

Phase plane for the chemostat

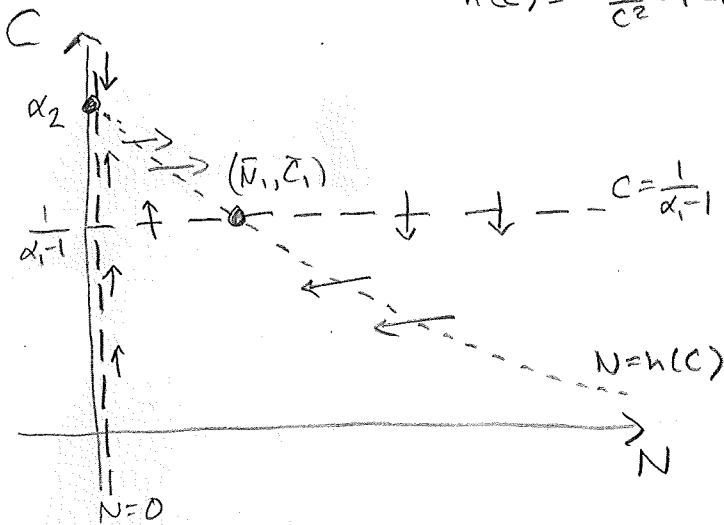
$$\begin{cases} \frac{dN}{dt} = \alpha_1 \frac{C}{1+C} N - N = F_1(N, C) \\ \frac{dC}{dt} = -\frac{C}{1+C} N - C + \alpha_2 = F_2(N, C) \end{cases}$$

Assume  $\alpha_1 > 1, \alpha_2 > \frac{1}{\alpha_1 - 1}$

N nullclines:  $N(\frac{\alpha_1 C}{1+C} - 1) = 0 \Rightarrow N = 0$  or  $\frac{\alpha_1 C}{1+C} = 1 \Rightarrow \alpha_1 C = 1+C \Rightarrow C = \frac{1}{\alpha_1 - 1}$  (line)

C nullclines:  $-\frac{CN}{1+C} - C + \alpha_2 = 0 \Rightarrow N = \frac{1+C}{C}(\alpha_2 - C) = \frac{\alpha_2}{C} + \alpha_2 - 1 - C$   
type of curve?

$N = h(C) = \frac{\alpha_2}{C} + \alpha_2 - 1 - C \Rightarrow N \rightarrow \infty$  if  $C \rightarrow 0^+, N = 0$  if  $C = \alpha_2$   
 $h'(C) = -\frac{\alpha_2}{C^2} - 1 < 0, h''(C) = \frac{2\alpha_2}{C^3} > 0$



Steady states:

$(\bar{N}_1, \bar{C}_1) = (\alpha_1(\alpha_2 - \frac{1}{\alpha_1 - 1}), \frac{1}{\alpha_1 - 1})$

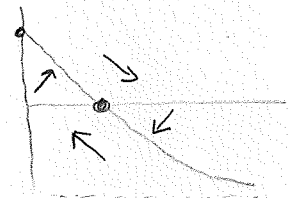
$(\bar{N}_2, \bar{C}_2) = (0, \alpha_2)$

Draw

$\vec{F} = (0, F_2)$  on  $N=0$  and  $C = \frac{1}{\alpha_1 - 1}$

with  $F_2 \begin{cases} > 0 \text{ under } N=h(C) \\ < 0 \text{ above } N=h(C) \end{cases}$

$\vec{F} = (F_1, 0)$  on  $N=h(C)$

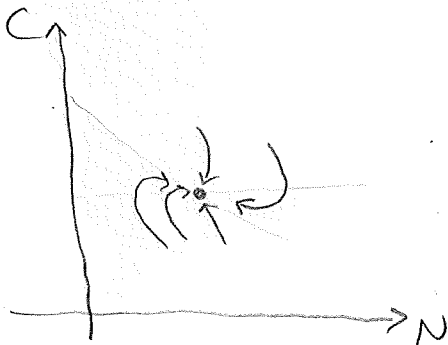


Stability was checked before

$J(\bar{N}_1, \bar{C}_1)$  has  $\lambda_1 = -a < 0, \lambda_2 = -1 < 0$ , stable  
( $a = \frac{\bar{N}_1}{(h'(\bar{C}_1))^2}$ )

$J(\bar{N}_2, \bar{C}_2)$  has  $\lambda_1 = \frac{\alpha_2(\alpha_1 - 1) - 1}{1 + \alpha_2} > 0, \lambda_2 = -1 < 0$ , saddle unstable

Sketch of phase plane.



