

Dr. Russell Herman

Mr. David Glasier

MATHEMATICAL MODELING

SUMMER VENTURES IN SCIENCE AND MATHEMATICS 2008

COURSE ABSTRACT

This course will be an introduction to the mathematical modeling of systems in nature. Electronic data acquisition and computer analysis of experiments may be incorporated. Specific topics shall include an introduction to mathematical model building, exploring simple hands-on and simulated experiments using microcomputers mathematical software. Students will have the opportunity to develop and analyze mathematical models of real world continuous and discrete processes.

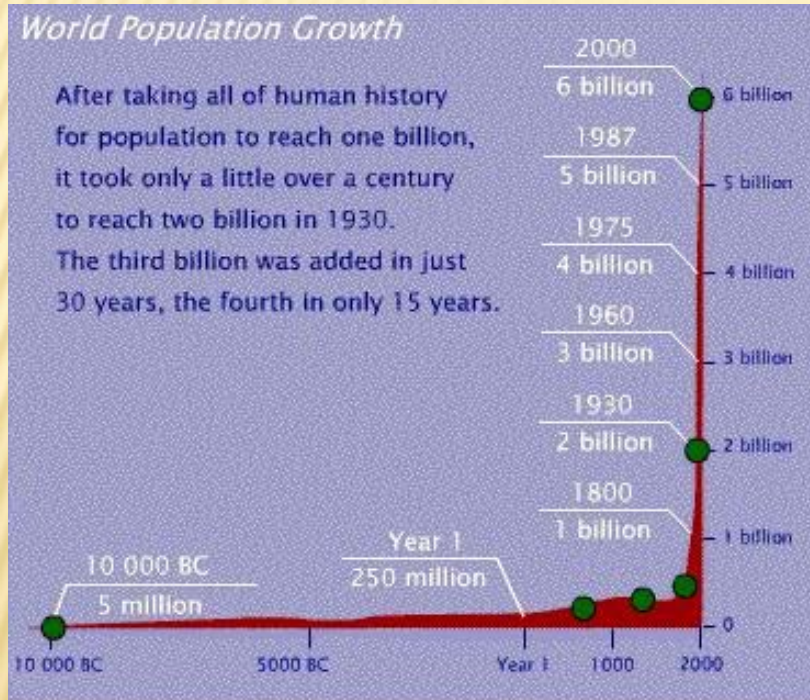
WHAT IS MATHEMATICAL MODELING?

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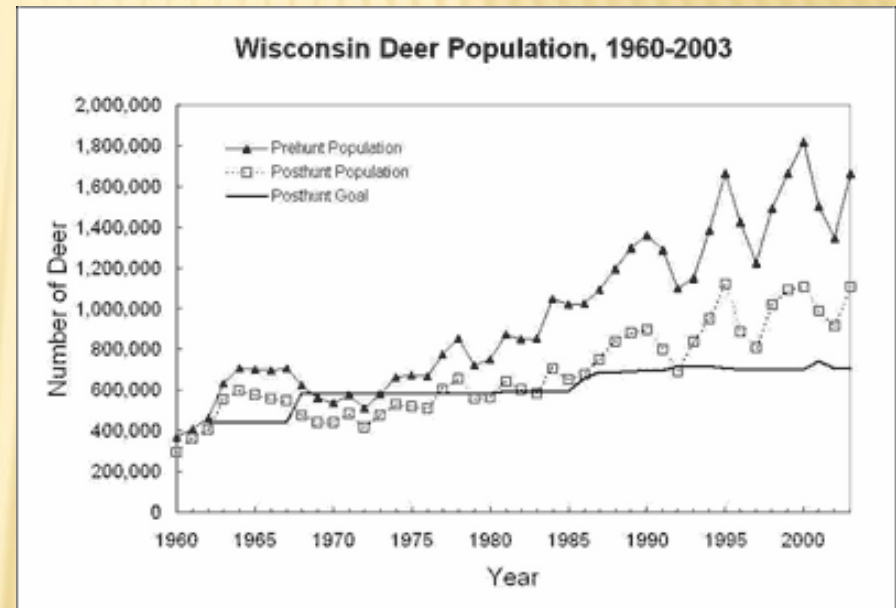
- ✗ the process of representing a real-world phenomenon as a set of mathematical equations
- ✗ Fields
 - + Natural sciences, engineering, social sciences
- ✗ Classifications
 - + Linear vs nonlinear
 - + Deterministic vs stochastic
 - + Continuous vs discrete

EXAMPLES OF MODELS

POPULATION MODELS



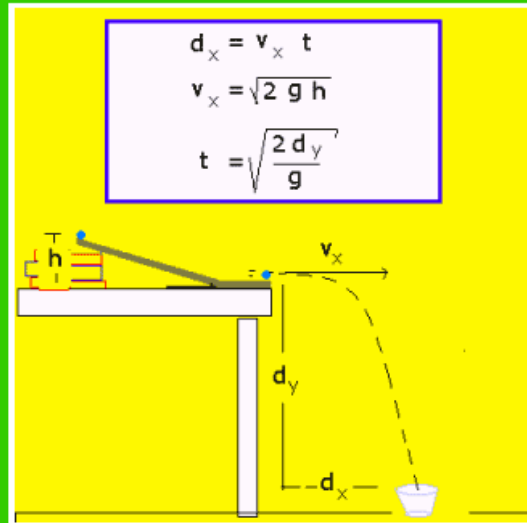
<http://www.sustainablescale.org/AreasofConcern/Population/PopulationandScale/QuickFacts.aspx>



