

Math 636 – Mathematical Modeling

Lecture Notes – More Applications of Nonlinear Dynamical Systems

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Introduction - Population Models

Introduction - Population Models

- Simplest (linear) model - Malthusian or exponential growth model
- Logistic growth model is a quadratic model
 - Malthusian growth term and a term for crowding effects
 - Has a carrying capacity reflecting natural limits to populations
 - Quadratic updating function becomes negative for large populations
- Ecologists have modified the logistic growth model to make the updating function more realistic and better able to handle largely fluctuating populations
 - Ricker's model used in fishery management
 - Hassell's model used for insects
- Differentiation needed to analyze these models



Outline

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 - Ricker's Model
- 3 Analysis of the Ricker's Model
 - Equilibria
 - Stability Analysis
 - Skeena River Salmon Example
- 4 Beverton-Holt and Hassell's Model
 - Study of a Beetle Population
 - Analysis of Hassell's Model
 - Beetle Study Analysis



Sockeye Salmon Populations

1

Sockeye Salmon Populations – Life Cycle

- Salmon are unique in that they breed in specific fresh water lakes and die
- Their offspring migrate to the ocean and mature for about 4-5 years
- Mature salmon migrate at the same time to return to the exact same lake or river bed where they hatched
- Adult salmon breed and die
- Their bodies provide many essential nutrients that nourish the stream of their young



Sockeye Salmon Populations

2

Sockeye Salmon Populations – Problems

- Salmon populations in the Pacific Northwest are becoming very endangered
- Many salmon spawning runs have become extinct
- Human activity adversely affect this complex life cycle of the salmon
 - Damming rivers interrupts the runs
 - Forestry allows the water to become too warm
 - Agriculture results in runoff pollution



Sockeye Salmon Populations

3

Sockeye Salmon Populations – Skeena River

- The life cycle of the salmon is an example of a complex discrete dynamical system
- The importance of salmon has produced many studies
- Sockeye salmon (*Oncorhynchus nerka*) in the Skeena river system in British Columbia
 - Largely unaffected by human development
 - Long time series of data – 1908 to 1952
 - Provide good system to model



Sockeye Salmon Populations

4

Sockeye Salmon Populations – Spawning Behavior

- Create table of sockeye salmon (*Oncorhynchus nerka*) in the Skeena river system
- Table lists four year averages from the starting year
- Since 4 and 5 year old salmon spawn, each grouping of 4 years is an approximation of the offspring of the previous 4 year average
- Model is complicated because the salmon have adapted to have either 4 or 5 year old mature adults spawn
- Simplify the model by ignoring this complexity



Sockeye Salmon Populations

5

Sockeye Salmon Populations – Skeena River Table

Population in thousands

Year	Population	Year	Population
1908	1,098	1932	278
1912	740	1936	448
1916	714	1940	528
1920	615	1944	639
1924	706	1948	523
1928	510		

Four Year Averages of Skeena River Sockeye Salmon



Ricker's Model – Salmon

1

Problems with Logistic growth model

$$P_{n+1} = P_n + rP_n \left(1 - \frac{P_n}{M}\right)$$

- Logistic growth model predicted certain yeast populations well
- This model does not fit the data for many organisms
- A major problem is that large populations in the model return a negative population in the next generation
- Several alternative models use only a **non-negative** updating function
- Fishery management has often used **Ricker's Model**

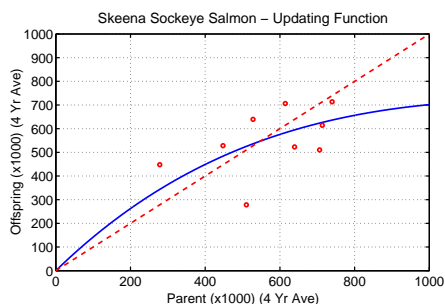
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Ricker's Model – Salmon

