Chaos for Science and Technology, ht06.

Solution problem 4.7

4.7 We consider a simplified Nicholson-Bailey model:

$$\begin{cases} x_1(j+1) &= Rx_1(j) (1 - ax_2(j)) = f_1(x_1(j), x_2(j)) \\ x_2(j+1) &= ax_1(j)x_2(j) = f_2(x_1(j), x_2(j)) \end{cases}$$

The Jacobian is thus obtained as:

$$\mathbf{Df}(\mathbf{x}) = \begin{pmatrix} R(1 - ax_2) & -Rax_1 \\ ax_2 & ax_1 \end{pmatrix}$$

The fixed point are calculated from the system of equations:

$$\begin{cases} x_1 = f_1(x_1, x_2) = Rx_1(1 - ax_2) \\ x_2 = f_2(x_1, x_2) = ax_1x_2 \end{cases}$$

with the trivial solution $x_1 = x_2 = 0$ and with the second solution obtained from the equation:

$$\begin{cases} 1 = R(1 - ax_2) \\ 1 = ax_1 \end{cases} \implies \begin{cases} x_1 = x_1^* = 1/a \\ x_2 = x_2^* = (R - 1)/aR \end{cases}$$

The model is defined only for R and a positive. We note that $x_2^* > 0$ requires R > 1.

The stability is determined from the Jacobian at $x_1 = x_1^*$ and $x_2 = x_2^*$.

$$\mathbf{Df}(x_1^*, x_2^*) = \begin{pmatrix} R\left(1 - a\frac{R-1}{aR}\right) & -Ra\frac{1}{a} \\ a\frac{R-1}{aR} & a\frac{1}{a} \end{pmatrix} = \begin{pmatrix} 1 & -R \\ \frac{R-1}{R} & 1 \end{pmatrix}$$

The eigenvalues $\tilde{h_1}$ and $\tilde{h_2}$ are obtained from

$$\begin{vmatrix} 1 - \tilde{h} & -R \\ R - 1 & 1 - \tilde{h} \end{vmatrix} = 0$$

and thus

$$\tilde{h}_{1,2} = 1 \pm \sqrt{1 - R} = 1 \pm i\sqrt{R - 1}$$

Complex eigenvalues with absolute values larger than 1 ($|\tilde{h}_{1,2}| > 1$), which means that the trajectory is spiraling outwards (you need not determine if it spirals clockwise or counter clockwise). The equilibrium is unstable.