See Maple plot with  $\alpha_1 = \alpha_2 = 2$  (page 85)

$(\Rightarrow \alpha_1 > 1, \alpha_2 > \frac{1}{\alpha_1 - 1})$

$\Rightarrow (\bar{N}_1, \bar{C}_1) = (2, 1), (\bar{N}_2, \bar{C}_2) = (0, 2)$

All initial values  $\begin{cases} N(0) > 0 \\ C(0) \geq 0 \end{cases}$  give

solutions  $(N(t), C(t)) \rightarrow (\bar{N}_1, \bar{C}_1)$

# Interpretations of Maple plots

7.2

- 4 figures
1. Direction field and 3 solution curves (blue, brown, and green)
  2.  $N(t)$  as function of  $t$  for the 3 solutions
  3.  $C(t)$  —||—
  4. Zoomed in near  $(\bar{N}_1, \bar{C}_1)$  for 3 (new) solution curves

I. Blue curve.  $N(0)$  and  $C(0)$  small. Bacteria density  $N$  may decrease but nutrient  $C$  is added. After a while  $N$  grows and use more  $C$ ,  $C$  begins to decrease. Moves towards  $(\bar{N}_1, \bar{C}_1)$

II. Brown curve.  $N(0)$  and  $C(0)$  at high levels. Bacteria use a lot of nutrient,  $C$  decreases and  $N$  increases until not enough  $C$ ,  $N$  decreases and we move towards  $(\bar{N}_1, \bar{C}_1)$

III. Green curve.  $N(0)$  high,  $C(0)$  low. Not enough nutrient,  $N$  decreases and  $C$  then increases. Also moves towards  $(\bar{N}_1, \bar{C}_1)$ . Shape of final approach depends on initial values.

One can further analyze the approach of solutions to  $(\bar{N}_1, \bar{C}_1)$  (problem 5.13 in EK):

$$\frac{dN}{dt} = \alpha_1 \frac{C}{1+C} N - N \quad \text{and} \quad \frac{dC}{dt} = -\frac{C}{1+C} N - C + \alpha_2 \Rightarrow$$

$$\frac{d}{dt} \underbrace{(N + \alpha_1 C)}_g = \alpha_1 \frac{C}{1+C} N - N - \alpha_1 \frac{C}{1+C} N - \alpha_1 C + \alpha_1 \alpha_2 = -\underbrace{(N + \alpha_1 C)}_g + \alpha_1 \alpha_2 \Rightarrow$$

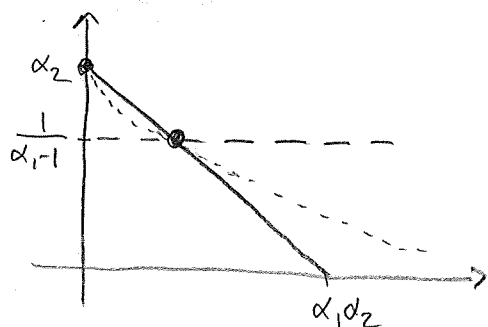
$g' + g = \alpha_1 \alpha_2$  simple linear ODE, integrating factor  $e^t$

$$\underbrace{g'e^t + g e^t}_{\frac{d}{dt}(g e^t)} = \alpha_1 \alpha_2 e^t \Rightarrow g e^t = \int \alpha_1 \alpha_2 e^t dt = \alpha_1 \alpha_2 e^t + k \Rightarrow g = \alpha_1 \alpha_2 + k e^{-t}$$

$$\Rightarrow N(t) + \alpha_1 C(t) = \alpha_1 \alpha_2 + k e^{-t} \quad (*)$$

$$\text{Let } t \rightarrow \infty \Rightarrow N(t) + \alpha_1 C(t) \rightarrow \alpha_1 \alpha_2 + k \cdot 0 = \alpha_1 \alpha_2 \Rightarrow$$