3

- Successive populations give data for updating functions
 - P_n is parent population, and P_{n+1} is surviving offspring
 - Nonlinear least squares fit of Ricker's function

$$P_{n+1} = 1.535 P_n e^{-0.000783 P_n}$$



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Ricker's Model – Salmon

2

Ricker's Model

- **Ricker's model** was originally formulated using studies of salmon populations
- **Ricker's model** is given by the equation

$$P_{n+1} = R(P_n) = aP_n e^{-bP_n}$$

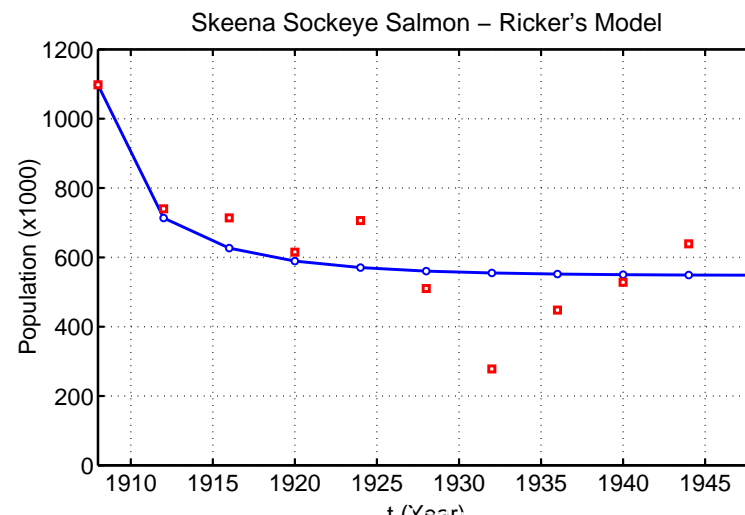
- The positive constants a and b are fit to the data
- Consider the Skeena river salmon data
 - The parent population of 1908-1911 is averaged to 1,098,000 salmon/year returning to the Skeena river watershed
 - It is assumed that the resultant offspring that return to spawn from this group occurs between 1912 and 1915, which averages 740,000 salmon/year

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Ricker's Model – Salmon

4

Simulate the Ricker's model using the initial average in 1908 as a starting point



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Ricker's Model – Salmon

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Summary of Ricker's Model for Skeena river salmon

- Ricker's model levels off at a stable equilibrium around 550,000
- Model shows populations monotonically approaching the equilibrium
- There are a few fluctuations from the variations in the environment
- Low point during depression, suggesting bias from economic factors

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Analysis of the Ricker's Model

1

Analysis of the Ricker's Model: General Ricker's Model

$$P_{n+1} = R(P_n) = aP_n e^{-bP_n}$$

Equilibrium Analysis

The equilibria are found by setting $P_e = P_{n+1} = P_n$, thus

$$\begin{aligned} P_e &= aP_e e^{-bP_e} \\ 0 &= P_e(ae^{-bP_e} - 1) \end{aligned}$$

The equilibria are

$$P_e = 0 \quad \text{and} \quad P_e = \frac{\ln(a)}{b}$$

Note that $a > 1$ required for a positive equilibrium

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Analysis of the Ricker's Model

2

Stability Analysis of the Ricker's Model: Find the derivative of the updating function

$$R(P) = aPe^{-bP}$$

Derivative of the Ricker Updating Function

$$R'(P) = a(P(-be^{-bP}) + e^{-bP}) = ae^{-bP}(1 - bP)$$

At the **Equilibrium** $P_e = 0$

$$R(0) = a$$

- If $0 < a < 1$, then $P_e = 0$ is stable and the population goes to extinction (also no positive equilibrium)
- If $a > 1$, then $P_e = 0$ is unstable and the population grows away from the equilibrium

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Analysis of the Ricker's Model

