



**Math 5490**  
**Topics in Applied Mathematics**  
**Introduction to the Mathematics of Climate**

**Fall 2023**  
**1:25 - 3:20 Tuesdays and Thursdays**  
**Amundson Hall 162**

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course website  
 www-users.cse.umn.edu/~mcgehee/teaching/Math5490/


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**Math 5490**  
**Dynamical Systems**

**Can We Predict the Future?**



If we know the state of a system now, do we know its state in the future?

For models based on differential equations, the answer is 'yes'.

$$\frac{dx}{dt} = f(x), \quad x \in \mathbb{R}^n, \quad x = x_0 \text{ when } t = 0$$

If  $f$  is sufficiently smooth (e.g., continuously differentiable) then there is a unique solution of the differential equations satisfying the initial condition.

**Interpretation:**  
 If we know the state of the system now, we can compute its state in the future.




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Example of a late 19<sup>th</sup> century mathematical question:  
*Is the solar system stable?*

Example of a late 20<sup>th</sup> century mathematical question:  
*Can we predict the weather?*

**What happened?**


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**Dynamical Systems**

Example of a late 19<sup>th</sup> century mathematical question:  
*Is the solar system stable?*



Example of a late 20<sup>th</sup> century mathematical question:  
*Can we predict the weather?*

**What happened?**

**Quantum Mechanics**  
 Elementary particles are probability distributions.  
 Heisenberg Uncertainty

**Gödel's Incompleteness Theorem**  
 There are mathematical statements which can be neither proved nor disproved.

**Chaos Theory**  
 Deterministic systems can exhibit random behavior.


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**Dynamical Systems**

**Coin Flips**

*How do we model a sequence of coin flips?*



Flip a fair coin  $N$  times.  
 Record  $H$  for heads and  $T$  for tails to obtain a sequence of  $H$ s and  $T$ s.

$H \ T \ H \ H \ H \ T \ T \ H \ T$

To reveal the sequence of flip results, just march down the line.

	$H$	$T$	$H$	$H$	$H$	$T$	$T$	$H$	$T$
flip 1	↑								
flip 2		↑							
flip 3			↑						

etc.


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**Coin Flips**

*Alternatively:*

Keep the pointer fixed, and shift the sequence to the left.

		$H$	$T$	$H$	$H$	$H$	$T$	$T$	$H$	$T$
flip 1	↑									
flip 2		↑								
flip 3			↑							
flip 4				↑						

etc.


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**Coin Flips**

Replace  $H$  with 1 and  $T$  with 0. Throw away stuff to the left of the arrow.

flip 1	↑	1 0 1 1 1 0 0 0 1 0
flip 2	↑	0 1 1 1 0 0 0 1 0
flip 3	↑	1 1 1 0 0 0 1 0
flip 4	↑	1 1 0 0 0 1 0

etc.



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**Coin Flips**

Replace  $H$  with 1 and  $T$  with 0. Throw away stuff to the left of the arrow.

flip 1	↑	1 0 1 1 1 0 0 0 1 0	.1011100010
flip 2	↑	0 1 1 1 0 0 0 1 0	.011100010
flip 3	↑	1 1 1 0 0 0 1 0	.11100010
flip 4	↑	1 1 0 0 0 1 0	.1100010

etc.




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**Coin Flips**

	Replace $H$ with 1 and $T$ with 0. Throw away stuff to the left of the arrow.	Replace the arrow with a point.	Interpret as a binary number.
flip 1	↑ 1 0 1 1 1 0 0 0 1 0	.1011100010	$\frac{1}{2} + \frac{1}{8} + \frac{1}{16} + \frac{1}{32} + \frac{1}{512}$ $= 0.72073125$
flip 2	↑ 0 1 1 1 0 0 0 1 0	.011100010	$\frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \frac{1}{256}$ $= 0.44140625$
flip 3	↑ 1 1 1 0 0 0 1 0	.11100010	$\frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{128}$ $= 0.8828125$
flip 4	↑ 1 1 0 0 0 1 0	.1100010	$\frac{1}{2} + \frac{1}{4} + \frac{1}{64}$ $= 0.765625$

etc.



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**Coin Flips**

Interpret as a map.

$.1011100010 = 0.72073125 = x$

Shift the sequence to the right, leaving the binary point fixed.  
Equivalent to multiplication by 2.


$1.011100010 = 1.44140625 = 2x$

Throw away the digit to the left of the binary point.  
Equivalent to mod 1.

$.011100010 = .44140625 = 2x \text{ mod } 1$

Altogether:

$x \mapsto \varphi(x) = 2x \text{ mod } 1$



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**Coin Flips**

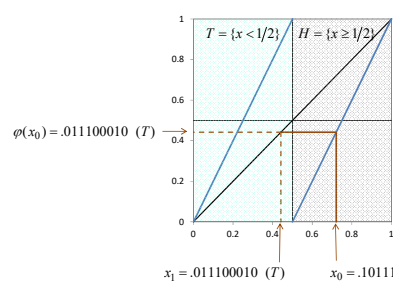

$\varphi(x) = 2x \text{ mod } 1$

$T = \{x < 1/2\}$  |  $H = \{x \geq 1/2\}$

$x_0 = .1011100010$  (H)  
 $x_1 = .011100010$  (T)

$\varphi(x_0) = .011100010$  (T)

$x_1 = .011100010$  (T) |  $x_0 = .1011100010$  (H)