<http://council.wisconsinforestry.org/deer/deerpop.php>

PHYSICAL MODELS

Projectile Motion



<http://www.physicsdemo.com/xlab-projectile.htm>

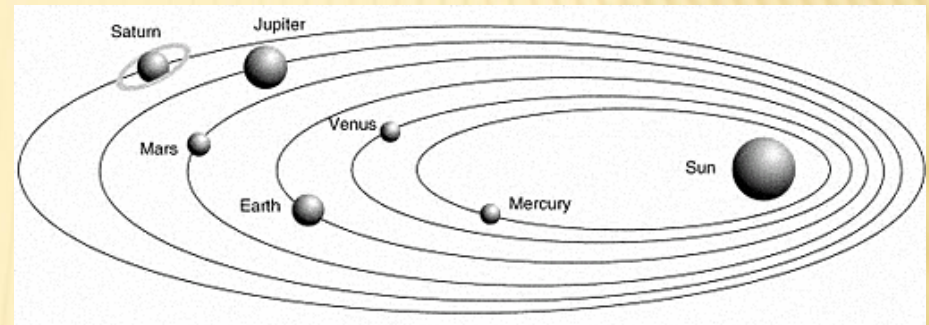


<http://historyto.go.utah.gov/wntrecskijump.html>

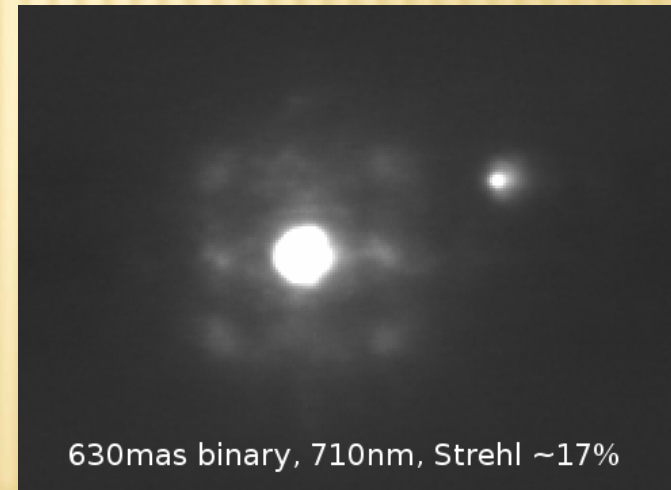
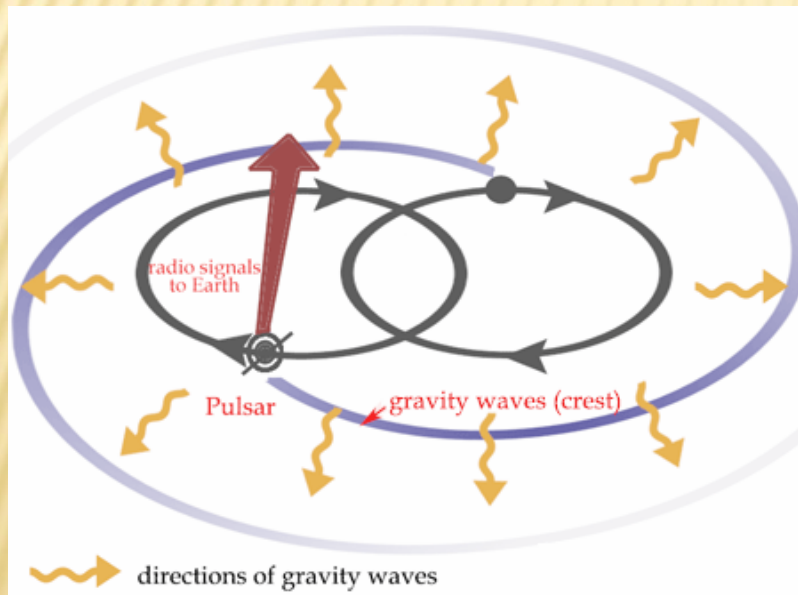
[http://ffden-2.phys.uaf.edu/211_fall2004.web.dir/Brendan_Karchere/Body%20Pages%20\(2-5\)/Page%203.html](http://ffden-2.phys.uaf.edu/211_fall2004.web.dir/Brendan_Karchere/Body%20Pages%20(2-5)/Page%203.html)

PHYSICAL MODELS

✕ Gravitation and Planetary Motion



<http://www.bnsc.gov.uk/lzcontent.aspx?nid=4709>



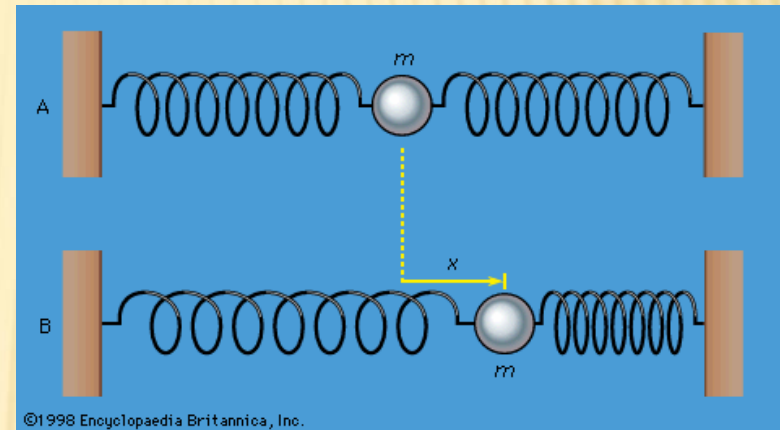
http://resources.edb.gov.hk/physics/articleIE/binarystar/binarystar_e.htm

http://www.astro.caltech.edu/~nlaw/lucky_palomar/

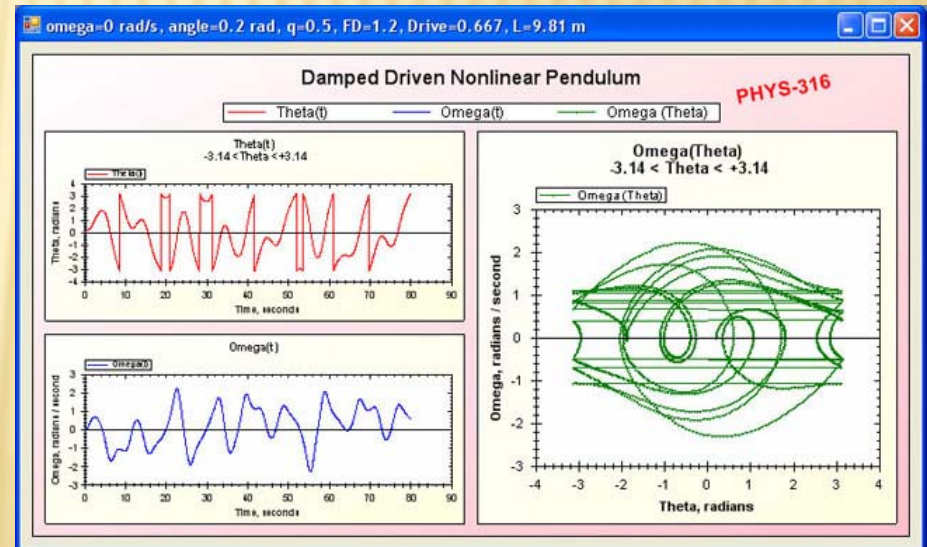
PHYSICAL MODELS

Oscillations

- ✖ Mass-Spring
- ✖ Pendula
- ✖ Nonlinear Systems



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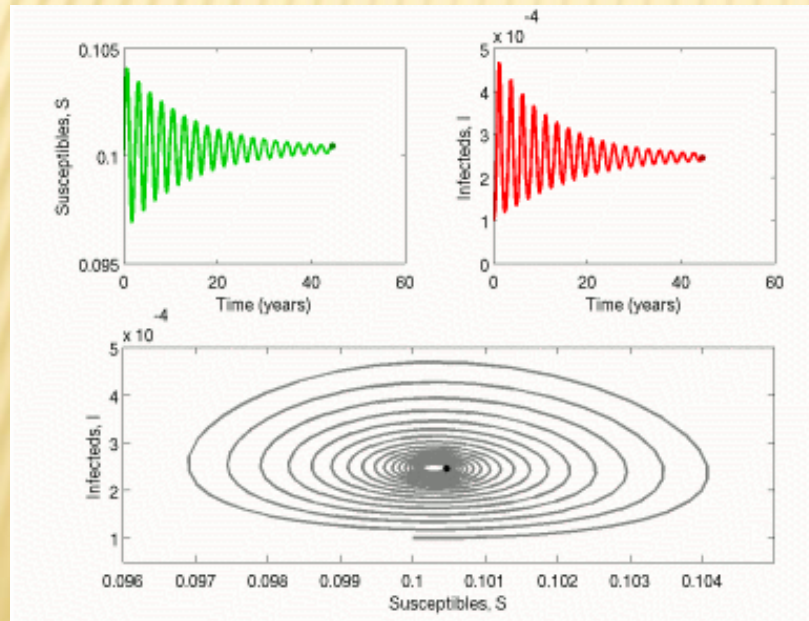


<http://www.energeticforum.com/renewable-energy/1222-gravity-motor-what-do-you-think.html>

