Dynamical systems and ecological modeling

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Maryland Mathematical Modeling Contest

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- Interactions of organisms in natural environments pretty complicated.
- To understand some facet of an ecosystem, we can use mathematical models.
- Objective: A good model is simple (abstracts away irrelevant detail) but not too simple (captures phenomena of interest).
- First step: Know what you want to model, and what you don't!

- Start simple! Build the simplest possible model before worrying about elaborations.
- For us: One predator species, one prey.
- We'll investigate two possible models:
- Ordinary differential equation model: Track only population sizes that evolve according to an ODE.
- Discrete dynamic model: Explicitly simulate a number of organisms moving, predating, reproducting, etc.
- Both can be understood as types of dynamical systems.

Dynamical systems

- For our purposes, a state space X is a finite collection of state variables x = (x_i)_{i=1}^M, each taking values in a (discrete or continuous) domain S (i.e. X = S^M).
- Dynamical systems are functions on a state space which change with time t ∈ T. The time domain T may be continuous (T = ℝ) or discrete (T = ℕ).
- A dynamical system on this state space evolves according to an evolution function Φ : X × T → X obeying certain properties. See e.g. Wikipedia for the full definition.
- Important specific examples include autonomous ODEs, autonomous difference equations, and cellular automata.

• Continuous-time, continuous-space dynamical systems form a subset of ordinary differential equations. In this case, $\mathcal{X} = \mathbb{R}^M$, $\mathcal{T} = \mathbb{R}$, and the state variables evolve as a function $\boldsymbol{x}(t)$ in \mathbb{R}^M satisfying the ODE

$$\dot{\boldsymbol{x}} = F(\boldsymbol{x})$$
$$\boldsymbol{x}(0) = \boldsymbol{x}_0$$

for a continuous (or better) function F and initial state x_0 .

• This ODE is autonomous since F does not depend on t.

- ODEs are most easily applied to modeling statistics of ecological populations.
- Example: Track population sizes, no other details of animal populations.
- We will consider a two-population model, keeping track of two population sizes: the Lotka-Volterra model.
- This is simple and analytically tractable, but abstracts heavily away from actual ecology.

- First developed by Vito Volterra ca. 1926 to explain the variances in fish catches in the Adriatic Sea.
- Four important model assumptions:
 - The prey population grows exponentially in the absence of predation.
 - The predator population decreases exponentially in the absence of prey.
 - Predators reduce prey population growth rate, proportional to both the predator and prey populations.
 - Prey increases the predator population growth rate, proportional to both the predator and prey populations.

- Two state variables $(x, y) \in \mathbb{R}^2$. Prey population is x, Predator population is y.
- Four parameters: α prey growth rate. β prey predation effect. γ predator population decay rate. δ predator predator effect.
- Lotka-Volterra equation (LVE): Given initial x_0 and y_0 , x(t) and y(t) satisfy

$$\frac{dx}{dt} = \alpha x - \beta xy$$
$$\frac{dy}{dt} = \delta xy - \gamma y.$$

- One can use the various tools of dynamical systems theory to analyze the behavior of x(t) and y(t). Spoiler: They oscillate, or $y(t) \rightarrow 0$ and x(t) grows unboundedly, or both populations go to 0.
- More important for mathematical modeling is the ability to numerically solve the equations. LVE generalizations can remain numerically solvable even when not analytically tractable (more effects, more species, etc.).

- Numerical ODE solvers are a fantastically useful set of tools available for most programming languages.
- For an arbitrary ODE, numerical simulation may be extremely difficult. There is tons of literature on the ways to efficiently numerically solve different classes of ODEs.
- For the M3C/MCM, knowing how to use these tools is crucial to building an ODE model.
- Model example: Solving LVE using *ode45* and MATLAB.

- MATLAB break -

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• List some!

Maryland Mathematical Modeling Contest Dynamics and parameter estimation

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- We can revisit the way we model predator-prey interactions, and simulate the organisms instead of tracking population statistics.
- ODE models look at dynamics in a low-dimensional state space (in the LVE case, ℝ × ℝ)
- Idea: Let the state space correspond to a high-dimensional physical space (sorta).
- States are discrete objects in physical space (sorta).
- Discrete time corresponding to iterative state updates.
- Simplest approach here: cellular automata (CA).

- Underlying state space \mathcal{X} is a grid of M spatial "cells" $\boldsymbol{x} = \{x_i\}_{i=1}^{M}$ (though other spatial graphs work, too).
- The possible states are a small, finite set S, e.g. $S=\{0,1\},$ $S=\{\mathsf{red},\,\mathsf{blue},\,\mathsf{green}\},\,S=\{\mathsf{fox},\,\mathsf{rabbit}\}.$
- Time variable $t \in \mathcal{T} = \mathbb{N}$.
- State evolution can be defined by a discrete difference equation, but it is often useful to use a transition map instead.