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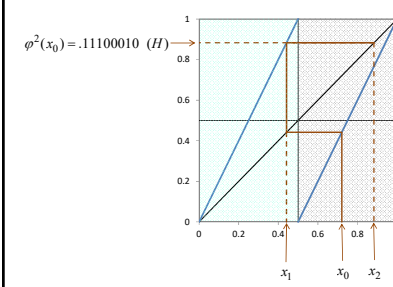

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**Coin Flips**

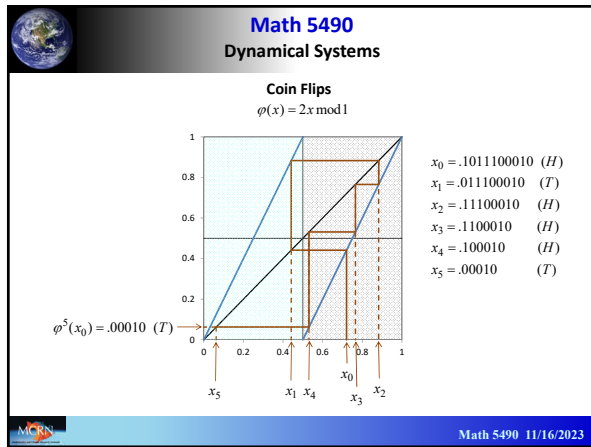
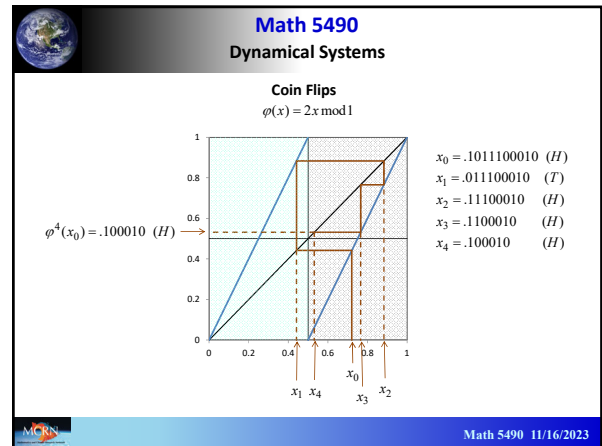
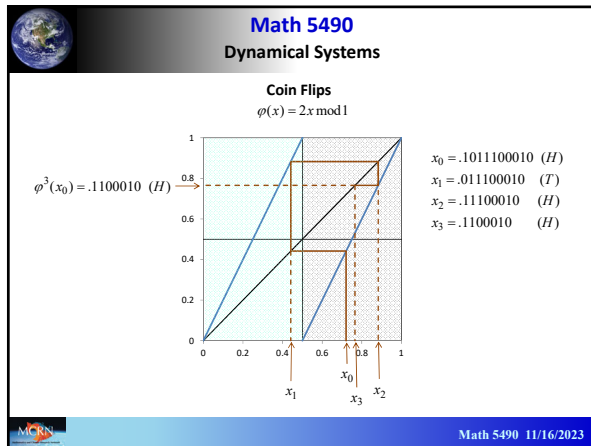
$\varphi(x) = 2x \text{ mod } 1$

$\varphi^2(x_0) = .11100010$  (H)

$x_0 = .1011100010$  (H)  
 $x_1 = .011100010$  (T)  
 $x_2 = .11100010$  (H)

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**Coin Flips**  
No reason to stop.  
Flip a fair coin forever.  
Record H for heads and T for tails to obtain a sequence of Hs and Ts.

H T H H H T T T H T ...

Switch to 0s and 1s  
1 0 1 1 1 0 0 0 1 0 ...

to binary  
.1011100010

to decimal  
 $\frac{1}{2} + \frac{1}{8} + \frac{1}{16} + \frac{1}{32} + \frac{1}{512} + \dots = 0.72073125\dots$