3

Since the **Derivative of the Ricker Updating Function** is

$$R'(P) = ae^{-bP}(1 - bP)$$

At the **Equilibrium** $P_e = \frac{\ln(a)}{b}$

$$R(\ln(a)/b) = ae^{-\ln(a)}(1 - \ln(a)) = 1 - \ln(a)$$

- The solution of Ricker's model is **stable** and **monotonically approaches** the equilibrium $P_e = \ln(a)/b$ provided $1 < a < e \approx 2.7183$
- The solution of Ricker's model is **stable** and **oscillates as it approaches** the equilibrium $P_e = \ln(a)/b$ provided $e < a < e^2 \approx 7.389$
- The solution of Ricker's model is **unstable** and **oscillates as it grows away** the equilibrium $P_e = \ln(a)/b$ provided $a > e^2 \approx 7.389$

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Skeena River Salmon Example

The best Ricker's model for the Skeena sockeye salmon population from 1908-1952 is


$$P_{n+1} = R(P_n) = 1.535 P_n e^{-0.000783 P_n}$$

From the analysis above, the equilibria are

$$P_e = 0 \quad \text{and} \quad P_e = \frac{\ln(1.535)}{0.000783} = 547.3$$

The derivative is

$$R'(P) = 1.535e^{-0.000783P}(1 - 0.000783P)$$

- At $P_e = 0$, $R'(0) = 1.535 > 1$
 - This equilibrium is **unstable** (as expected)
- At $P_e = 547.3$, $R'(547.3) = 0.571 < 1$
 - This equilibrium is **stable** with solutions monotonically approaching the equilibrium, as observed in the simulation 

Hassell's Model

Hassell's Model - Alternate Rational form

$$P_{n+1} = H(P_n) = \frac{aP_n}{(1 + bP_n)^c}$$

- Often used in insect populations
- Provides alternative to **logistic** and **Ricker's** growth models, extending the **Beverton-Holt** model
- $H(P_n)$ has **3 parameters**, a , b , and c , while logistic, Ricker's, and Beverton-Holt models have **2 parameters**
- Malthusian growth rate $a - 1$, like Beverton-Holt model

Beverton-Holt Model

Beverton-Holt Model - Rational form

$$P_{n+1} = \frac{aP_n}{1 + bP_n}$$

- Developed in 1957 for fisheries management
- Malthusian growth rate $a - 1$
- Carrying capacity

$$M = \frac{a - 1}{b}$$

- Superior to **logistic** model as updating function is non-negative
- Rare amongst nonlinear models - Has an explicit solution
- Given an initial population, P_0

$$P_{n+1} = \frac{MP_0}{P_0 + (M - P_0)a^{-n}}$$

Study of a Beetle Population

1

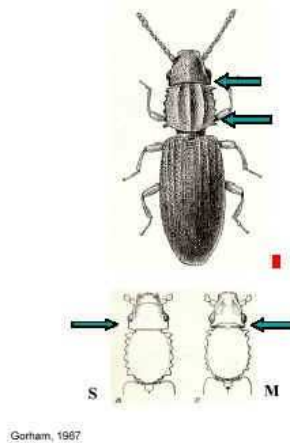
Study of a Beetle Population

- In 1946, A. C. Crombie studied several beetle populations
- The food was strictly controlled to maintain a constant supply
- 10 grams of cracked wheat were added weekly
- Regular census of the beetle populations recorded
- These are experimental conditions for the **Logistic growth model**

Study of a Beetle Population

2

Study of *Oryzaephilus surinamensis*, the saw-tooth grain beetle



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Study of a Beetle Population

3

Data on *Oryzaephilus surinamensis*, the saw-tooth grain beetle

Week	Adults	Week	Adults
0	4	16	405
2	4	18	471
4	25	20	420
6	63	22	430
8	147	24	420
10	285	26	475
12	345	28	435
14	361	30	480

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Study of a Beetle Population