<http://physics.wku.edu/~barzilov/phys316/phys316aid.html>

EPIDEMICS

transmission dynamics of
a communicable
diseases



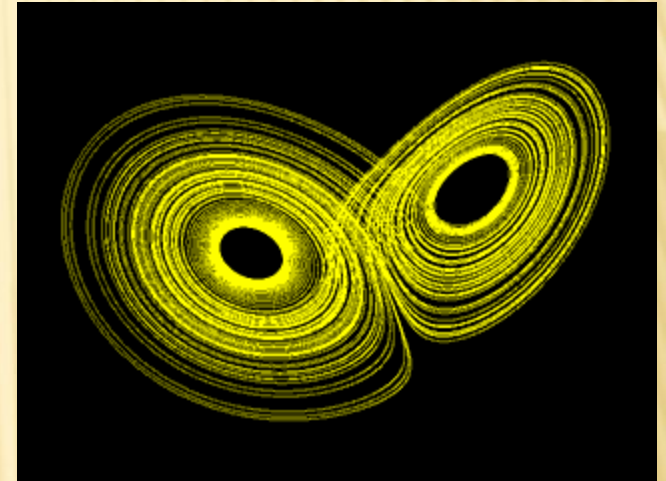
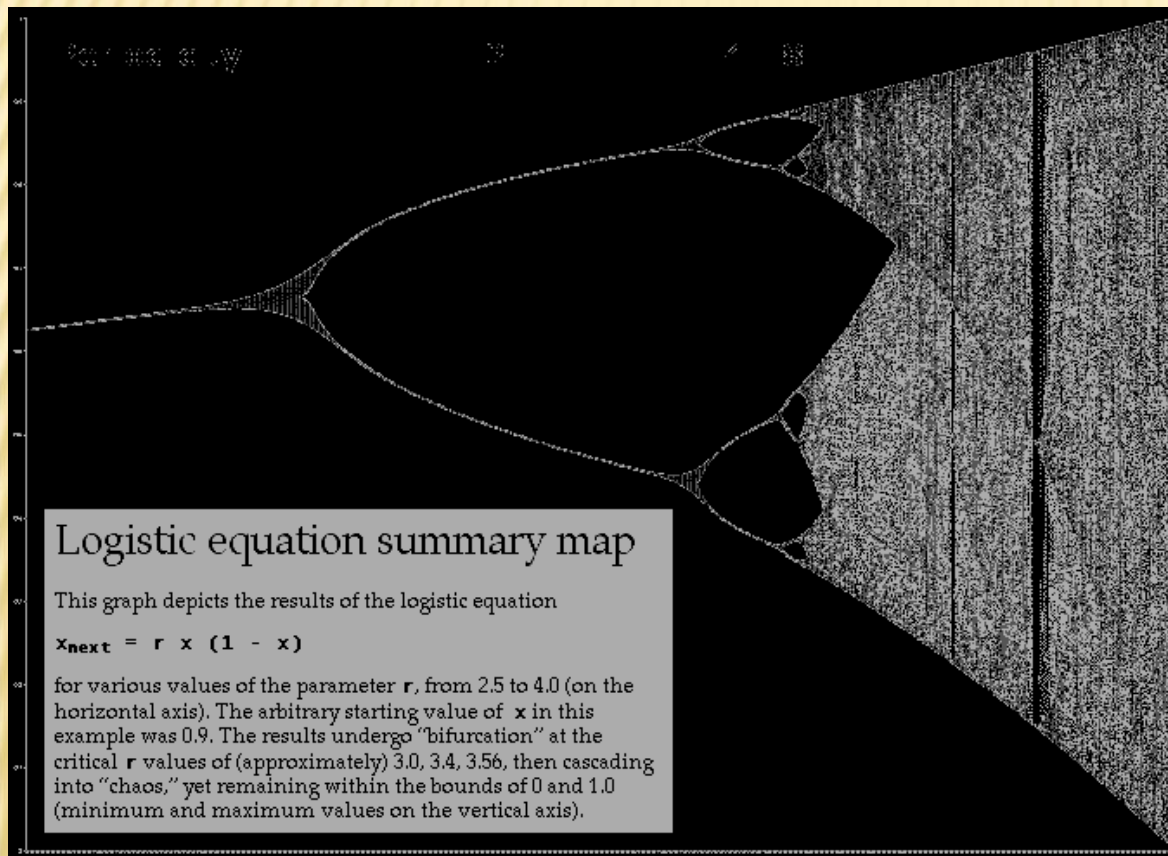
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www.CartoonStock.com



"It's bird flu, but luckily we've caught it early."

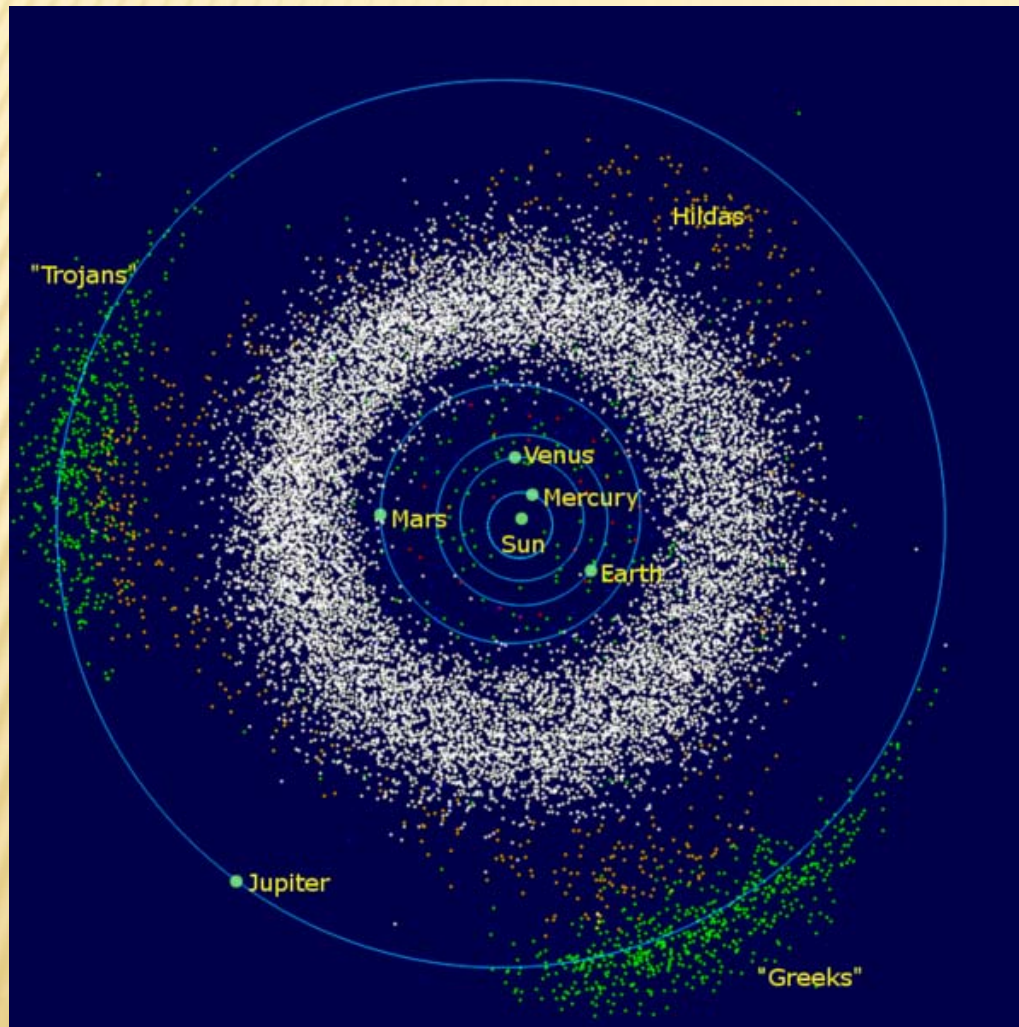
CHAOS

Chaotic Dynamics

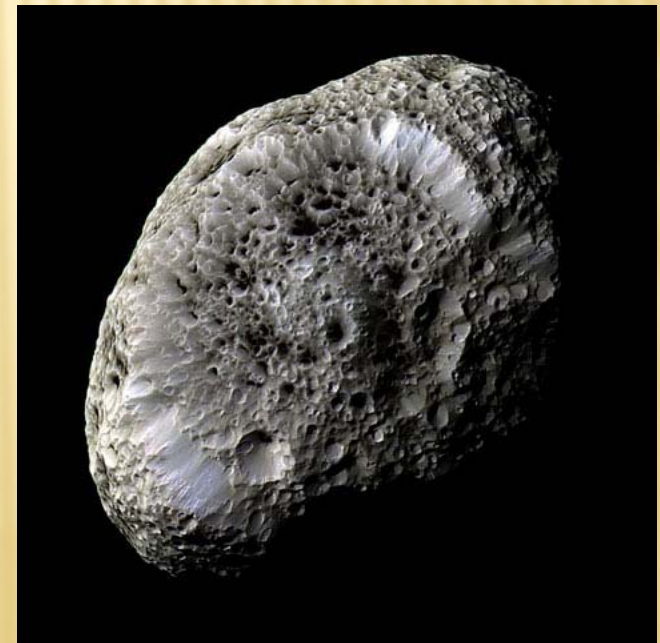
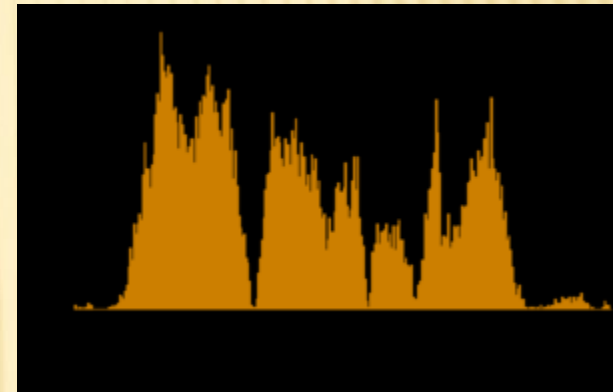


