

Let  $a_t$  be the population at time  $t$ . The expected population at time  $t+1$  is

$$a_{t+1} = n \sum_{k=0}^{\infty} p_k \phi(k)$$

↑
↑
↑

number of sites
probability that there are  $k$  individuals at site
interaction function

Need formula for  $p_k$ ?

When  $n$  large  $p_k$  is well-approximated by a Poisson distribution

$$p_k = \frac{(a_t/n)^k e^{-a_t/n}}{k!}$$

For scramble competition  $\phi(k) = 0$  except for  $b=1$ .

$$p_1 = \frac{a_t/n e^{-a_t/n}}{1}$$

$$\Rightarrow a_{t+1} = n \cdot a_t/n \cdot e^{-a_t/n} \cdot b$$

$$= b a_t e^{-a_t/n}$$

For contest competition:

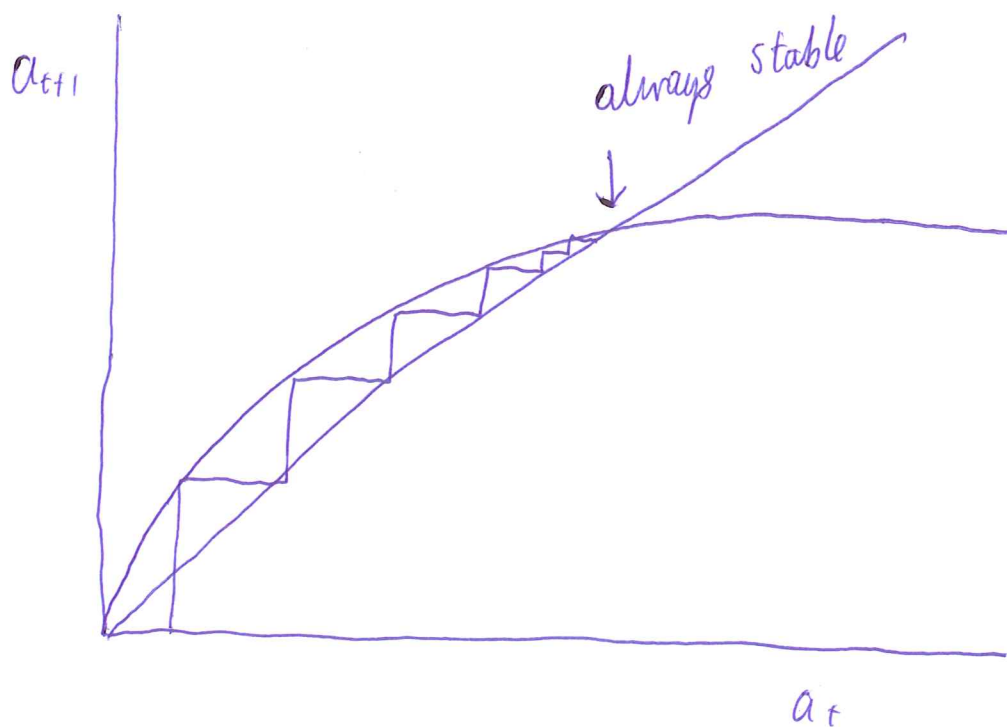
$$\phi(k) = b \text{ for } k > 0$$

$$p_0 = 1 \cdot e^{-a_t/n}$$

$$1 - p_0 = 1 - e^{-a_t/n}$$

$$a_{t+1} = n(1 - p_0) \cdot b$$

$$= b n (1 - e^{-a_t/n})$$



Entropy is average "uncertainty" about the value of a random variable.

Let  $X$  be a r.v. with  $n$  possible outcomes.  $p(x_i)$  is the probability of outcome  $i$ . The (Shannon) Entropy is,

$$H(X) = - \sum_{i=1}^n p(x_i) \log_2(p(x_i))$$

### Example 1

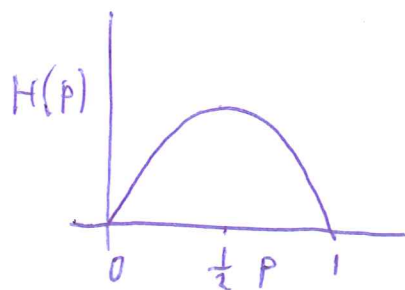
$$X = \begin{cases} 1 & \text{with prob. } p \\ 0 & \text{with prob. } 1-p \end{cases}$$

$$H(X) = -p \log_2(p) - (1-p) \log_2(1-p)$$

Expressing  $H(p)$  as a function of  $p$ .

$$H(0) = 0, \quad H(1) = 0$$

$$H\left(\frac{1}{2}\right) = (-p - (1-p)) \cdot \log_2\left(\frac{1}{2}\right) \\ = 1$$