same map:  
 $x \mapsto \phi(x) = 2x \text{ mod } 1$

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**Coin Flips**

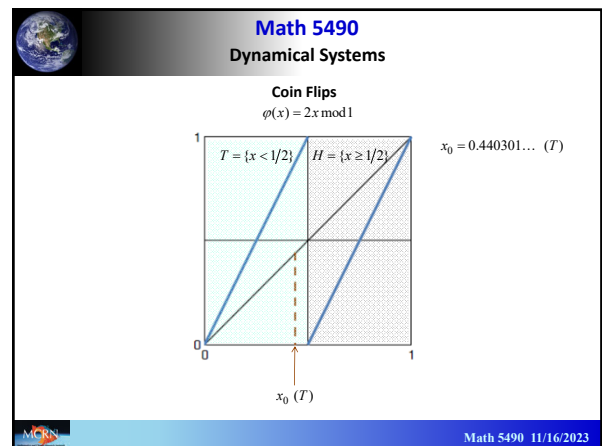
**Interpretation**

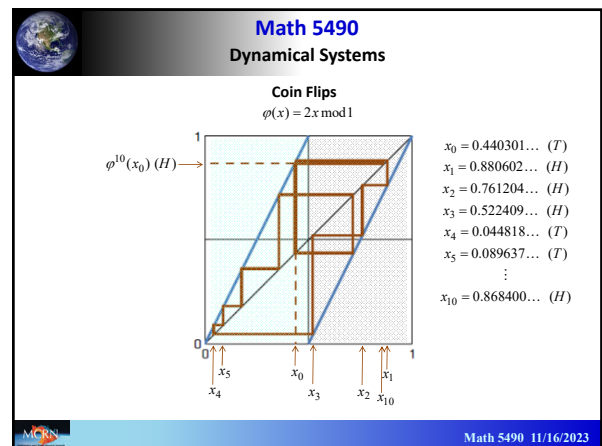
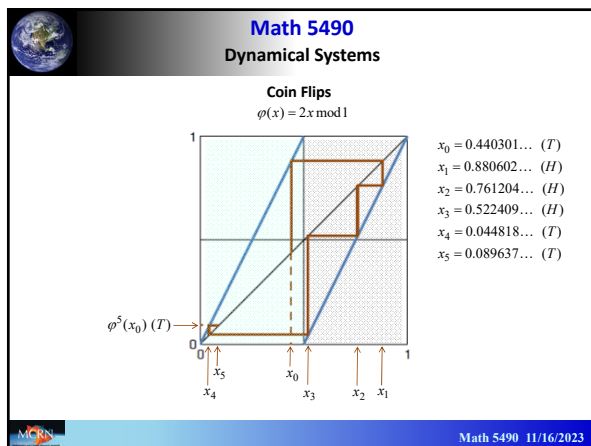
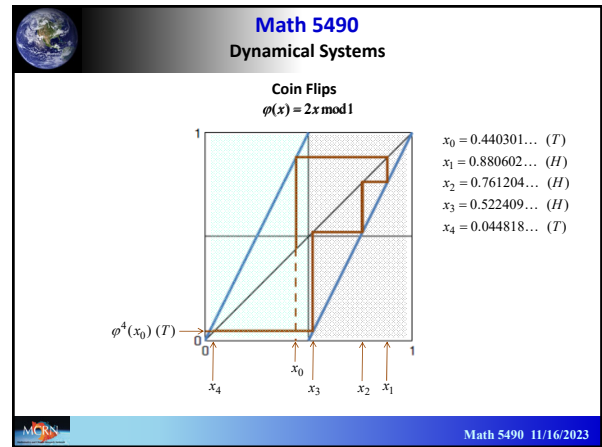
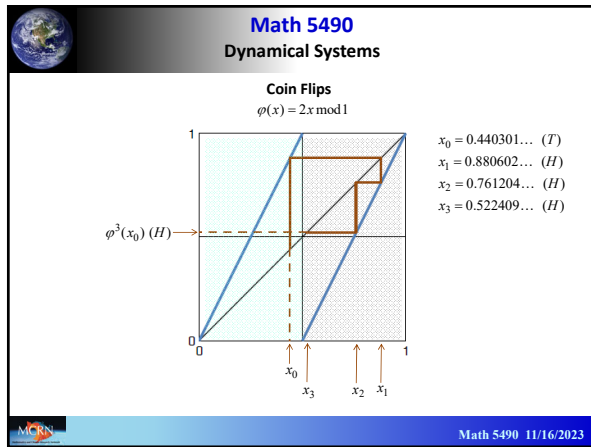
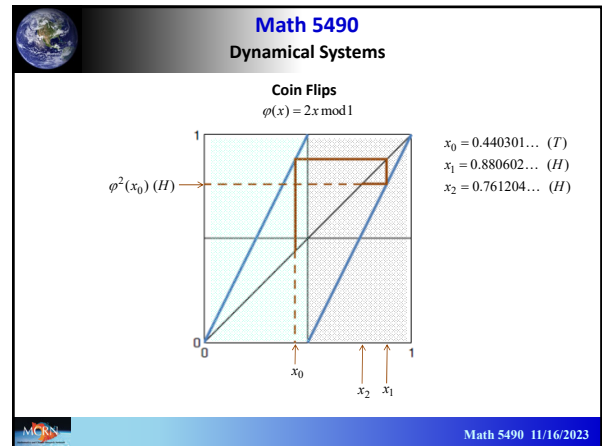
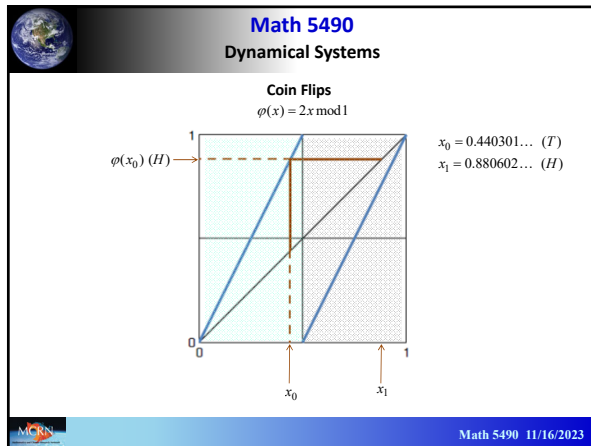
For every infinite sequence of coin flips there is a binary number between 0 and 1. Numbers greater than  $\frac{1}{2}$  correspond to heads, while numbers less than  $\frac{1}{2}$  correspond to tails. Observing the events of sequential flips corresponds to shifting the binary point and discarding the integer part, which corresponds to iterating the map