<http://www.andrewclem.com/Chaos.html>

CHAOS IN THE SOLAR SYSTEM



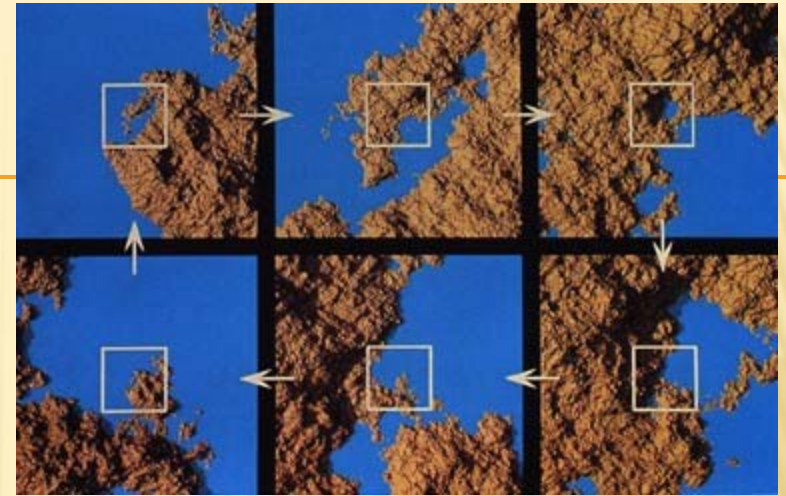
http://en.wikipedia.org/wiki/Asteroid_belt



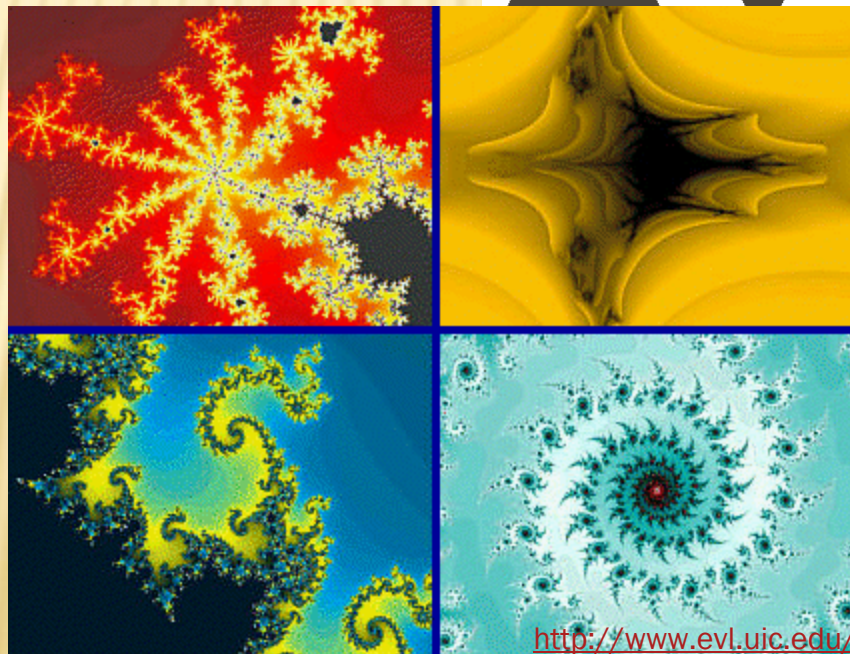
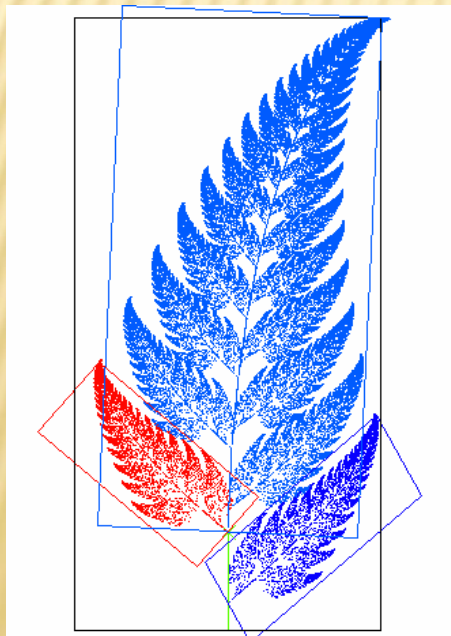
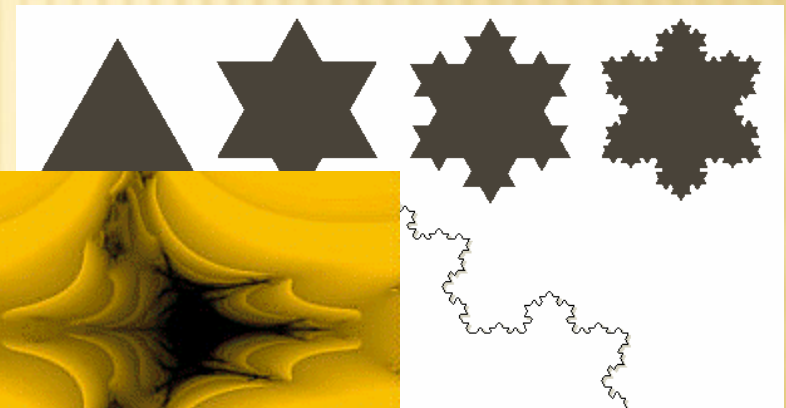
<http://www.skyandtelescope.com/news/8337092.html>

FRACTAL ANALYSIS

- ✕ Fractal Coastlines
- ✕ Fractal Music
- ✕ Iterated Function Systems
- ✕ Mandelbrot and Julia Sets