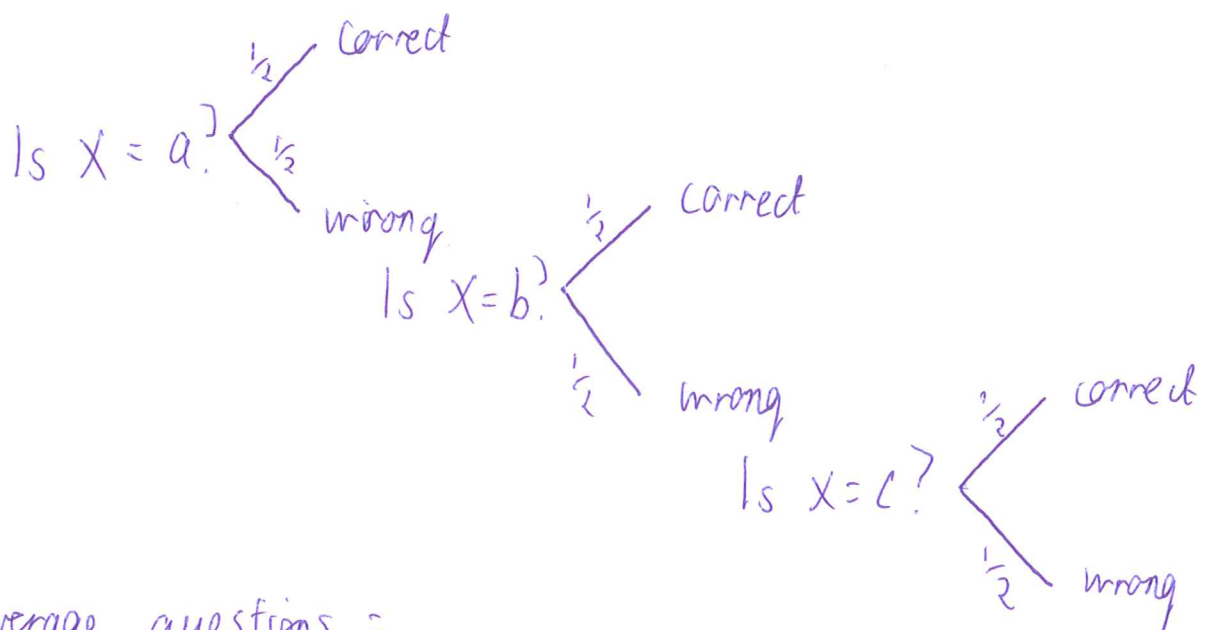
$\Rightarrow$  Entropy maximised when uncertainty highest.

## Example 2

$X = \left\{ \begin{array}{l} a \\ b \\ c \\ d \end{array} \right.$	a	with	prob.	$\frac{1}{2}$
	b	"	"	$\frac{1}{4}$
	c	"	"	$\frac{1}{8}$
	d	"	"	$\frac{1}{8}$

$$H(X) = -\frac{1}{2} \log_2 \frac{1}{2} - \frac{1}{4} \log_2 \frac{1}{4} - \frac{1}{8} \log_2 \frac{1}{8} - \frac{1}{8} \log_2 \frac{1}{8} = \frac{7}{4} = 1.75$$

Lets find  $X$  by asking questions.



Average questions =

$$\begin{aligned} \frac{1}{2} \cdot 1 + 2 \cdot \left(\frac{1}{2}\right)^2 + 3 \cdot \left(\frac{1}{2}\right)^3 &= \frac{1}{2} + \frac{1}{2} + \frac{3}{4} \\ &= 1.75 = H(X) \end{aligned}$$

In general, minimum expected number of binary questions to determine  $X$  is between

$$H(X) \text{ and } H(X) + 1$$

Lyapunov Exponent gives the rate at which nearby starting values of a model diverge.

Imagine two starting positions

$$x_A(0) \text{ and } x_B(0)$$

$$\text{Let } \Delta x(t) = x_A(t) - x_B(t)$$

Then the Lyapunov Exponent  $\lambda$  is defined as

$$|\Delta x(t)| = |\Delta x(0)| e^{\lambda t}$$

$\lambda < 0$  then nearby trajectories converge

$\lambda > 0$  " " " " " diverge

Re-arrange,

$$\lambda = \frac{1}{t} \ln \left| \frac{\Delta x(t)}{\Delta x(0)} \right|$$

Note that,

$$\frac{\Delta x(t)}{\Delta x(0)} = \frac{\Delta x(t_1)}{\Delta x(0)} \cdot \frac{\Delta x(t_2)}{\Delta x(t_1)} \dots \frac{\Delta x(t)}{\Delta x(t-1)}$$

Therefore,

$$\lambda = \frac{1}{t} \sum_{i=0}^{t-1} \ln \left| \frac{\Delta x(i+1)}{\Delta x(i)} \right|$$

Computing this for large  $t$  gives estimate of Lyapunov exponent

To measure Lyapunov exponent well one should start with different starting conditions and repeatedly calculate  $\lambda$ .

These starting conditions should be sampled from the attractor.

i.e

$$\lambda = \sum_{i=1}^n p(x_i) \cdot \ln \left| \frac{F(x_i + \epsilon) - F(x_i)}{\epsilon} \right|$$

proportion  
of time  
simulation is  
in state  $x_i$

$F$  — is one  
step of  
simulation.