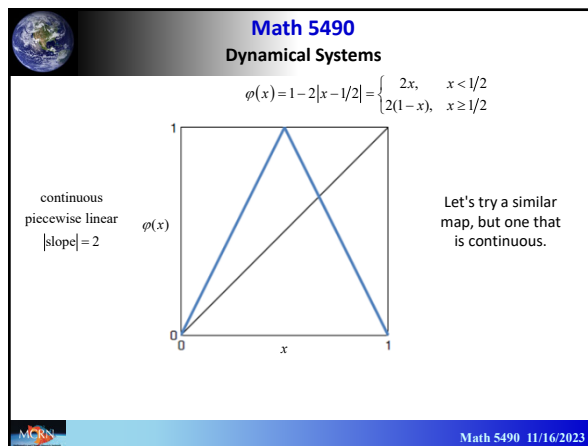
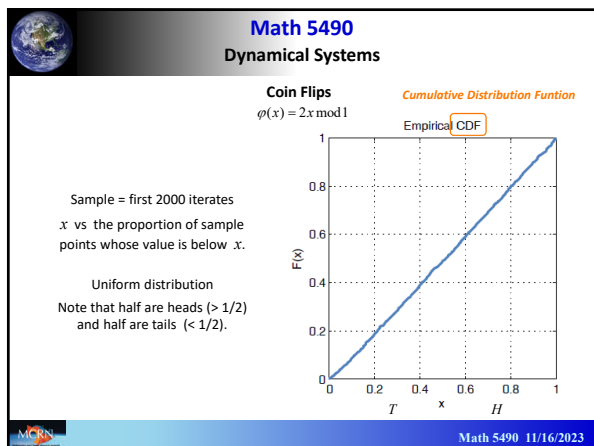
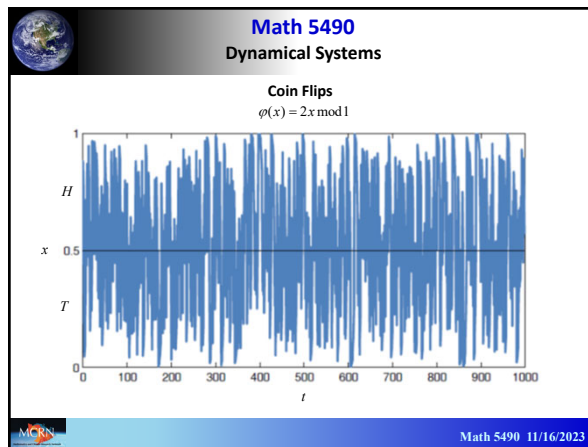
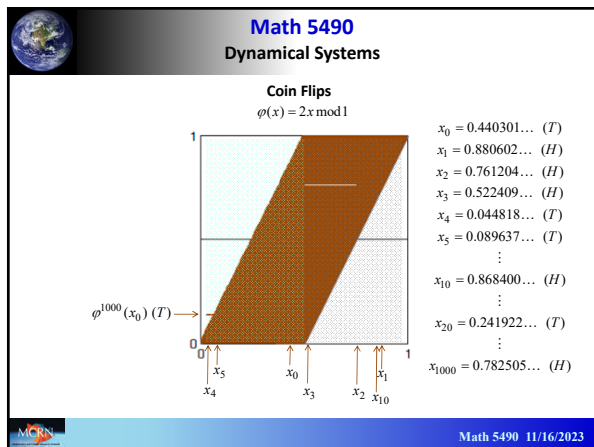
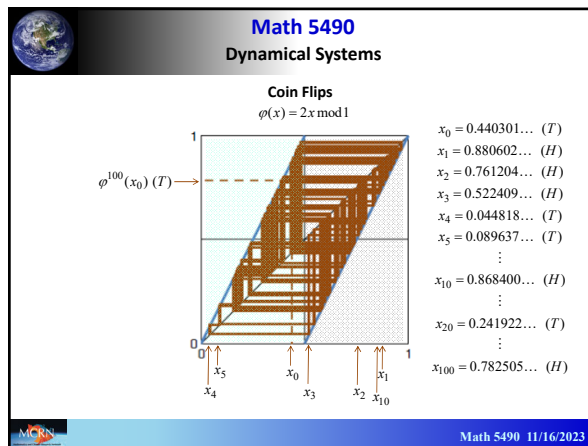
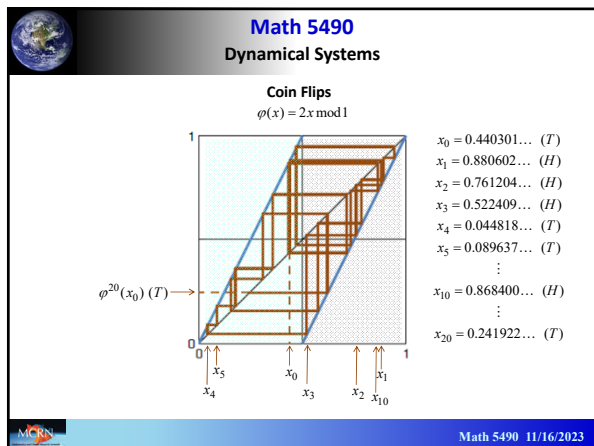
$$x \mapsto \phi(x) = 2x \text{ mod } 1$$