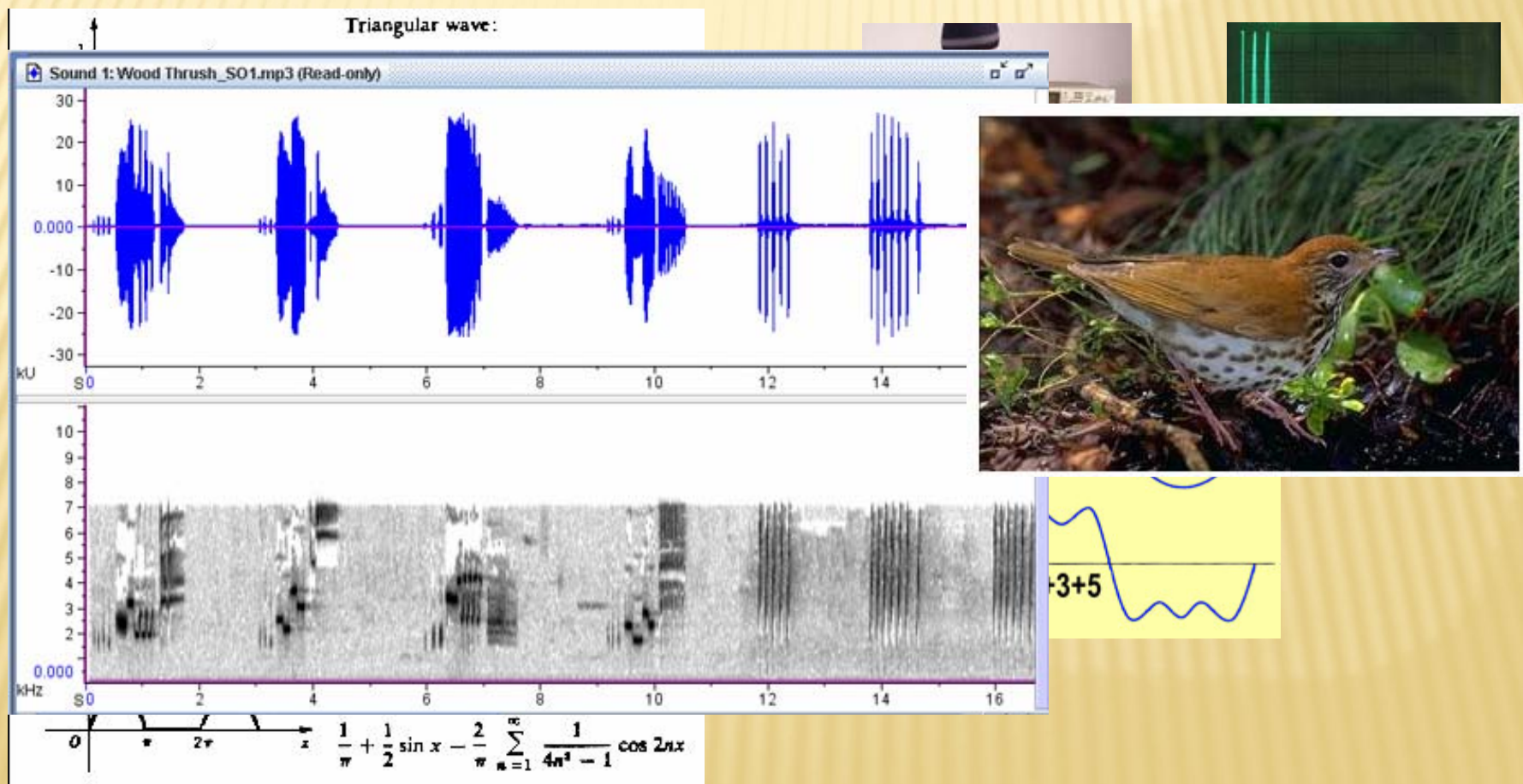
<http://home.pacbell.net/bulens/SelfSimi.htm>



<http://www.evl.uic.edu/aej/488/diagrams/fractal.gif>

FOURIER ANALYSIS

Separate out harmonic frequencies from signals

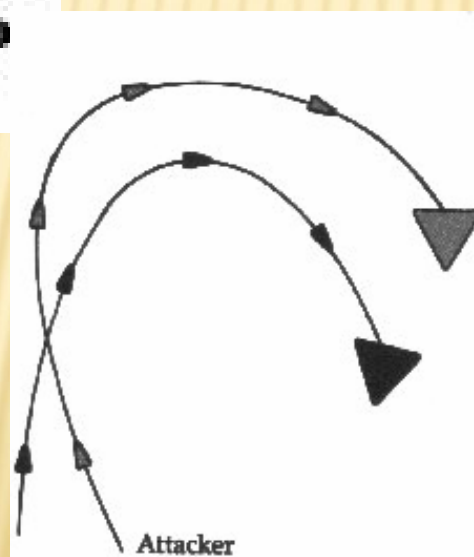
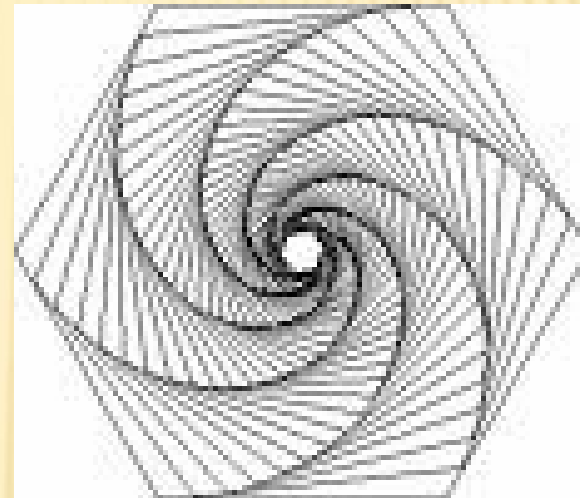
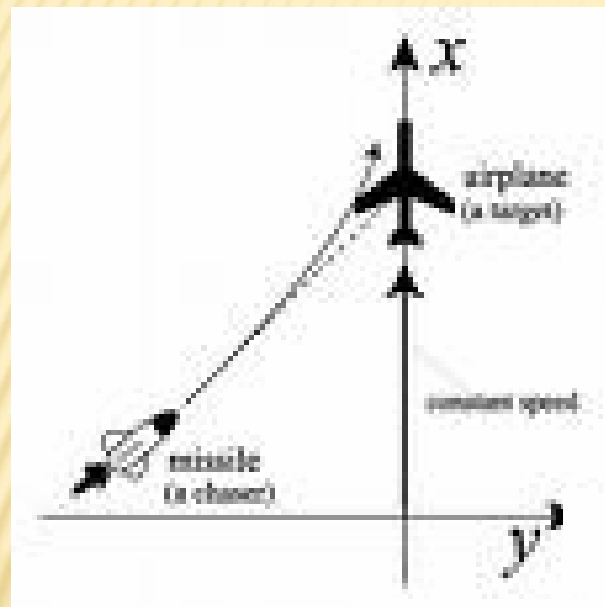


PERCOLATION MODELS

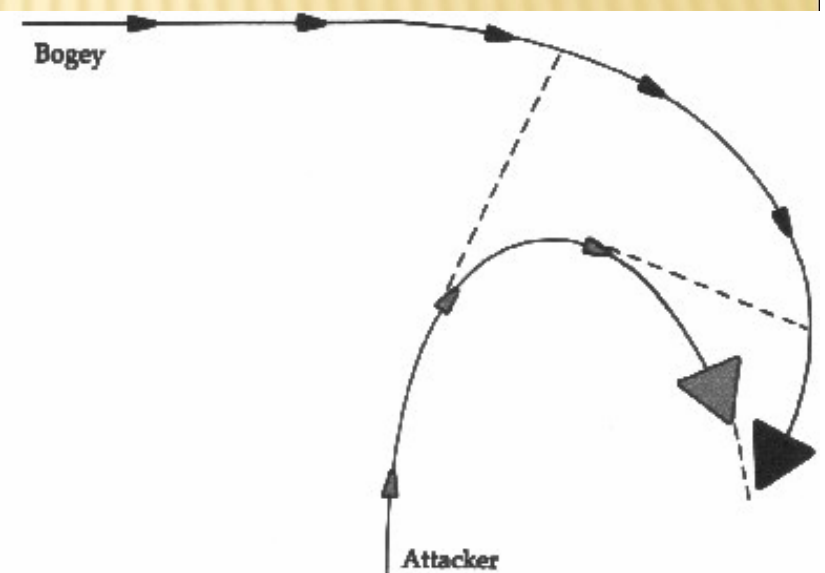
- ✖ the behavior of connected clusters in a random graph
- ✖ Examples
 - + Forest Fires
 - + Galaxy Formation
 - + Oil Fields
 - + Electrical Resistance



PURSUIT CURVES



Lag-Pursuit
Nose pointed behind bogey

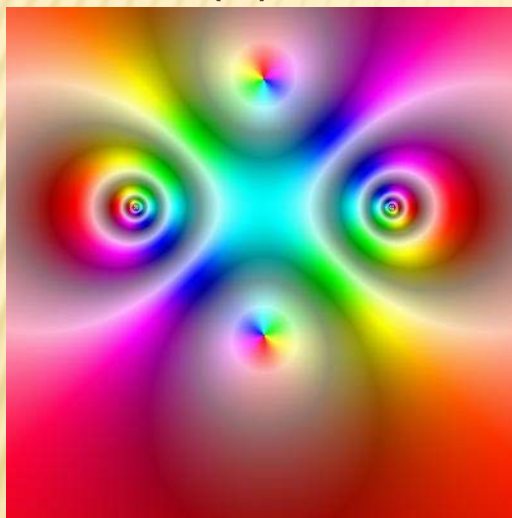


Lead-Pursuit
Nose pointed in front of bogey

COMPLEX DOMAIN COLORING

✗ $z = a+ib, i=(-1)^{1/2}$

✗ $w = f(z)$



hue to phase/angle/argument
legend:

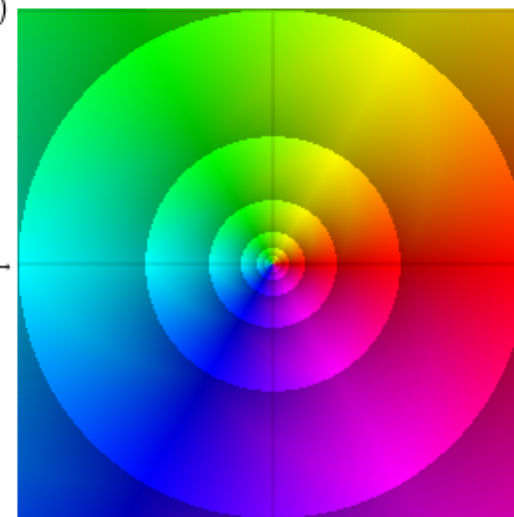
hue	phase (radians)
red	$0 \bmod 2\pi$
yellow	$\pi/3 \bmod 2\pi$
green	$2\pi/3 \bmod 2\pi$
cyan	$\pi \bmod 2\pi$
blue	$4\pi/3 \bmod 2\pi$
magenta	$5\pi/3 \bmod 2\pi$

$\theta = \pi \bmod 2\pi$

Each discontinuity
in intensity occurs
when $|z|=2^n$, for
integer n (0,-1,-2,...)

The Unit Circle

$\theta = \pi/2 \bmod 2\pi$

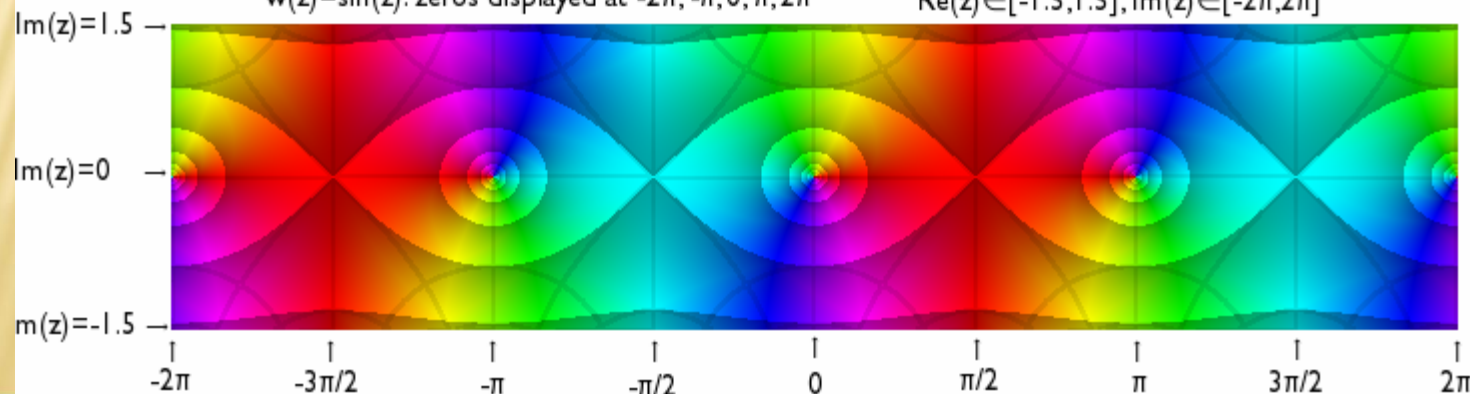


$\theta = 0 \bmod 2\pi$

$\theta = 3\pi/2 \bmod 2\pi$

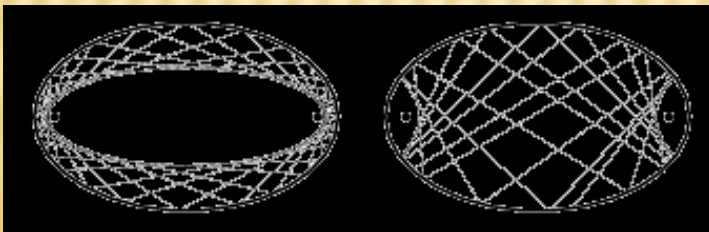
$\text{Re}(z) \in [-1.5, 1.5], \text{Im}(z) \in [-2\pi, 2\pi]$

$w(z)=\sin(z)$. zeros displayed at $-2\pi, -\pi, 0, \pi, 2\pi$



SPORTS MODELS

- ✖ Spinning Tennis Ball
- ✖ Vibrations of Hollow Core Bats
- ✖ Driving Cars with High Center of Gravity
- ✖ Projectiles with Air Drag
- ✖ Sky Diving
- ✖ And more



<http://mathworld.wolfram.com/Billiards.html>





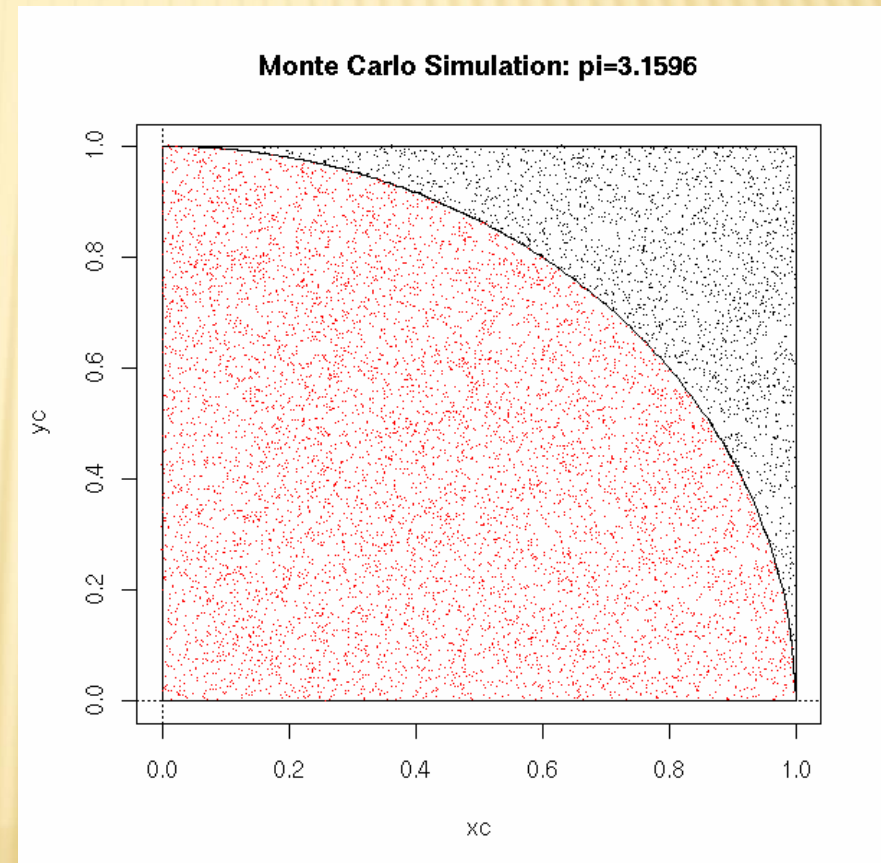
COMPUTING PI

- ✖ Babylonians
- ✖ Classic Formula
- ✖ Binary vs Hexadecimal
- ✖ Monte Carlo

$$\frac{4}{\pi} = 1 + \frac{1^2}{3 + \frac{2^2}{5 + \frac{3^2}{7 + \frac{4^2}{\ddots}}}}$$

$$\pi = \sum_{n=0}^{\infty} \left(\frac{4}{8n+1} - \frac{2}{8n+4} - \frac{1}{8n+5} - \frac{1}{8n+6} \right) \left(\frac{1}{16} \right)^n$$