• Transition maps: in general,

$$\boldsymbol{x}(t+1) = F(\boldsymbol{x}(t)),$$

where the transition map F is a function (deterministic CA) or a stochastic process (stochastic CA) taking values in S.

• Commonly, $x_i(t+1)$ depends only on $x_i(t)$ and $x_j(t)$ for x_j in a neighborhood $N(x_i)$ of x_i .

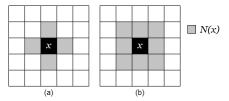


Figure: Two common neighborhoods; (a) Von Neumann and (b) Moore.

Assumptions:

- 1. Two "animals": fox (predator) and rabbit (prey).
- 2. Foxes can *move*, *die*, *eat*, and *reproduce* with some probabilities.
- 3. Rabbits can move, die, and reproduce with some probabilities.

Setup:

- State space is an $N \times N$ grid.
- States are empty (E), fox, (F), rabbit (R).
- The transition map is stochastic and best described algorithmically, using Moore neighborhoods.

Adapted from Hawick & Scogings, 2010

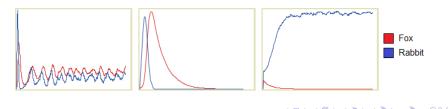
For each time step t + 1For each cell x (chosen in random order) Choose y in neighborhood N(x) at random If $u_t(x) = F$ and $u_t(y) = R$ $u_{t+1}(x) = E$, $u_{t+1}(y) = F$ with probability ϵ_f (fox eats rabbit) Else if $u_t(x) = R$ and $u_t(y) = F$ $u_{t+1}(x) = F$, $u_{t+1}(y) = E$ with probability ϵ_r (rabbit eaten by fox) Else if $u_t(x) = F[R]$ and $u_t(y) = E$ $u_{t+1}(x) = E$ with probability $\delta_f[\delta_r]$ (die) $u_{t+1}(x) = F[R]$, $u_{t+1}(y) = F[R]$ with probability $\rho_f[\rho_r]$ (reproduce) $u_{t+1}(x) = E$, $u_{t+1}(y) = F[R]$ with probability $\mu_f[\mu_r]$. (move)

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A predator-prey CA model

Things to note

- The mathematical formalism is instructive in general, but an algorithmic description is more useful for most models.
- Lots of parameters! ϵ_f, ϵ_r for eating, δ_f, δ_r for dying, ρ_f, ρ_r for reproduction, μ_f, μ_r for moving.
- Parameter values dictate system dynamics. Extinction of one or both species, or cyclic population growth and decline (a la Lotka-Volterra) are all possible.



(Start simulation now)

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Strengths:

- Captures more aspects of population dynamics than Lotka-Volterra.
- CA's allow simple, well-chosen rules to generate complex behaviors.
- Easy to program.
- Large numbers of parameters mean behavior can be tailored to known data.
- Easy to modify for better model fidelity.

Weaknesses:

- Still fails to capture many aspects of predator-prey dynamics.
- High-dimensional state spaces mean analytic results are difficult to produce.
- Simulation via cellular automata is usually inductive rather than deductive.
- May be computationally intractable for large domains.

- Instead of a grid, consider an automaton on a general graph, for better spatial fidelity.
- Create a more complicated food web by adding additional possible CA states.
- Investigate agent-based models instead of CA models.
- Rules can be made to vary in space and/or time.

Contest Tips 1

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- Everyone should have a computer to work on.
- Look for a (reasonably) comfortable working space ahead of time.
- Software to write up your solution (LaTeX)
- A programming language at least one (preferably two) teammates can use.
- Be able to learn, quickly!

Suggested timeline

- Before contest begins: Coordinate! Know where you'll meet, exchange email addresses and phone numbers. Know when teammates won't be available
- Friday: Problem is put online at 5PM. Time for research. Do as much background research on the problem as you can. Start outlining at least two possible modeling approaches.
- **Saturday**: Keep doing background research. Choose a modeling approach, start programming an implementation. Start writing. Suggested: 2 working on the model, 1 writing.
- **Sunday**: Both implementation and writing should be in full swing. By Sunday night, 2 people should be writing. Don't go to sleep.
- **Monday**: Solution is due at 10AM sharp. Plan to finish by 9AM.

- Abstract
- Title page, table of contents
- Problem description
- Model description (including proposed solution)
- Model assumptions
- Results
- Model strengths and weaknesses
- Conclusion
- Code appendix
- Works cited

- Obvious starting places: Google, Google Scholar. Research papers > random websites.
- <u>http://www.lib.umd.edu/</u> may have access to papers you can't get on Google Scholar.
- Investigate references in papers you've already found.
- Google Scholar also lets you see who has cited a given paper (super helpful).
- Keep a running bibliography, even of papers you aren't sure you'll use. You can trim it at the end.

- You'll likely need new software, or software libraries during the competition.
- Use existing code when possible. Don't write your own unless you have to!
- Finding and using new software/code means knowing how to search effectively.
- Look for documentation or help pages.