Solution curves  $(N(t), C(t))$  approach the line  $N + \alpha_1 C = \alpha_1 \alpha_2$



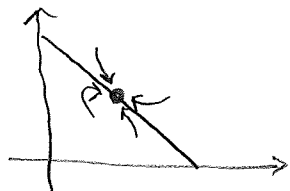
Both  $(\bar{N}_1, \bar{C}_1)$  and  $(\bar{N}_2, \bar{C}_2)$  are on this line

In the plot,  $\alpha_1 = \alpha_2 = 2$ , this line is  $N + 2C = 4$   
or  $C = -\frac{N}{2} + 2$

If  $(N(0), C(0))$  is on the line  $\circledast$ , then  $\underbrace{N(0) + \alpha_1 C(0)}_{\alpha_1 \alpha_2} = \alpha_1 \alpha_2 + k \cdot e^0 \Rightarrow$

$k=0 \Rightarrow N(t) + \alpha_1 C(t) = \alpha_1 \alpha_2$  for all  $t \Rightarrow$  we stay on the line, the line is a solution curve (in spite of non-linear equations).

We move towards  $(\bar{N}_1, \bar{C}_1)$  on it. Also means that we cannot cross the line with other solution curves.



In the zoomed Maple plot, the green curve is on the line.  $(N(0), C(0)) = (2.1, 0.95)$  is on  $N + 2C = 4$ .

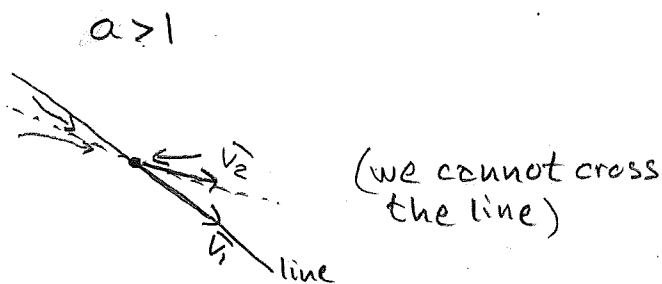
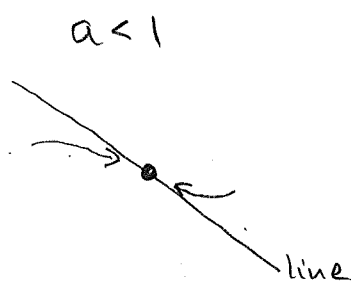
Recall that  $J(\bar{N}_1, \bar{C}_1)$  has  $\lambda_1 = -a$  with  $\bar{v}_1 = \begin{pmatrix} \alpha_1 \\ -1 \end{pmatrix}$

$\lambda_2 = -1$  with  $\bar{v}_2 = \begin{pmatrix} \alpha_1 a \\ -1 \end{pmatrix}$  (assume  $a \neq 1$ )

$\Rightarrow$  solutions to the linearized system near  $(\bar{N}_1, \bar{C}_1)$  have  $e^{-at}$  and  $e^{-t}$  terms. If  $a < 1$ ,  $e^{-t} \rightarrow 0$  faster than  $e^{-at}$ , and for large  $t$  solutions are  $\approx c_1 e^{-at} \bar{v}_1$ .  $\bar{v}_1$  is the direction vector of the line  $N + \alpha_1 C = \alpha_1 \alpha_2$  so for  $a < 1$  solutions approach this line tangentially near  $(\bar{N}_1, \bar{C}_1)$

In the Maple plot  $a = \frac{1}{2}$  so it happens there.