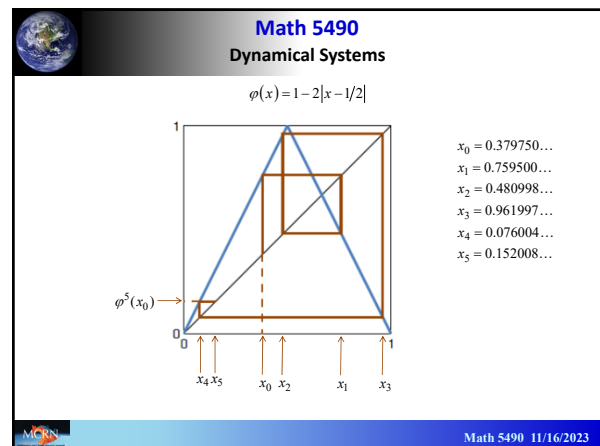
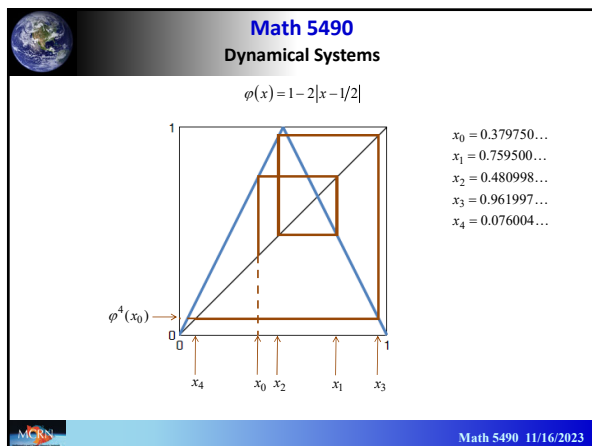
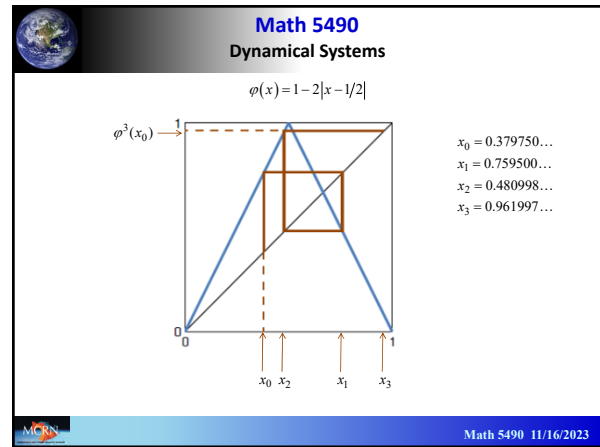
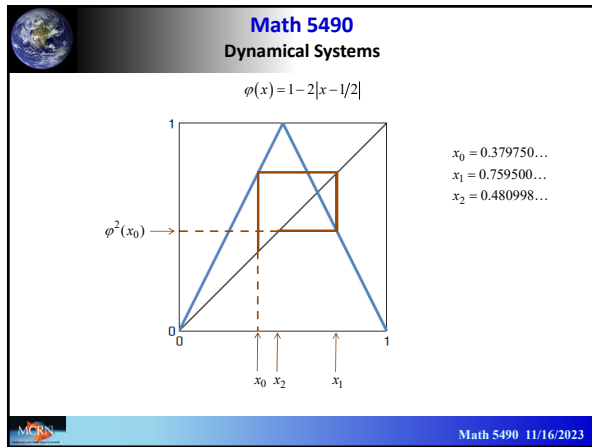
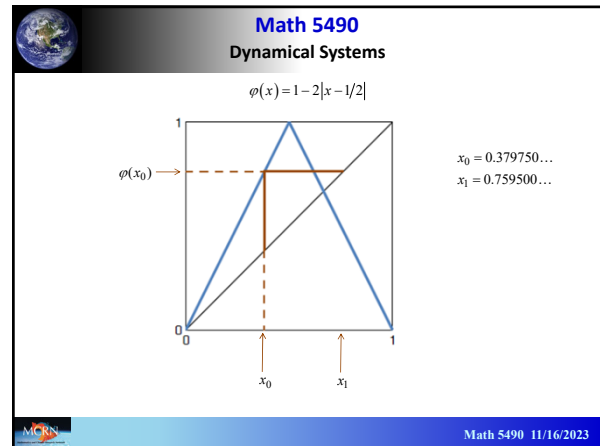
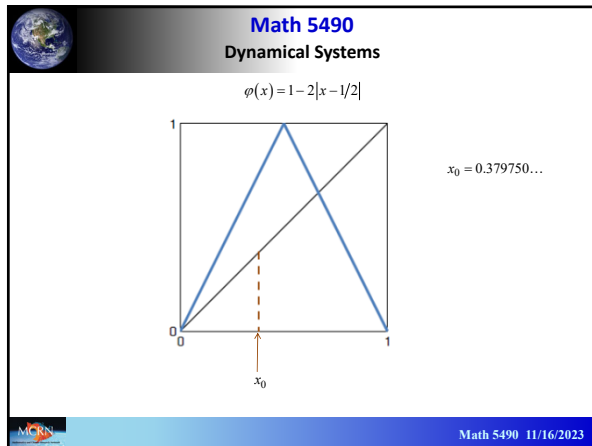
and observing whether the iterate is to the left or to the right of  $\frac{1}{2}$ .

