#### Model validation

- $P \ll M \Longrightarrow 1 \frac{P}{M} \approx 1 \Longrightarrow P_{t+1} \approx (1+r)P_t$ . [Exponential growth!]
- $P \approx M \Longrightarrow 1 \frac{P}{M} \approx 0 \Longrightarrow P_{t+1} \approx P_t$ .

Substituting  $\Delta P = P_{t+1} - P_t$  into  $\frac{\Delta P}{P} = r \left(1 - \frac{P}{M}\right)$ , followed by easy algebra yields the discrete logistic model:

$$P_{t+1} = P_t \left( 1 + r \left( 1 - \frac{P_t}{M} \right) \right).$$

#### Model validation

To see if this model is reasonable, the first thing to check are some simple cases:

- $Arr P \ll M \Longrightarrow 1 rac{P}{M} pprox 1 \Longrightarrow P_{t+1} pprox (1+r)P_t$ . [Exponential growth!]
- $ightharpoonup P pprox M \Longrightarrow 1 rac{P}{M} pprox 0 \Longrightarrow P_{t+1} pprox P_t.$

#### Exercise

What is F(x) in the discrete logistic model? [It must satisfy  $P_{t+1} = F(P_t)$ .]

M. Macauley (Clemson)



#### Solutions of difference equations

Difference equations, though simiple, often have no closed form solution for  $P_t$ .

### Solutions of difference equations

Difference equations, though simiple, often have no closed form solution for  $P_t$ .

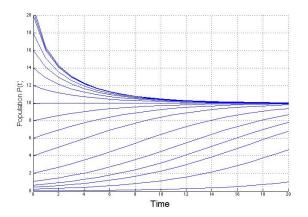
However, we can plot the solutions for various initial values  $P_0$ .

#### Solutions of difference equations

Difference equations, though simiple, often have no closed form solution for  $P_t$ .

However, we can plot the solutions for various initial values  $P_0$ .

Here are some solutions to the equation  $P_{t+1} = P_t + .2P_t(1 - \frac{P_t}{10})$ .



Consider the difference equation  $\Delta P = 0.8P_t \left(1 - \frac{P_t}{10}\right)$ . Or equivalently,

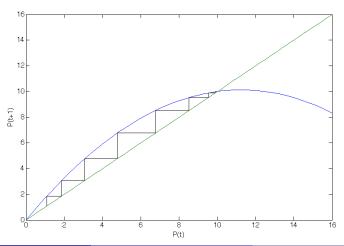
 $P_{t+1} = F(P_t) = P_t + 0.8P_t \left(1 - \frac{P_t}{10}\right).$ 

Consider the difference equation  $\Delta P = 0.8P_t \left(1 - \frac{P_t}{10}\right)$ . Or equivalently,  $P_{t+1} = F(P_t) = P_t + 0.8P_t \left(1 - \frac{P_t}{10}\right)$ .

We can numerically find  $P_0, P_1, P_2,...$  by plotting  $F(x) = x + 0.8x(1 - \frac{x}{10})$  and y = x on the same axes, and then by "cobwebbing":

Consider the difference equation  $\Delta P = 0.8P_t \left(1 - \frac{P_t}{10}\right)$ . Or equivalently,  $P_{t+1} = F(P_t) = P_t + 0.8P_t \left(1 - \frac{P_t}{10}\right)$ .

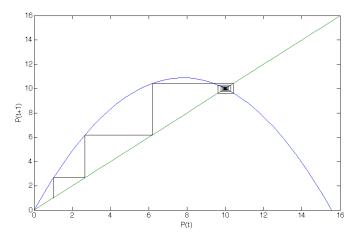
We can numerically find  $P_0, P_1, P_2, ...$  by plotting  $F(x) = x + 0.8x(1 - \frac{x}{10})$  and y = x on the same axes, and then by "cobwebbing":

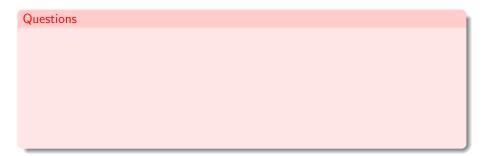


Consider another difference equation:  $\Delta P = 1.8P_t \left(1 - \frac{P_t}{10}\right)$ . Or equivalently,  $P_{t+1} = F(P_t) = P_t + 1.8P_t \left(1 - \frac{P_t}{10}\right)$ .

Math 4500, Modeling

Consider another difference equation:  $\Delta P = 1.8 P_t \left(1 - \frac{P_t}{10}\right)$ . Or equivalently,  $P_{t+1} = F(P_t) = P_t + 1.8 P_t \left(1 - \frac{P_t}{10}\right)$ .





#### Questions

1. Sketch a plot of several solution curves P(t) for the difference equations in the previous two examples.

Math 4500, Modeling

#### Questions

- 1. Sketch a plot of several solution curves P(t) for the difference equations in the previous two examples.
- 2. What does the spiraling behavior of this cobweb imply about the population P(t)?

#### Questions

- 1. Sketch a plot of several solution curves P(t) for the difference equations in the previous two examples.
- 2. What does the spiraling behavior of this cobweb imply about the population P(t)?
- 3. How does this relate to mass-spring systems? [Hint: Think about damping.]

#### Questions

- 1. Sketch a plot of several solution curves P(t) for the difference equations in the previous two examples.
- 2. What does the spiraling behavior of this cobweb imply about the population P(t)?
- 3. How does this relate to mass-spring systems? [Hint: Think about damping.]
- 4. What features about a population are highlighted in the logistic equation using difference equations that do not arise using differential equations?