If  $a > 1$  (e.g. if  $\alpha_1 = 2$  and  $\alpha_2 > 3$ ),  $e^{-at} \rightarrow 0$  faster than  $e^{-t}$  and solutions approach  $(\bar{N}_1, \bar{C}_1)$  tangentially with direction  $\bar{v}_2$

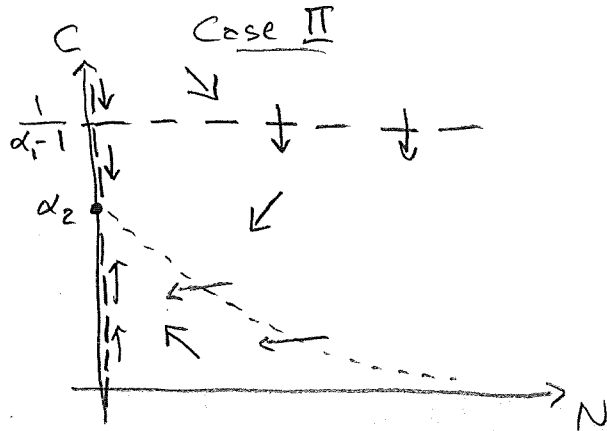
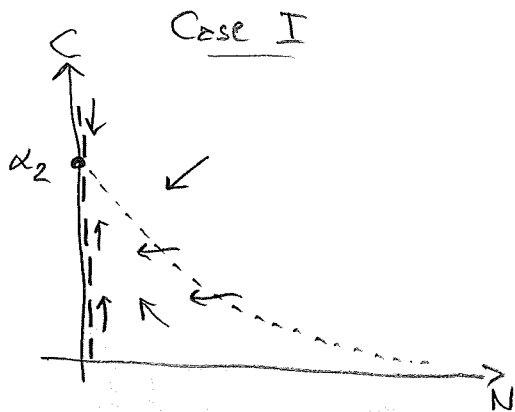


Phase plane for chemostat if  $\alpha_1 < 1$  or  $\alpha_2 < \frac{1}{\alpha_1 - 1}$ .

case I

case II

Of the  $N$  nullclines,  $N=0$  remains but in case I,  $C = \frac{1}{\alpha_1 - 1}$  disappears  
 The  $C$  nullcline  $N = \frac{\alpha_2}{\alpha_1} + \alpha_2 - 1 - C$  stays. (we want  $C \geq 0$ )



In both cases  $(\bar{N}_2, \bar{C}_2) = (0, \alpha_2)$  is the only steady state, and it is stable (see sem. 5)

$$\lambda_2 = -1 \text{ and } |\lambda_1| = \frac{1 + (1 - \alpha_1)\alpha_2}{1 + \alpha_2} = \frac{1 - \alpha_2(\alpha_1 - 1)}{1 + \alpha_2} < 1 = |\lambda_2| \Rightarrow$$

$e^{\lambda_1 t} \rightarrow 0$  slower than  $e^{-t}$ ,  $t \rightarrow \infty$ , in both cases  $\Rightarrow$

solutions approach  $(\bar{N}_2, \bar{C}_2)$  along eigenvector  $\bar{V}_1 = \begin{pmatrix} \alpha_1 \\ -1 \end{pmatrix}$  of  $\lambda_1$ , this is again tangentially to the line  $N + \alpha_1 C = \alpha_1 \alpha_2$ .

See Maple plots of phase plane and curve  $N(t)$  and  $C(t)$  for

case I:  $\alpha_1 = 0.8 < 1$ ,  $\alpha_2 = 2$  (page 8.6)

case II:  $\alpha_1 = 1.4$ ,  $\alpha_2 = 2 < \frac{1}{\alpha_1 - 1} = 2.5$  (page 8.7)

