

Cambridge University Press

0521440696 - Modelling with Differential and Difference Equations

Glenn Fulford, Peter Forrester and Arthur Jones

Frontmatter

[More information](#)

Modelling with Differential  
and Difference Equations

Cambridge University Press

0521440696 - Modelling with Differential and Difference Equations

Glenn Fulford, Peter Forrester and Arthur Jones

Frontmatter

[More information](#)

## AUSTRALIAN MATHEMATICAL SOCIETY LECTURE SERIES

Editor-in-chief: Professor J.H. Loxton, School of Mathematics, Physics,  
Computing and Electronics, Macquarie University, NSW 2109,  
Australia

- 1 Introduction to Linear and Convex Programming, N. CAMERON
- 2 Manifolds and Mechanics, A. JONES, A. GRAY & R. HUTTON
- 3 Introduction to the Analysis of Metric Spaces, J. R. GILES
- 4 An Introduction to Mathematical Physiology and Biology, J. MAZUMDAR
- 5 2-Knots and their Groups, J. HILLMAN
- 6 The Mathematics of Projectiles in Sport, N. DE MESTRE
- 7 The Peterson Graph, D. A. HOLTON & J. SHEEHAN
- 8 Low Rank Representations and Graphs for Sporadic Groups,  
C. PRAEGAR & L. SOICHER
- 9 Algebraic Groups and Lie Groups, G. LEHRER (ed)

Cambridge University Press

0521440696 - Modelling with Differential and Difference Equations

Glenn Fulford, Peter Forrester and Arthur Jones

Frontmatter

[More information](#)

# Modelling with Differential and Difference Equations

GLENN FULFORD

*Department of Mathematics,  
University College ADFA, Canberra*

PETER FORRESTER

*Department of Mathematics,  
Melbourne University*

ARTHUR JONES

*Department of Mathematics,  
Latrobe University*



CAMBRIDGE  
UNIVERSITY PRESS

Cambridge University Press

0521440696 - Modelling with Differential and Difference Equations

Glenn Fulford, Peter Forrester and Arthur Jones

Frontmatter

[More information](#)

---

PUBLISHED BY THE PRESS SYNDICATE OF THE UNIVERSITY OF CAMBRIDGE

The Pitt Building, Trumpington Street, Cambridge, United Kingdom

CAMBRIDGE UNIVERSITY PRESS

The Edinburgh Building, Cambridge CB2 2RU, UK

40 West 20th Street, New York, NY 10011-4211, USA

10 Stamford Road, Oakleigh, VIC 3166, Australia

Ruiz de Alarcón 13, 28014 Madrid, Spain

Dock House, The Waterfront, Cape Town 8001, South Africa

<http://www.cambridge.org>

© Cambridge University Press 1997

This book is in copyright. Subject to statutory exception  
and to the provisions of relevant collective licensing agreements,  
no reproduction of any part may take place without  
the written permission of Cambridge University Press.

First published 1997

Reprinted 2001

Typeset in 10pt Times. [EPC]

*A catalogue record for this book is available from the British Library*

ISBN 0 521 44069 6 hardback

ISBN 0 521 44618 X paperback

Transferred to digital printing 2004

Cambridge University Press

0521440696 - Modelling with Differential and Difference Equations

Glenn Fulford, Peter Forrester and Arthur Jones

Frontmatter

[More information](#)

# Contents

	<i>page</i>
<i>Preface</i>	ix
<i>Introduction to the student</i>	1
<b>Part one: Simple Models in Mechanics</b>	
1 Newtonian mechanics	7
1.1 Mechanics before Newton	7
1.2 Kinematics and dynamics	10
1.3 Newton's laws	13
1.4 Gravity near the Earth	16
1.5 Units and dimensions	18
2 Kinematics on a line	21
2.1 Displacement and velocity	22
2.2 Acceleration	28
2.3 Derivatives as slopes	33
2.4 Differential equations and antiderivatives	37
3 Ropes and pulleys	41
3.1 Tension in the rope	41
3.2 Solving pulley problems	44
3.3 Further pulley systems	49
3.4 Symmetry	57
4 Friction	60
4.1 Coefficients of friction	60
4.2 Further applications	64
4.3 Why does the wheel work?	68
5 Differential equations: linearity and SHM	71
5.1 Guessing solutions	71
5.2 How many solutions?	74
5.3 Linearity	77
5.4 The SHM equation	81

Cambridge University Press

0521440696 - Modelling with Differential and Difference Equations

Glenn Fulford, Peter Forrester and Arthur Jones

Frontmatter

[More information](#)