4

Updating functions - Least squares best fit to data

- Plot the data, P_{n+1} vs. P_n , to fit an updating function
- Logistic growth model** fit to data (SSE = 13,273)

$$P_{n+1} = P_n + 0.962 P_n \left(1 - \frac{P_n}{439.2} \right)$$

- Beverton-Holt model** fit to data (SSE = 10,028)

$$P_{n+1} = \frac{3.010 P_n}{1 + 0.00456 P_n}$$

- Hassell's growth model** fit to data (SSE = 9,955)

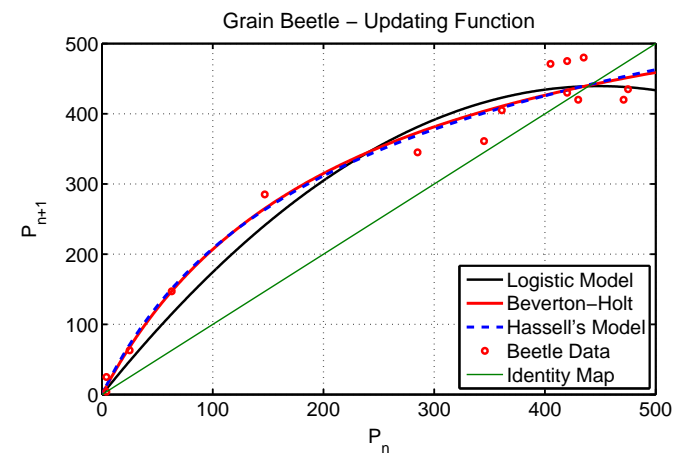
$$P_{n+1} = \frac{3.269 P_n}{(1 + 0.00745 P_n)^{0.8126}}$$

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Study of a Beetle Population

5

Graph of **Updating functions** and **Beetle data**



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Study of a Beetle Population

6

Time Series - Least squares best fit to data, P_0

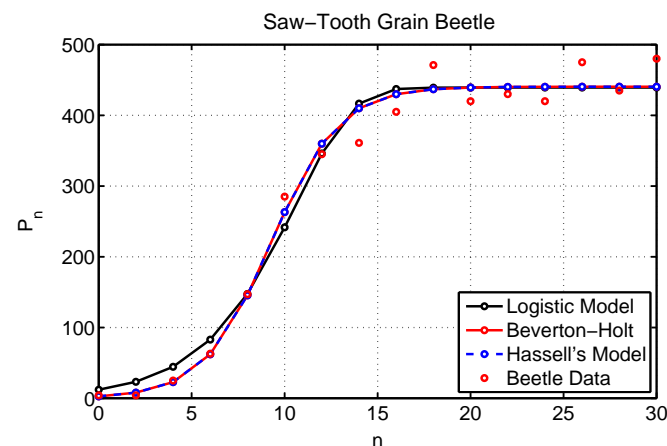
- Use the **updating functions** from fitting data before
- Adjust P_0 by **least sum of square errors** to time series data on beetles
- **Logistic growth model** fit to data gives $P_0 = 12.01$ with $SSE = 12,027$
- **Beverton-Holt model** fit to data gives $P_0 = 2.63$ with $SSE = 8,578$
- **Hassell's growth model** fit to data gives $P_0 = 2.08$ with $SSE = 7,948$
- Beverton-Holt and Hassell's models are very close with both significantly better than the logistic growth model

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Study of a Beetle Population

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Time Series graph of Models with Beetle Data



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Analysis of Hassell's Model

1

Analysis of Hassell's Model – Equilibria

- Let $P_e = P_{n+1} = P_n$, so

$$P_e = \frac{aP_e}{(1 + bP_e)^c}$$

- Thus,

$$P_e(1 + bP_e)^c = aP_e$$

- One equilibrium is $P_e = 0$ (as expected the extinction equilibrium)
- The other satisfies

$$\begin{aligned} (1 + bP_e)^c &= a \\ 1 + bP_e &= a^{1/c} \\ P_e &= \frac{a^{1/c} - 1}{b} \end{aligned}$$