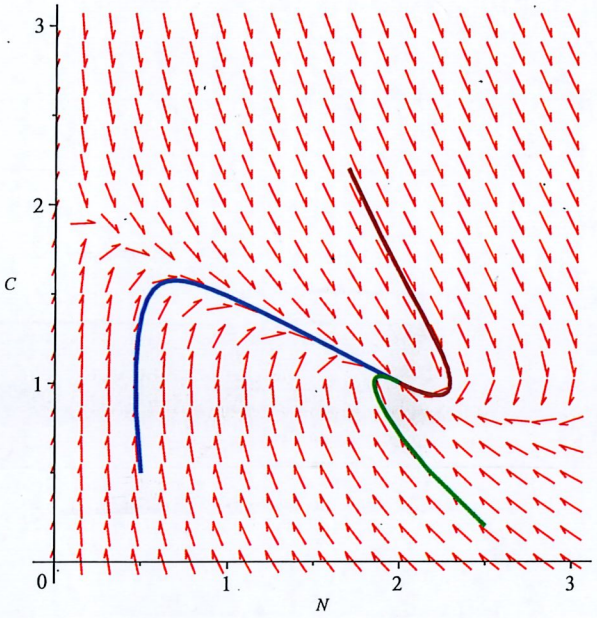
# Chemostat $\alpha_1 = 2, \alpha_2 = 2$

with (DEtools):

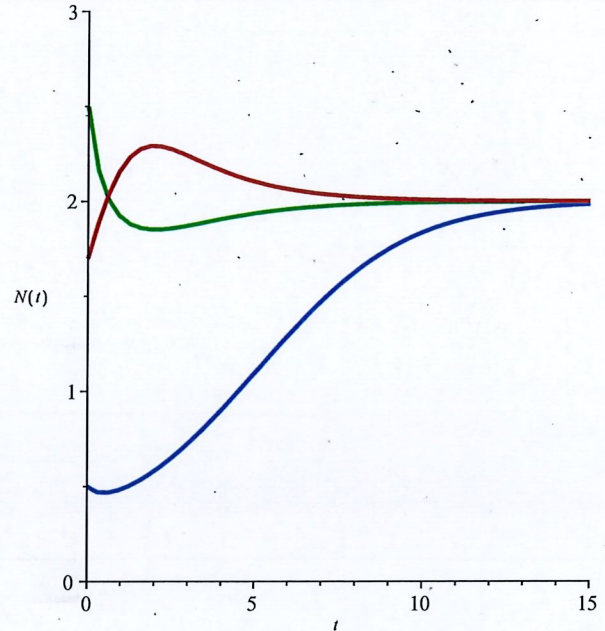
$$\text{sys} := \left\{ \begin{aligned} \text{diff}(N(t), t) &= \frac{2 \cdot N(t) \cdot C(t)}{1 + C(t)} - N(t), \text{diff}(C(t), t) = -\frac{N(t) \cdot C(t)}{1 + C(t)} - C(t) + 2 \end{aligned} \right\}$$

$$\text{sys} := \left\{ \frac{d}{dt} C(t) = -\frac{N(t) \cdot C(t)}{1 + C(t)} - C(t) + 2, \frac{d}{dt} N(t) = \frac{2 \cdot N(t) \cdot C(t)}{1 + C(t)} - N(t) \right\} \quad (1)$$

DEplot(sys, [N(t), C(t)], t=0..15, [[N(0)=0.5, C(0)=0.5], [N(0)=2.5, C(0)=0.2], [N(0)=1.7, C(0)=2.2]], N=0..3, C=0..3, linecolor=[blue, green, brown])