vi

*Contents*

6	Springs and oscillations	85
6.1	Force in a spring	85
6.2	A basic example	88
6.3	Further spring problems	94
	<b>Part two: Models with Difference Equations</b>	103
7	Difference equations	105
7.1	Introductory example	105
7.2	Difference equations — basic ideas	109
7.3	Constant solutions and fixed points	114
7.4	Iteration and cobweb diagrams	118
8	Linear difference equations in finance and economics	126
8.1	Linearity	127
8.2	Interest and loan repayment	133
8.3	The cobweb model of supply and demand	138
8.4	National income: ‘acceleration models’	142
9	Non-linear difference equations and population growth	146
9.1	Linear models for population growth	146
9.2	Restricted growth — non-linear models	152
9.3	A computer experiment	157
9.4	A coupled model of a measles epidemic	164
9.5	Linearizing non-linear equations	170
10	Models for population genetics	177
10.1	Some background genetics	177
10.2	Random mating with equal survival	185
10.3	Lethal recessives, selection and mutation	193
	<b>Part three: Models with Differential Equations</b>	201
11	Continuous growth and decay models	203
11.1	First-order differential equations	203
11.2	Exponential growth	212
11.3	Restricted growth	218
11.4	Exponential decay	227
12	Modelling heat flow	232
12.1	Newton’s model of heating and cooling	232
12.2	More physics in the model	237
12.3	Conduction and insulation	241
12.4	Insulating a pipe	249
13	Compartment models of mixing	257
13.1	A mixing problem	257
13.2	Modelling pollution in a lake	265
13.3	Modelling heat loss from a hot water tank	270

Cambridge University Press

0521440696 - Modelling with Differential and Difference Equations

Glenn Fulford, Peter Forrester and Arthur Jones

Frontmatter

[More information](#)

	<i>Contents</i>	vii
<b>Part four: Further Mechanics</b> 275		
14	Motion in a fluid medium	277
14.1	Some basic fluid mechanics	277
14.2	Archimedes' Principle	282
14.3	Falling sphere with Stokes' resistance	286
14.4	Falling sphere with velocity-squared drag	290
15	Damped and forced oscillations	295
15.1	Constant-coefficient differential equations	295
15.2	Damped oscillations	302
15.3	Forced harmonic motion	311
16	Motion in a plane	318
16.1	Kinematics in a plane	318
16.2	Motion down an inclined plane	326
16.3	Projectiles	331
17	Motion on a circle	336
17.1	Kinematics on a circle	336
17.2	Uniform circular motion	343
17.3	The pendulum and linearization	348
<b>Part five: Coupled Models</b> 353		
18	Models with linear interactions	355
18.1	Two-compartment mixing	355
18.2	Solving constant-coefficient equations	360
18.3	A model for detecting diabetes	366
18.4	Nutrient exchange in the placenta	373
19	Non-linear coupled models	379
19.1	Predator-prey interactions	379
19.2	Phase-plane analysis	384
19.3	Models of combat	389
19.4	Epidemics	394
<i>References</i> 399		
<i>Index</i> 403		

Cambridge University Press

0521440696 - Modelling with Differential and Difference Equations

Glenn Fulford, Peter Forrester and Arthur Jones

Frontmatter

[More information](#)

## Preface

This book provides an introduction to modelling with both differential and difference equations. Our approach to mathematical modelling is to emphasize what is involved by looking at specific examples from a variety of disciplines. From each discipline enough background is provided to enable students to understand both the assumptions and the predictions of the models. Exercises have been included at the end of each section. They are intended to provide a balanced development of some of the main skills used in mathematical modelling, and hence they are an essential part of the book.

The main mathematical tools used in the book are differential and difference equations. *Differential equations* have their origins in mechanics: Newton's laws of motion lead to differential equations whose solutions can be used to predict the position of a body at some later time. Differential equations have been closely associated with the rise of physical science in previous centuries and they are now being used as models for real world problems in a variety of other disciplines. *Difference equations* are the discrete analogues of differential equations. They have risen to prominence in the last decade, during which it has become generally known that solutions of even very simple difference equations can exhibit complex chaotic behaviour.

To allow time for the development of other modelling skills besides solving the equations arising from the models, we have selected only models involving differential equations which are relatively easy to solve. Although our treatment of differential equations is intended to be self-contained, it is only fair to point out that our students were taking concurrently a first course in mathematical methods (beginning with the elements of differentiation and ending with some practice at solving separable and linear constant-coefficient differential equations, towards

Cambridge University Press

0521440696 - Modelling with Differential and Difference Equations

Glenn Fulford, Peter Forrester and Arthur Jones

Frontmatter

[More information](#)

x

*Preface*

the end of the year). Some chapters of the book assume a knowledge of linear equations, complex numbers, vector algebra, or the elements of probability theory. The mathematical prerequisites are listed at the start of each chapter.

This book grew out of notes prepared for a first-year course given at La Trobe University for each of the last six years. The total time allotted to the course was 65 hours, including lectures and practice sessions. Not all chapters were covered in the same year and some choice is possible. A longer course could be organized by covering all the material in the book and including some computer work where relevant.

Each year we refined the material and its presentation, based on our experience in teaching the course during the previous years. Some curious incidental difficulties were faced each year by some students. These included (a) correct use of minus signs in setting up equations (b) sketching diagrams to illustrate the choice of a particular coordinate in a mechanics problem (c) distinguishing between the parameters of a problem and its unknowns. We have attempted to address these and other difficulties in both the text and the exercises. We have also analysed the steps involved in solving various types of problem, at least in the early part of the book, and we find this helps students to present their solutions to exercises clearly.

We wish to thank Sid Morris and Ed Smith for assistance with the overall planning of the original course and Alan Andrew, Jeff Brooks, Peter Stacey and John Strantzen for improvements in certain sections. One of the authors (G.F.) also wishes to thank Colin Pask for his encouragement. We also thank Dorothy Berridge and Annabelle Lippiatt for assisting with the typing.

G.F., P.F., A.J.

1996