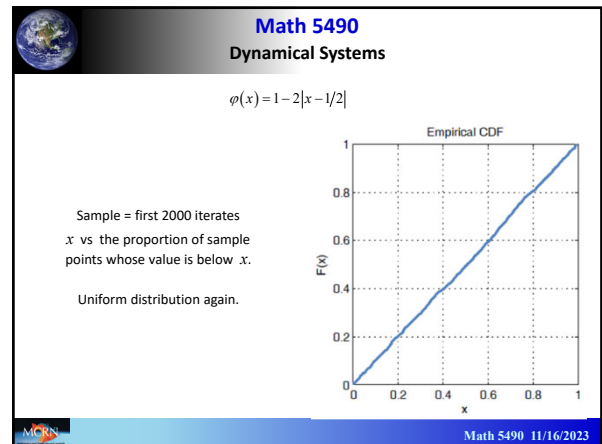
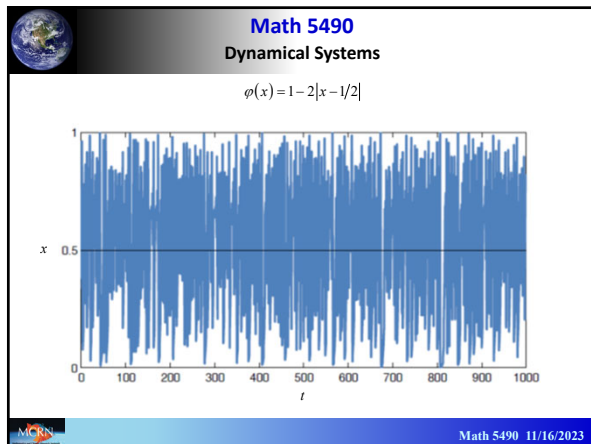
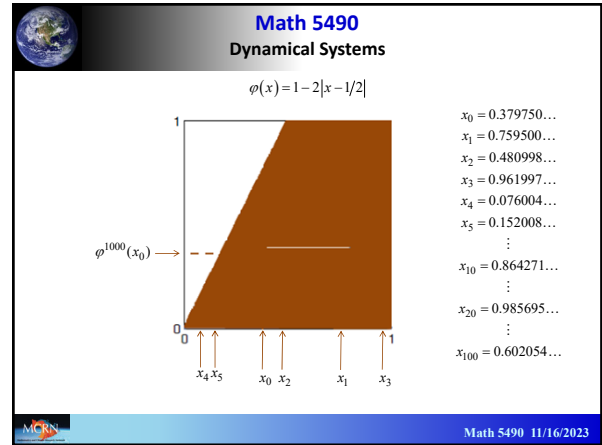
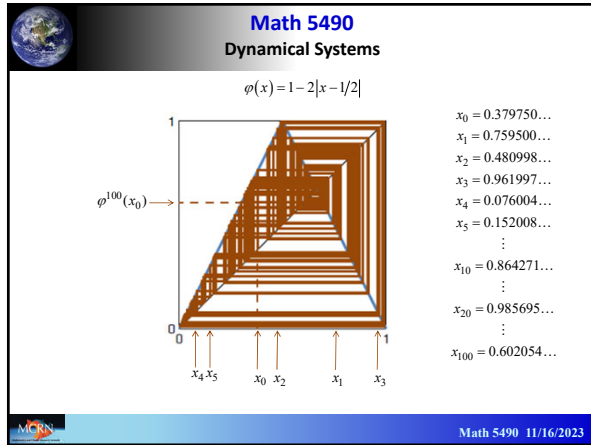
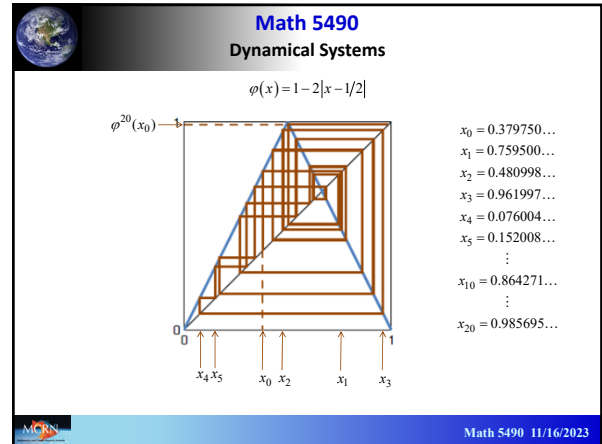
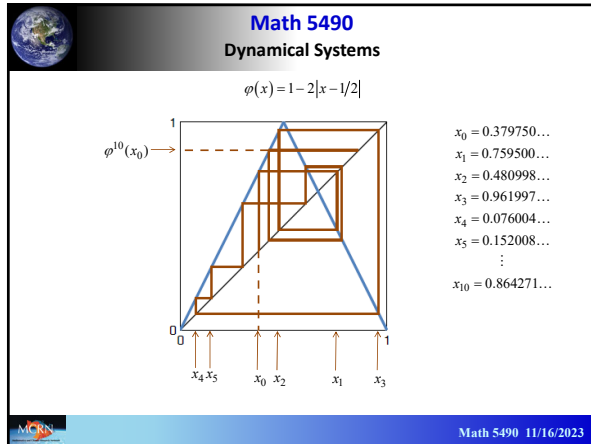
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**Dynamical Systems**

**Discrete Time Logistic Growth**  
 $\varphi(x) = 4x(1-x)$   

$$N_{t+1} = rN_t \left(1 - \frac{N_t}{K}\right)$$
 $N_t$ : population at time  $t$   
 $r$ : intrinsic growth rate  
 $K$ : carrying capacity

Small populations grow at rate  $r$ .  
 Large populations crash.  
 Mathematically interesting case:  
 $r = 4$   
 $K = 1$

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**Logistic Growth**  
 $\varphi(x) = 4x(1-x)$

This function looks a lot like the previous function, except it is smooth instead of piecewise linear.

continuous quadratic not 1-1

$\varphi(x) = 1 - 2|x - 1/2|$

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**Logistic Growth**  
 $\varphi(x) = 4x(1-x)$

$x_0 = 0.908778\dots$

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**Logistic Growth**  
 $\varphi(x) = 4x(1-x)$

$x_0 = 0.908778\dots$   
 $x_1 = 0.331601\dots$

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**Logistic Growth**  
 $\varphi(x) = 4x(1-x)$