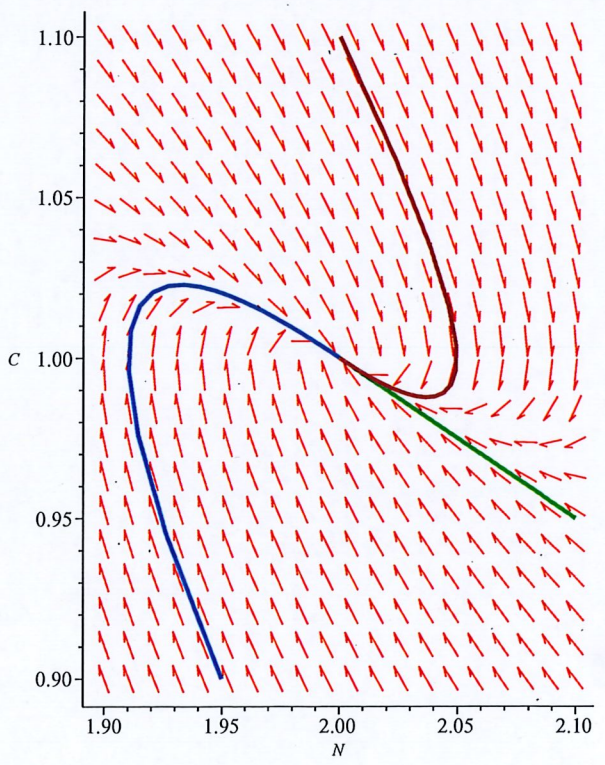
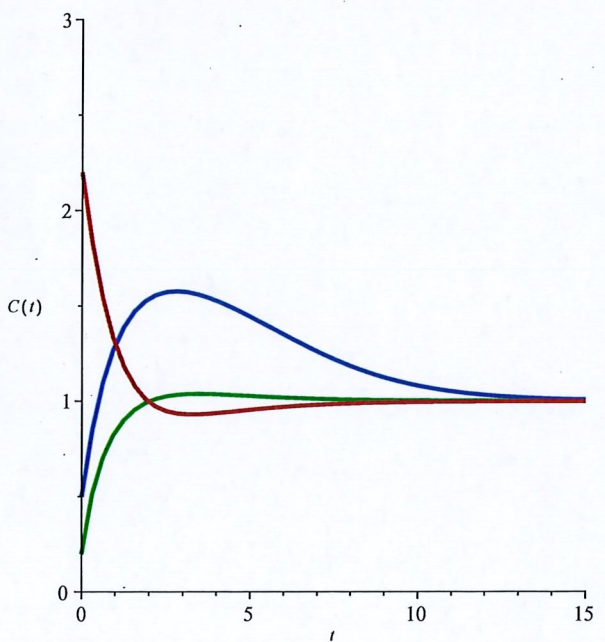
DEplot(sys, [N(t), C(t)], t=0..15, N=0..3, [[N(0)=0.5, C(0)=0.5], [N(0)=2.5, C(0)=0.2], [N(0)=1.7, C(0)=2.2]], scene=[t, N(t)], linecolor=[blue, green, brown])



(zoomed in)

DEplot(sys, [N(t), C(t)], t=0..15, [[N(0)=1.95, C(0)=0.9], [N(0)=2.1, C(0)=0.95], [N(0)=2.0, C(0)=1.1]], N=1.9..2.1, C=0.9..1.1, linecolor=[blue, green, brown])

DEplot(sys, [N(t), C(t)], t=0..15, C=0..3, [[N(0)=0.5, C(0)=0.5], [N(0)=2.5, C(0)=0.2], [N(0)=1.7, C(0)=2.2]], scene=[t, C(t)], linecolor=[blue, green, brown])



# Chemostat

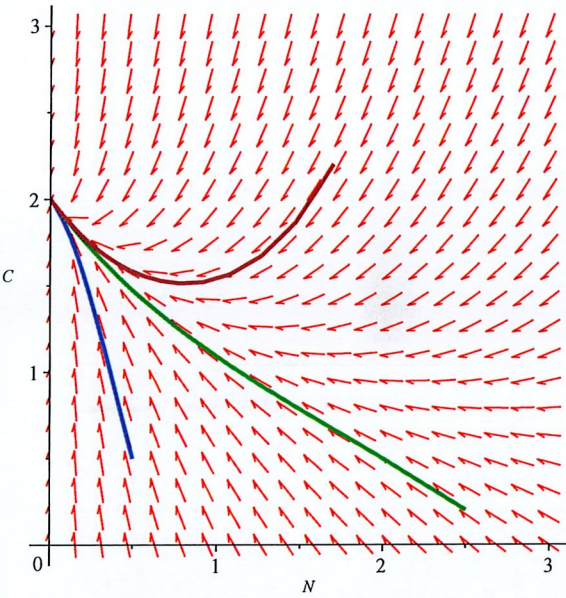
$$\alpha_1 = 0.8 < 1, \alpha_2 = 2$$

with (DEtools):