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Analysis of Hassell's Model

2

Analysis of Hassell's Model – Stability Analysis

- Hassell's updating function is

$$H(P) = \frac{aP}{(1 + bP)^c}$$

- Differentiate using the quotient rule and chain rule
- The derivative of the denominator (chain rule) is

$$\frac{d}{dP}(1 + bP)^c = c(1 + bP)^{c-1}b = bc(1 + bP)^{c-1}$$

- By the quotient rule

$$\begin{aligned} H'(P) &= \frac{a(1 + bP)^c - abcP(1 + bP)^{c-1}}{(1 + bP)^{2c}} \\ &= a \frac{1 + b(1 - c)P}{(1 + bP)^{c+1}} \end{aligned}$$

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Analysis of Hassell's Model

3

Analysis of Hassell's Model – Stability Analysis

- The derivative is

$$H'(P) = a \frac{1 + b(1 - c)P}{(1 + bP)^{c+1}}$$

- At $P_e = 0$, $H'(0) = a$
 - Since $a > 1$, the zero equilibrium is **unstable**
 - Solutions **monotonically growing away** from the **extinction equilibrium**

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Analysis of Hassell's Model

4

Analysis of Hassell's Model – Stability Analysis

- The derivative is

$$H'(P) = a \frac{1 + b(1 - c)P}{(1 + bP)^{c+1}}$$

- At $P_e = (a^{1/c} - 1)/b$, we find

$$\begin{aligned} H'(P_e) &= a \frac{1 + (1 - c)(a^{1/c} - 1)}{(1 + (a^{1/c} - 1))^{c+1}} \\ &= \frac{c}{a^{1/c}} + 1 - c \end{aligned}$$

- The stability of the **carrying capacity equilibrium** depends on both a and c , but not b
- When $c = 1$ (**Beverton-Holt** model) $H'(P_e) = \frac{1}{a}$, so this equilibrium is **monotonically stable**

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Beetle Study Analysis

1

Beetle Study Analysis – Logistic Growth Model

$$P_{n+1} = F(P_n) = P_n + 0.962 P_n \left(1 - \frac{P_n}{439.2}\right)$$

- The **equilibria** are $P_e = 0$ and 439.2
- The derivative of the updating function is

$$F'(P) = 1.962 - 0.00438 P$$

- At $P_e = 0$, $F'(0) = 1.962$, so this equilibrium is **monotonically unstable**
- At $P_e = 439.2$, $F'(439.2) = 0.038$, so this equilibrium is **monotonically stable**

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Beetle Study Analysis

2

Beetle Study Analysis – Beverton-Holt Growth Model

$$P_{n+1} = B(P_n) = \frac{3.010 P_n}{1 + 0.00456 P_n}$$

- The **equilibria** are $P_e = 0$ and 440.8
- The derivative of the updating function is

$$B'(P) = \frac{3.010}{(1 + 0.00456 P)^2}$$

- At $P_e = 0$, $B'(0) = 3.010$, so this equilibrium is **monotonically unstable**
- At $P_e = 440.8$, $B'(440.8) = 0.332$, so this equilibrium is **monotonically stable**

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Beetle Study Analysis – Hassell's Growth Model

$$P_{n+1} = H(P_n) = \frac{3.269 P_n}{(1 + 0.00745 P_n)^{0.8126}}$$

- The **equilibria** are $P_e = 0$ and 442.4
- The derivative of the updating function is

$$H'(P) = 3.269 \frac{1 + 0.001396 P}{(1 + 0.00745 P)^{1.8126}}$$

- At $P_e = 0$, $H'(0) = 3.269$, so this equilibrium is **monotonically unstable**
- At $P_e = 442.4$, $H'(442.4) = 0.3766$, so this equilibrium is **monotonically stable**