$x_0 = 0.908778\dots$   
 $x_1 = 0.331601\dots$   
 $x_2 = 0.886567\dots$

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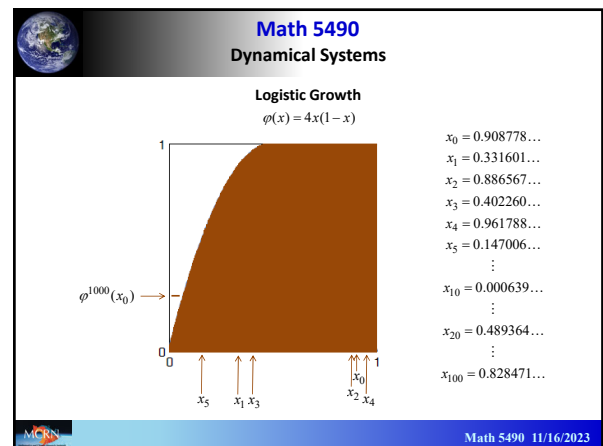
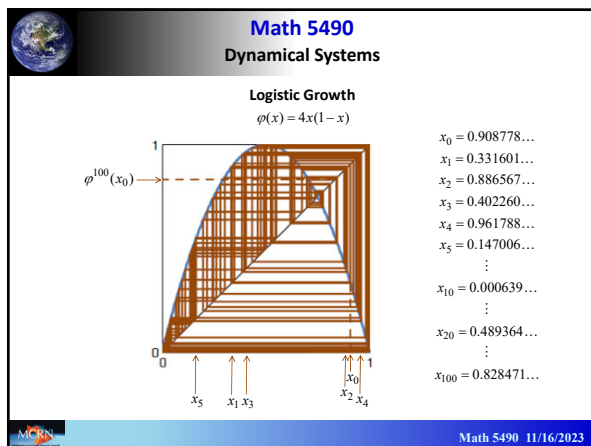
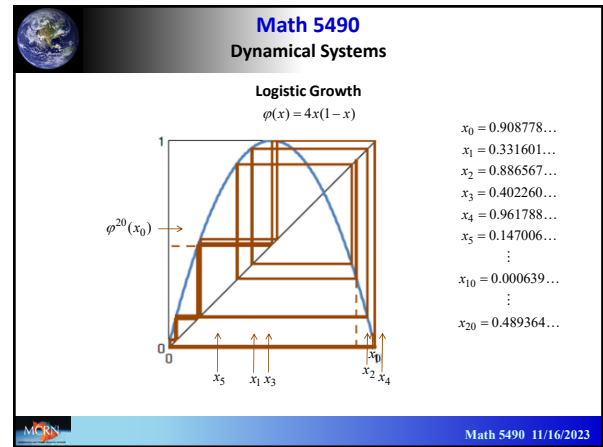
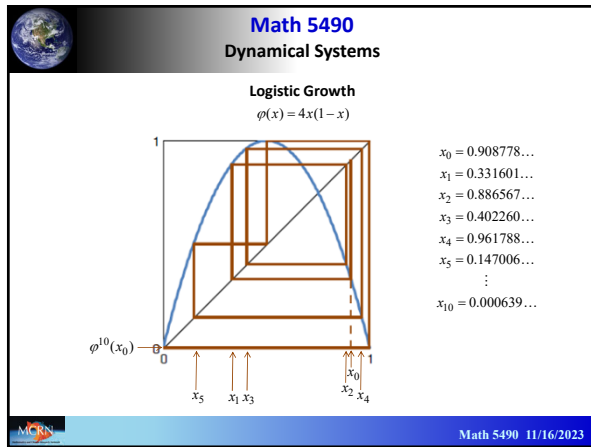
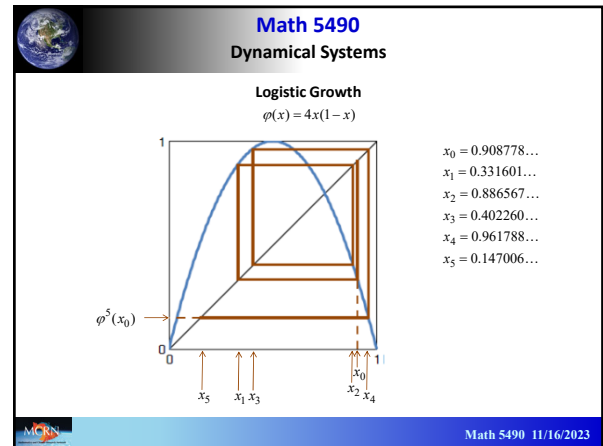
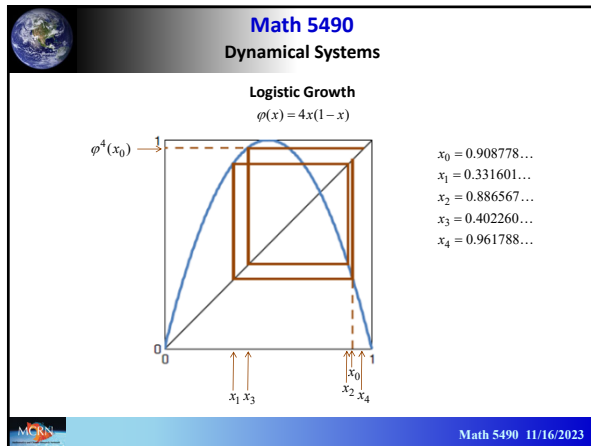
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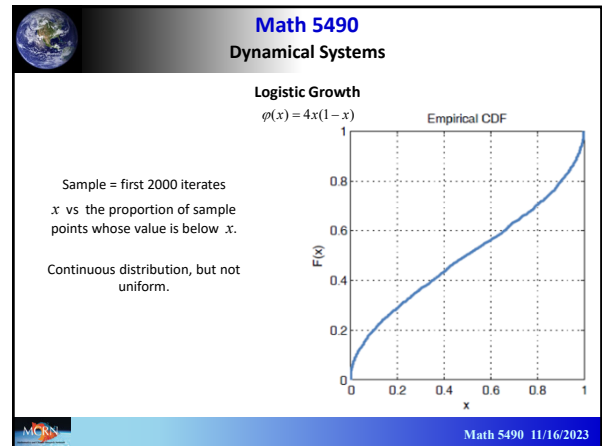
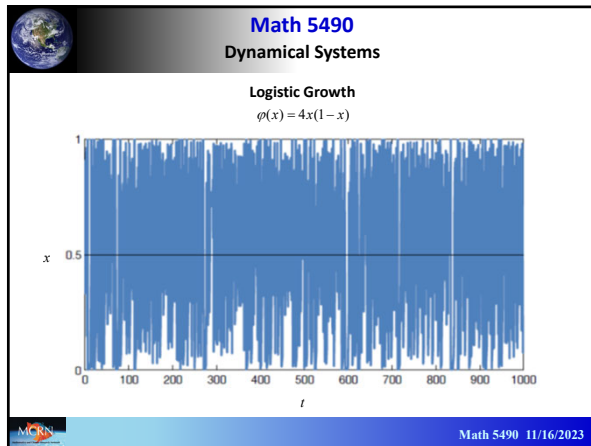
**Logistic Growth**  
 $\varphi(x) = 4x(1-x)$