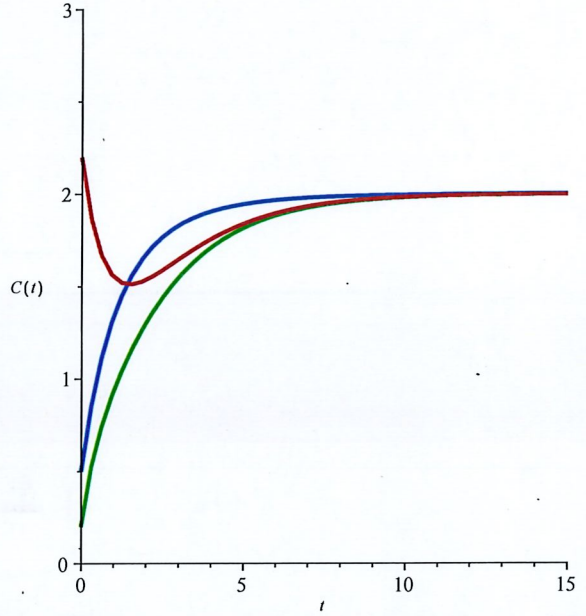
$$\text{sys} := \left[ \text{diff}(N(t), t) = \frac{0.8 \cdot N(t) \cdot C(t)}{1 + C(t)} - N(t), \text{diff}(C(t), t) = -\frac{N(t) \cdot C(t)}{1 + C(t)} - C(t) + 2 \right]$$

$$\text{sys} := \left[ \frac{d}{dt} C(t) = -\frac{N(t) C(t)}{1 + C(t)} - C(t) + 2, \frac{d}{dt} N(t) = \frac{0.8 N(t) C(t)}{1 + C(t)} - N(t) \right] \quad (1)$$

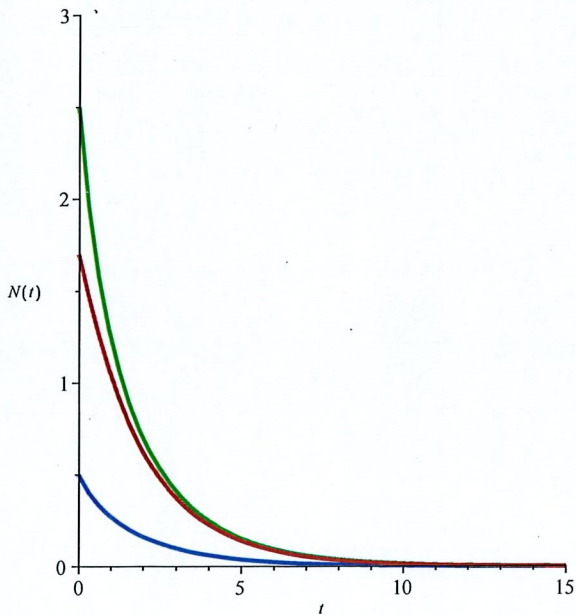
DEplot(sys, [N(t), C(t)], t = 0..15, [[N(0) = 0.5, C(0) = 0.5], [N(0) = 2.5, C(0) = 0.2], [N(0) = 1.7, C(0) = 2.2]], N = 0..3, C = 0..3, linecolor = [blue, green, brown])



DEplot(sys, [N(t), C(t)], t = 0..15, C = 0..3, [[N(0) = 0.5, C(0) = 0.5], [N(0) = 2.5, C(0) = 0.2], [N(0) = 1.7, C(0) = 2.2]], scene = [t, C(t)], linecolor = [blue, green, brown])



DEplot(sys, [N(t), C(t)], t = 0..15, N = 0..3, [[N(0) = 0.5, C(0) = 0.5], [N(0) = 2.5, C(0) = 0.2], [N(0) = 1.7, C(0) = 2.2]], scene = [t, N(t)], linecolor = [blue, green, brown])