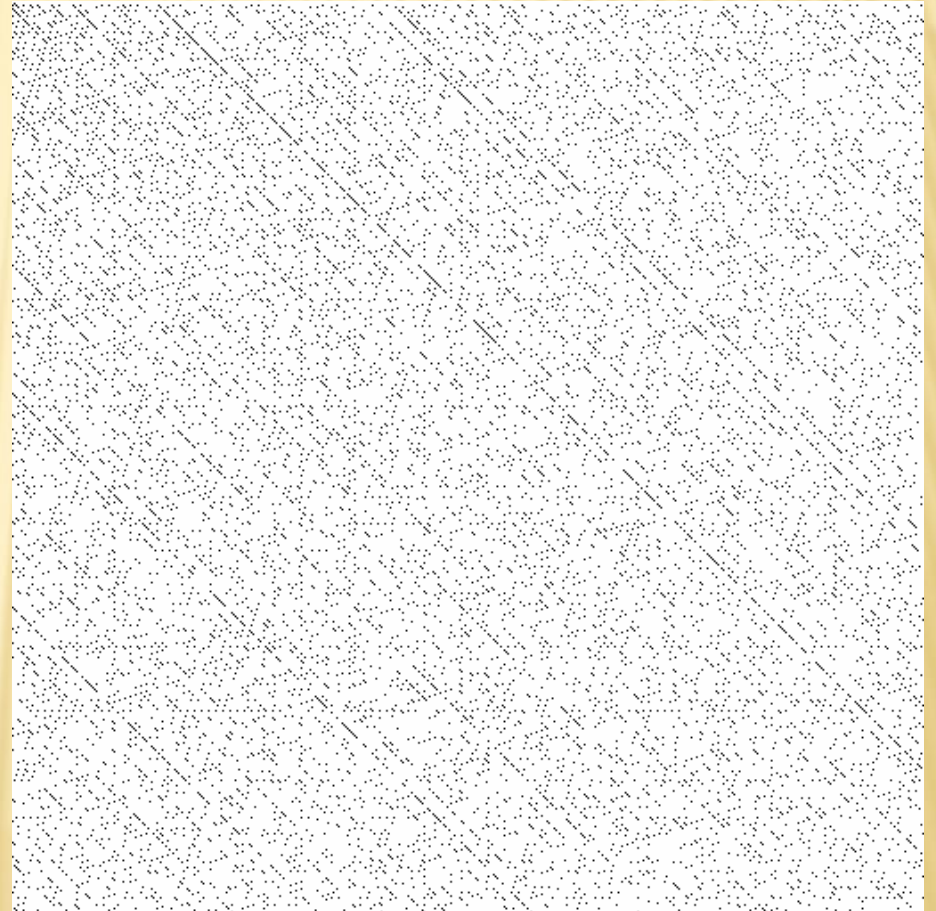
$$\frac{\pi}{4} = \frac{1}{1} - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \cdots + \frac{(-1)^n}{2n+1} + \cdots$$



http://zoonek2.free.fr/UNIX/48_R/16.html

DISTRIBUTION OF PRIMES

- ✗ How many primes are less than a given x ?
- ✗ Are the twin primes infinite?
- ✗ Are there patterns?



TWO MATHEMATICIAN PROBLEM

There are 2 mathematicians S and P. S knows the sum of two numbers and P knows the product of those same two numbers. Assume that the numbers are integers greater than 1 and that the mathematicians know this. For simplicity, let the first number be less than or equal to the second. Furthermore assume that each mathematician only speaks truly.

The conversation goes as follows:

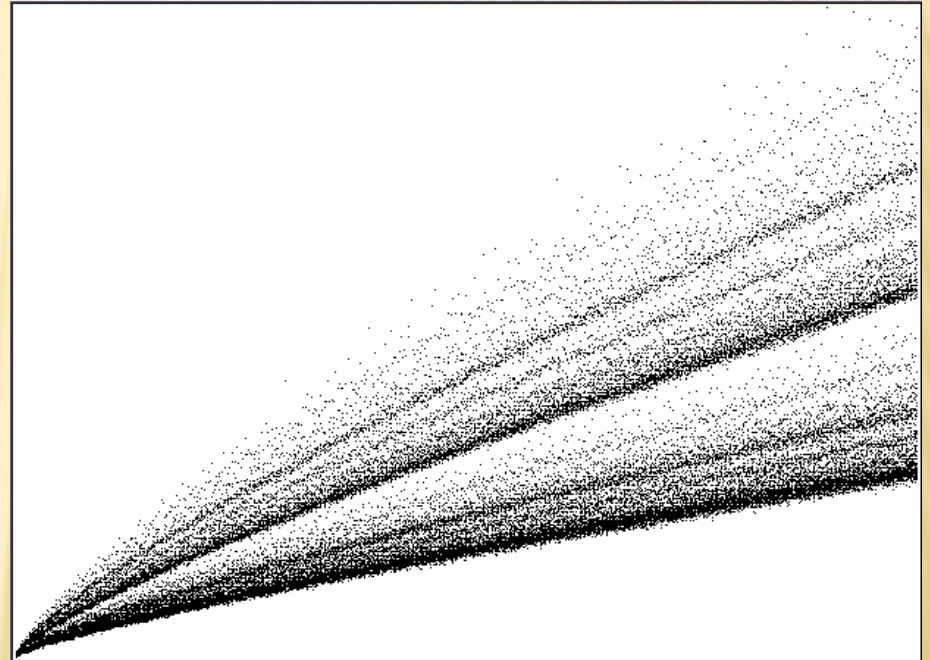
S: I know that you don't know what the two numbers are.

P: Now I do know what the two numbers are.

S: Now I know what the two numbers are.

What are the two numbers?

<http://homepage.mac.com/billtomlinson/primes.html>



Are there even numbers unexpressible as the sum of two primes? For example, there are four ways to sum up 2 primes to 36:

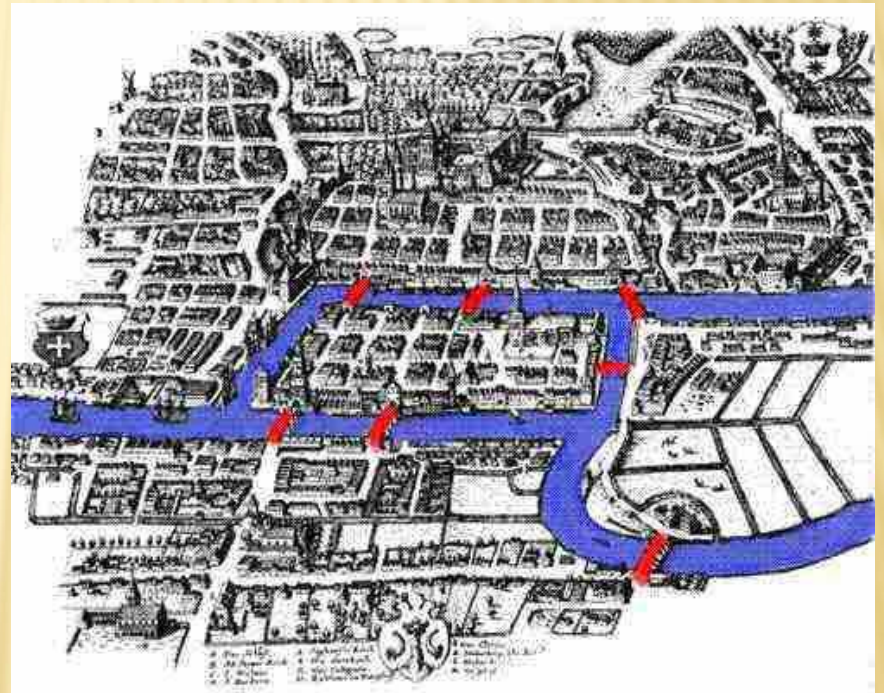
5+31, 7+29, 13+23, 17+19.

THE SEVEN BRIDGES OF KÖNIGSBERG

Prelude to Graph Theory

The city of Königsberg, Prussia (now Kaliningrad, Russia) is on the Pregel River, and included two large islands which were connected to each other and the mainland by seven bridges.

