

MATH 3MB3 final sample questions

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## Special Instructions:

- Casio FX-991 MS or MS Plus calculator allowed, no other external aids
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- Stability condition for 2D discrete-time systems: stable if  $|T| < 1 + \Delta < 2$
  - Stability condition for 2D continuous-time systems: stable if  $T < 0$  and  $\Delta > 0$
  - Jensen's inequality:  $\overline{f(x)} \approx f(\bar{x}) + \frac{\sigma^2}{2} \frac{\partial^2 f}{\partial x^2}$
  - delta method:  $\sigma^2(f(x)) \approx \sigma^2(x) \left( \frac{\partial f}{\partial x} \right)^2$
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## Python coding

1. Write Python code that simulates a stochastic version of the Nicholson-Bailey model:

- number of hosts surviving is a binomial deviate with probability based on the escape parameter  $q$  and the number of parasitoids at the previous time step  $P_t$ :

$$S_t \sim \text{Binomial}(1 - \exp(-qP_t), V_t)$$

- number of hosts at the next time step is a Poisson deviate with mean equal to  $rS_t$ :

$$V_{t+1} \sim \text{Poisson}(rS_t)$$

- number of parasitoids at the next time step is a Poisson deviate with mean equal to  $c(V_t - S_t)$ :

$$P_{t+1} \sim \text{Poisson}(c(V_t - S_t))$$

Using `numpy.random.binomial(n,p)` to draw binomial deviates with number of trials  $n$  and probability  $p$  and `numpy.random.poisson(lam)` to draw Poisson deviates, write code to simulate this system for 20 time steps (including the first time step) and stores the values in a  $20 \times 2$  numpy array. You can assume the following code has already been run:

```
import numpy as np
import numpy.random as npr
r, c, q = 2, 1.5, 0.5
N0, P0 = 5, 1
```

2. A predator-prey functional response model that allows for depletion is as follows:

$$\frac{dN}{dt} = -P \cdot \frac{aN}{1 + ahN}$$

Write Python code to integrate this system of differential equations numerically, using `scipy.integrate.odeint`, for times 0, 0.1, 0.2, ... 20. You can assume the following setup code has already been run.

```
import numpy as np
import scipy.integrate
params = P, a, h = 2, 1, 0.1
N0 = 10 ## initial condition
```

Remember that `scipy.integrate.odeint()` takes the arguments `func` (gradient function), `y0` (initial values), `t` (sequence of time points), in that order, and that `func` must have arguments `y` (state variables) and `t0` (time), in that order.

## Discrete-time models

3. Consider the deterministic version of the Nicholson-Bailey model given in question 1:

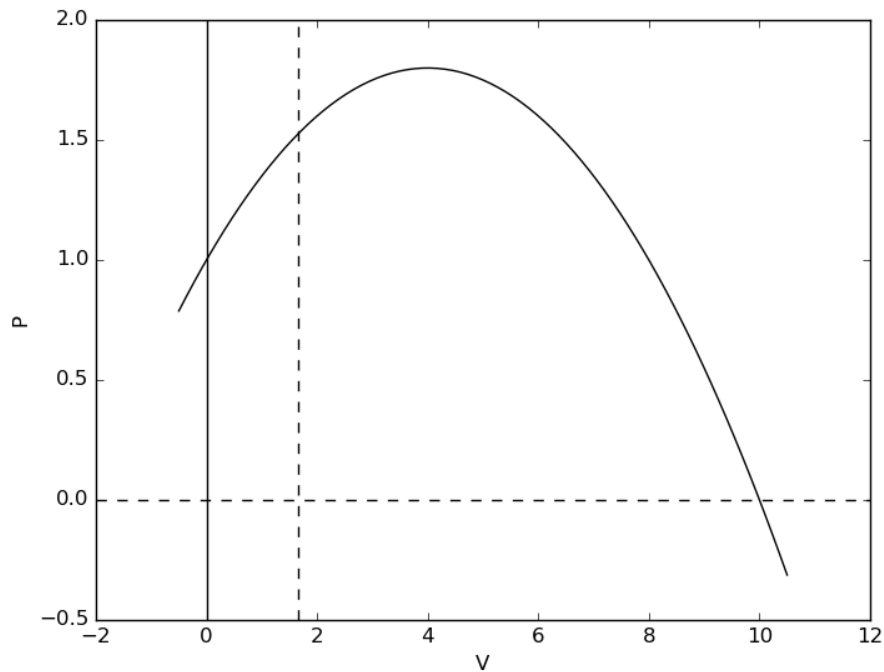
$$\begin{aligned} V_{t+1} &= rV_t e^{-qP_t} \\ P_{t+1} &= cV_t (1 - e^{-qP_t}) \end{aligned}$$

Find its equilibria and evaluate their stability. (Assume  $r, q, c, P_0, V_0 > 0$ .)

## Continuous-time models

4. The MacArthur-Rosenzweig predator-prey model:

$$\begin{aligned}\frac{dV}{dt} &= rV \left(1 - \frac{V}{K}\right) - \frac{aPV}{1 + ahV} \\ \frac{dP}{dt} &= -mP + \frac{acPV}{1 + ahV}\end{aligned}$$



- Redraw the phase plane with the nullclines on your answer sheet and (1) label/identify the equilibria (*not* stability); (2) label/identify the nullclines (i.e., whether dashed nullclines and solid nullclines represent  $dV/dt = 0$  or  $dP/dt = 0$ ); (3) the qualitative direction of the vector field (i.e. whether the flow is moving left vs. right or up vs. down) in each of the four regions in the positive quadrant.
- If  $V$  and  $P$  both have units of density, what are the units of all of the parameters?
- Derive non-dimensional versions of the equations by applying the substitutions  $\tau = mt$ ,  $x = V/K$ ,  $y = P/K$ .

5. For the Rosenzweig-MacArthur model, compute the Jacobian. Analytically solve for all of the equilibria where  $V^*$ ,  $P^*$ , or both are zero, and evaluate the stability of these equilibria (assuming all parameters are  $> 0$ ).

### Stochastic models

6. Suppose a random variable  $X$  has mean  $m$  and variance  $V$  and that  $f(x) = 1 - \exp(-cx)$ . What is  $f(\bar{X})$ ? Is  $\overline{f(X)}$  greater than or less than  $f(\bar{X})$ ? Why? What is the approximate value of  $\overline{f(X)}$ , using Jensen's inequality? What is the approximate value of the variance of  $f(X)$ , using the Delta method?

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The End