# Chemostat

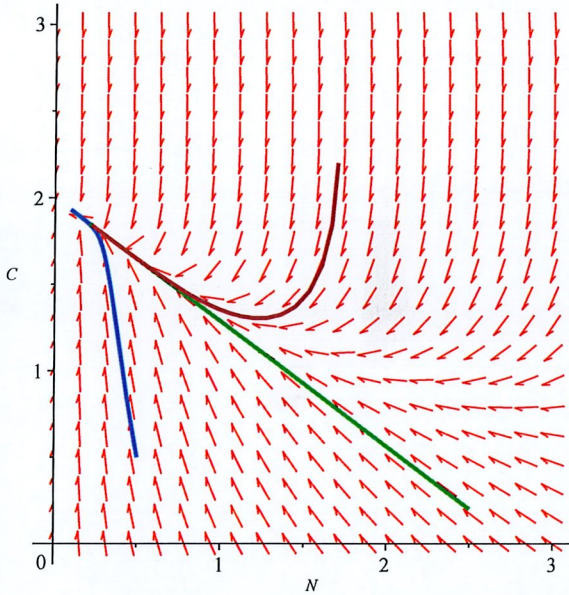
$$\alpha_1 = 1.4, \alpha_2 = 2 < \frac{1}{\alpha_1 - 1} = 2.5$$

with (DEtools):

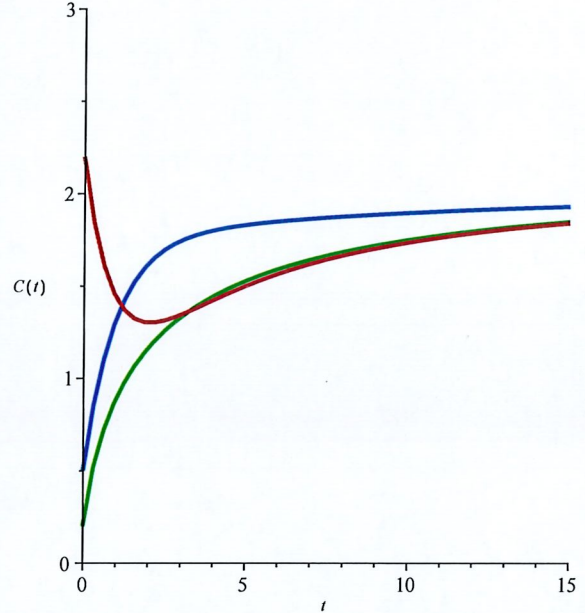
$$\text{sys} := \left[ \text{diff}(N(t), t) = \frac{1.4 \cdot N(t) \cdot C(t)}{1 + C(t)} - N(t), \text{diff}(C(t), t) = -\frac{N(t) \cdot C(t)}{1 + C(t)} - C(t) + 2 \right]$$

$$\text{sys} := \left[ \frac{d}{dt} C(t) = -\frac{N(t) C(t)}{1 + C(t)} - C(t) + 2, \frac{d}{dt} N(t) = \frac{1.4 N(t) C(t)}{1 + C(t)} - N(t) \right] \quad (1)$$

DEplot(sys, [N(t), C(t)], t = 0..15, [[N(0) = 0.5, C(0) = 0.5], [N(0) = 2.5, C(0) = 0.2], [N(0) = 1.7, C(0) = 2.2]], N = 0..3, C = 0..3, linecolor = [blue, green, brown])



DEplot(sys, [N(t), C(t)], t = 0..15, C = 0..3, [[N(0) = 0.5, C(0) = 0.5], [N(0) = 2.5, C(0) = 0.2], [N(0) = 1.7, C(0) = 2.2]], scene = [t, C(t)], linecolor = [blue, green, brown])



DEplot(sys, [N(t), C(t)], t = 0..15, N = 0..3, [[N(0) = 0.5, C(0) = 0.5], [N(0) = 2.5, C(0) = 0.2], [N(0) = 1.7, C(0) = 2.2]], scene = [t, N(t)], linecolor = [blue, green, brown])