$x_0 = 0.908778\dots$   
 $x_1 = 0.331601\dots$   
 $x_2 = 0.886567\dots$   
 $x_3 = 0.402260\dots$

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Dynamical Systems

**Discrete Time Logistic Growth**

$$N_{t+1} = rN_t \left(1 - \frac{N_t}{K}\right)$$

$N_t$ : population at time  $t$   
 $r$ : intrinsic growth rate  
 $K$ : carrying capacity

**Continuous Time Logistic Growth**

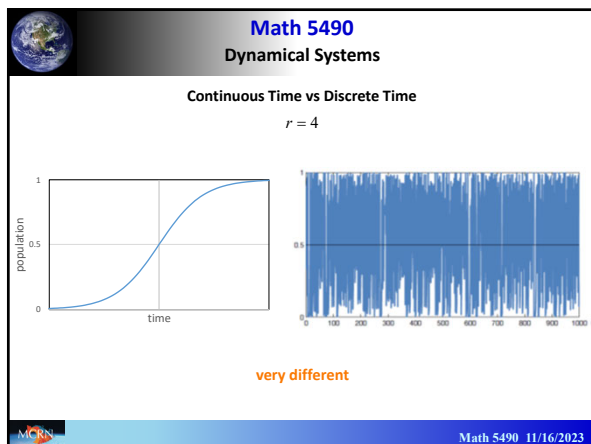
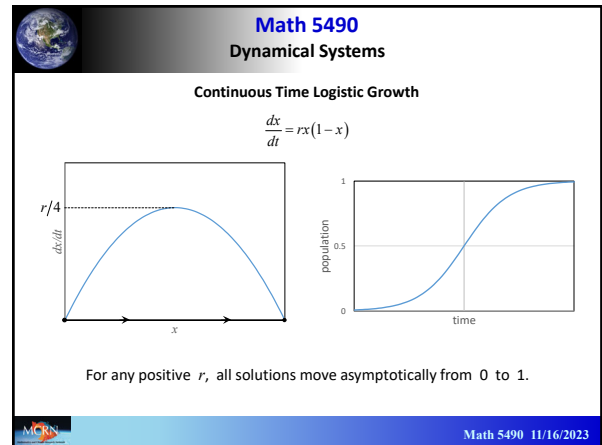
$$\frac{dN}{dt} = rN \left(1 - \frac{N}{K}\right)$$

Measure population as fraction of carrying capacity.

$$N = Kx \Rightarrow K \frac{dx}{dt} = \frac{dN}{dt} = rKx(1-x)$$

$$\frac{dx}{dt} = rx(1-x)$$

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**Logistic Growth**  
 $\phi(x) = rx(1-x)$

**Fixed Point**  
 $\phi(x) = x$  analog of rest point

$$rx(1-x) = x \Rightarrow x = 0 \text{ or } r(1-x) = 1$$

$x = 0$  is always a fixed point.

$$r > 1 \Rightarrow x = 1 - \frac{1}{r} \text{ is a fixed point.}$$

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**Logistic Growth**  
 $\varphi(x) = rx(1-x)$

$r = 0$ :  $x = 0$  is the only fixed point (super stable)

$r = 1$ :  $x = 0$  is still the only fixed point, becoming unstable

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**Logistic Growth**  
 $\varphi(x) = rx(1-x)$

$r = 1.5$ :  $x = 1/3$  is a fixed point (stable)

$r = 2$ :  $x = 1/2$  is a fixed point (super stable)

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**Logistic Growth**  
 $\varphi(x) = rx(1-x)$

$r = 2.5$ :  $x = 3/5$  is a fixed point (stable spiral)

$r = 3$ :  $x = 2/3$  is a fixed point (barely stable spiral)

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**Logistic Growth**  
 $\varphi(x) = rx(1-x)$

$r = 3.2$ : The fixed point has spun off a periodic point (period-doubling bifurcation)

$r = 4$ : **Chaos!**

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$x_n = r x_{n-1} (1 - x_{n-1})$

<https://mathworld.wolfram.com/LogisticMap.html>

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Robert May, Simple mathematical models with very complicated dynamics, *Nature* 261, 459-467 (1976)

$x_n = r x_{n-1} (1 - x_{n-1})$

[https://en.wikipedia.org/wiki/Robert\\_May,\\_Baron\\_May\\_of\\_Oxford](https://en.wikipedia.org/wiki/Robert_May,_Baron_May_of_Oxford)

<https://mathworld.wolfram.com/LogisticMap.html>

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