The problem is to decide whether it is possible to walk a route that crosses each bridge exactly once.



http://en.wikipedia.org/wiki/Seven_Bridges_of_K%C3%B6nigsberg

RANDOMNESS

CELLULAR AUTOMATA

WHAT DOES ONE NEED FOR MODELING?

METHODS IN SCIENCE

× Types

- + Observation
- + Experiment
- + Computation
- + Theory

× Processing

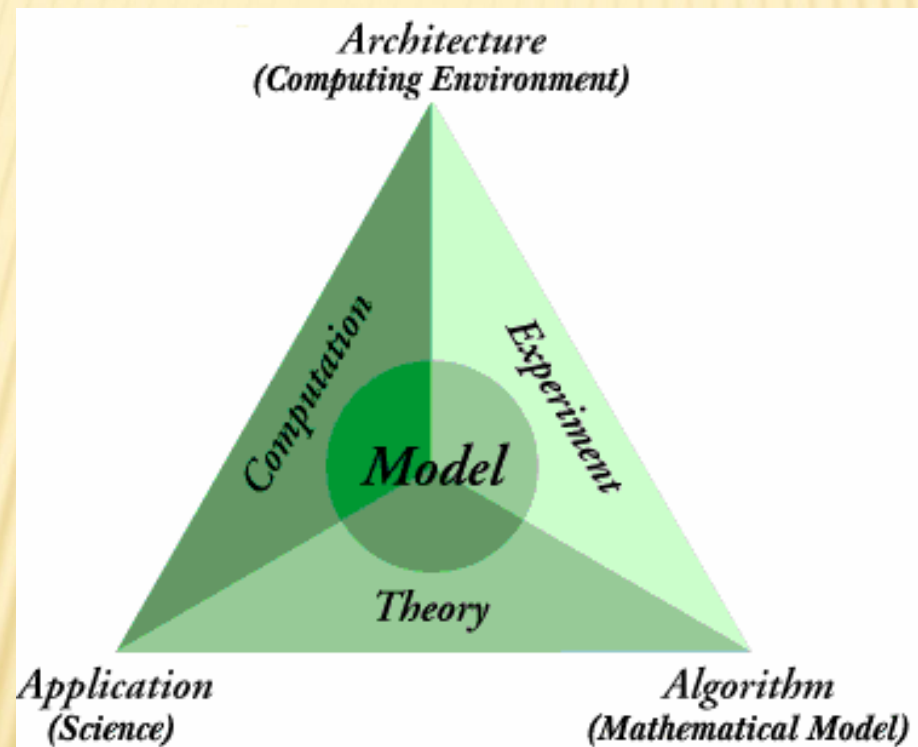
- + Simulation
- + Visualization
- + Data Analysis

× End Products

- + Prediction
- + Verification
- + New Models

COMPUTATIONAL SCIENCE

Using Computers to do science ... [Shodor](#)



SOFTWARE CLASSIFICATION

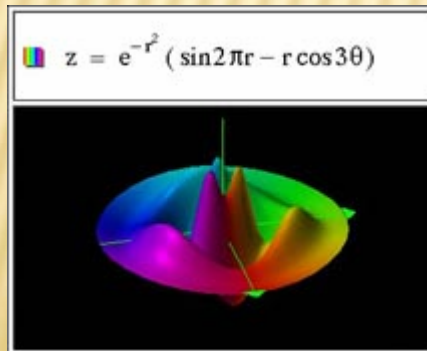
- ✖ Numerical Computation

$$3*5+16 =$$

- ✖ Symbolic Analysis

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

- ✖ Visualization



WHAT MATHEMATICS IS NEEDED?

- ✗ Algebra
- ✗ Trigonometry
- ✗ Graphing Functions
- ✗ Calculus
- ✗ Linear Algebra
- ✗ Differential Equations
- ✗ ... and more

COURSE OUTLINE

- ✖ Week 1
 - + Introduction to several models and software tools
- ✖ Week 2
 - + Additional Models, form groups and pick topics, group interviews
- ✖ Week 3
 - + Group research begins, start presentations, finalize abstracts
- ✖ Week 4
 - + Finish project and presentation
- ✖ July 19th – Final Presentation

And now ...

MODELING BY EXAMPLE

PROBLEM

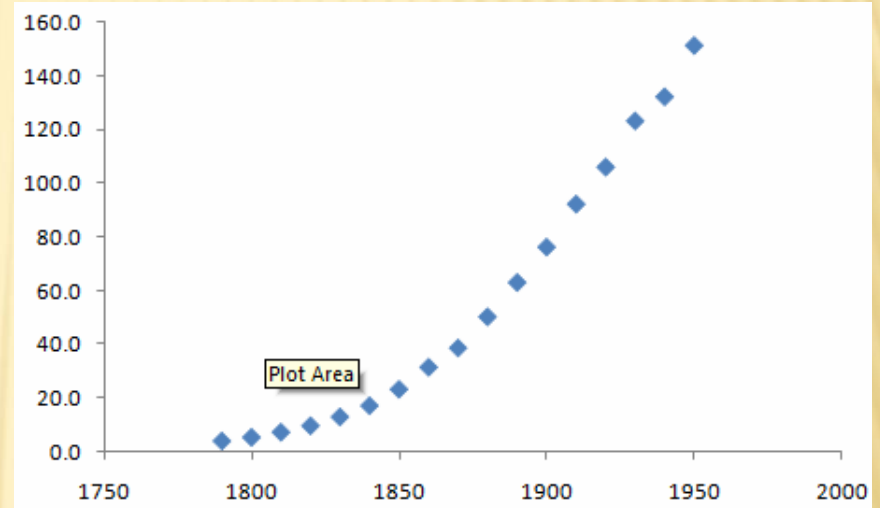
Given a roll of paper find (without unrolling it) the **total length** of the paper on the roll. A single sheet may be provided for measuring.



POPULATION MODELS

U.S. POPULATION GROWTH

Year	Population	Year	Population
1790	3,929,214	1880	50,189,209
1800	5,308,483	1890	62,979,766
1810	7,239,881	1900	76,212,168
1820	9,638,453	1910	92,228,496
1830	12,866,020	1920	106,021,537
1840	17,069,453	1930	123,202,624
1850	23,191,876	1940	132,164,569
1860	31,443,321	1950	151,325,798
1870	38,558,371		



Rate of Change of a Quantity = Rate in – Rate out

- ✖ Rate of Change = (Population Change)/Time
- ✖ Rate in = Birth rate = bP
- ✖ Rate out = Mortality rate = dP

DERIVATION

Rate of Change of a Quantity = Rate in – Rate out

$$\frac{\Delta P}{\Delta t} = bP - dP \equiv kP$$

Let

- ✗ Time = $[0, t]$ in N steps: $\Delta t = t/N$
- ✗ $P_n = n\Delta t$, $n=0,1,2,\dots,N$

$$\frac{P_1 - P_0}{t / N} = kP_0 \Rightarrow P_1 = P_0 + \frac{kt}{N} P_0$$

$$P_2 = \left(1 + \frac{kt}{N}\right) P_1 = \left(1 + \frac{kt}{N}\right)^2 P_0$$

$$P_N = \left(1 + \frac{kt}{N}\right)^N P_0$$

DERIVATION (CONT'D)

$$P_j = \left(1 + \frac{kt}{N}\right) P_{j-1} \Rightarrow P_N = \left(1 + \frac{kt}{N}\right)^N P_0$$

✖ As N gets large and Δt gets small, P_N is what?

$$P(t) = P_0 e^{kt}$$

CURVE FITTING

- ✗ Plot Data
- ✗ Fit given function – Regression Curve
- ✗ Determine Parameters (like k)
- ✗ Modifying Model
- ✗ Use Graphing Calculators or Software

LOGISTIC GROWTH

- ✗ Need to account for competition
- ✗ Rate out = Mortality rate = $(d-mP)P = dP - mP^2$

$$\frac{\Delta P}{\Delta t} = bP - dP - mP^2 \equiv kP - mP^2$$

$$P = \frac{kP_0}{(k - mP_0)e^{-kt} + mP_0}$$

<http://www.uncwil.edu/courses/webcalc/LABS/newlabs/index.htm>