#### Applications of Mathematics

Theme Head: Richard Scott

School of Mathematics and Statistics University of St Andrews

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#### Overview of the theme

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- the formulation and analysis of mathematical models
- methods or tools needed in the process

Two modules per category; self-contained and independent.

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Two major areas of modelling:

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- mathematical biology

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Two complementory sets of methods:

- asymptotic and analytic
- numerical

Again not comprehensive, but illustrative. In both cases the aim is to develop *approximate* methods in a systematic, quantitative way.

Continuum mechanics describes how deformable media behave.

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Fluids (liquid/gas)
Solids (elastic/plastic)
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Continuum hypothesis + Newton II

 $O(10^{24})$  molecules: can't solve F = ma for each

Treat medium as a continuum of parcels, each small on scale of motion, each containing large number of molecules

Then **u**, *p*,  $\rho$ , etc, considered as functions of (**x**, *t*)

Huge range of applications (nano-technology to astrophysics).

Diverse examples at: https://gfm.aps.org/

## Continuum Mechanics (semester 1)

Extineme events in the battle of hoth: MASSIVELY SEPARATED FLOW IN THE AT-AT IMPERIAL WALKER

Yuan Yuan, Gonzulo Arranz, Emily Williams, Yuanong Ling, Rong Ma & Adrián Lozano-Durán Massachusetts Institute of Technology



Zuring the Batts of Mark, sur inspirite lorses, and an end of the second second second second second batts, the AT-ATA mere and despite cloth the batts. The AT-ATA mere and despite cloth batts, the ATA and the second construction of the ATA and second ATA The wakers is oppositioned imasolvely sets of a shared of units. To analyse the problem, wate-modeled largetic analyse the interaction of the model of the analyse provide the constructions in the most most density of the constructions in the most most density of the model of the second second second second analysis of the the second sec

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#### Mixing in Time-Periodic Flows with Bacteria

R. Ran<sup>1</sup>, Q. Brosseau<sup>1</sup>, B. C. Blackwell<sup>1,2</sup>, B. Qin<sup>1,3</sup>, R. L. Winter<sup>1</sup>, P. E. Arratia<sup>1</sup>

<sup>1</sup> Department of Mechanical Engineering & Applied Mechanica, University of Pennsylvania, Philadelphia PA, USA <sup>2</sup> Department of Physics & Astronomy, Northwestern University, Evanston IL, USA <sup>3</sup> Oppartment of Mechanical and Aerospace Engineering, Princeton University, Princeton IV, USA



The coupling between the swimming motion of microorganisms and chaotic flows can lead to intriguing physical phenomena. Pictured are beautiful dye mixing patterns from the concentration gradient field in chaotic mixing.

#### https://gfm.aps.org/

Richard Scott, St Andrews

Applications of Mathematics

## Continuum Mechanics (semester 1)



hurricane

jupiter pole

protoplanetary disc

all modelled with

$$q_t + J(\psi, q) = F$$
  $q = \nabla^2 \psi$ 

Topics:

- continuum mechanics: construction of dynamical models of deformable media
- fluid dynamics: lubrication theory, aerofoils, hydrodynamic stability
- non-Newtonian fluids: fluid viscosity depends on internal stresses

Mathematical modelling in the life sciences: exciting and rapidly evolving!

Modelling of just about any aspect of biological systems:

circulation patterns populations cell dynamics diseases/treatments Topics:

- bacterial resistance: antibiotics
- mathematical physiology: microscale/macroscale & homogenisation
- **population modelling:** epidemiology, evolution, pathogen-host interactions, age-structured models
- mathematical oncology: cancer modelling

Methods for problems typically involving a small parameter,  $\varepsilon \ll 1$ Difference between  $\varepsilon = 0$  and  $\varepsilon \ll 1$  is often profound.

Often remarkably successful, even when they shouldn't be!

Example: asymptotic expansion of the error function:

$$\operatorname{erf}(x) = rac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt \qquad (<1).$$

Seek an expansion to evaluate erf(x) for large x.

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- x = 4: needs > 40 terms for a reasonable approximation
- x = 4: first 16 terms sum to  $10^5$

Alternative approach: write

$$\operatorname{erf}(x) = 1 - rac{2}{\sqrt{\pi}} \int_x^\infty e^{-t^2} dt$$

and integrate by parts *n* times:

$$\int_{x}^{\infty} e^{-t^{2}} dt = \int_{x}^{\infty} \frac{t e^{-t^{2}}}{t} dt$$
$$= e^{-x^{2}} \left[ \frac{1}{2x} - \frac{1}{4x^{3}} + \frac{3}{8x^{5}} + \dots + \frac{(-1)^{n-1}}{2^{n}} \frac{1 \cdot 3 \cdot 5 \dots (2n-3)}{x^{2n-1}} \right] + \frac{1}{2} \left[ \frac{1}{2x} - \frac{1}{4x^{3}} + \frac{3}{8x^{5}} + \dots + \frac{(-1)^{n-1}}{2^{n}} \frac{1 \cdot 3 \cdot 5 \dots (2n-3)}{x^{2n-1}} \right]$$

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• x = 4: first 2 terms give erf(4) to within  $10^{-7}$ 

#### Topics:

- multiple scales: modulation and resonance
- matched asymptotics: boundary layers
- WKB theory: rapidly oscillating solutions, ray theory
- approximation of integrals: Watson's lemma, steepest descents
- intermediate asymptotics: self-similarity of solutions
- resummation: techniques for series

Ways to solve mathematical models numerically.

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Or between speed and accuracy, etc...

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Example: iterative method to solve a nonlinear system

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But might find the method fails for  $\alpha > \alpha_c$ . Try a relaxation:

$$\phi_{n+1} = (1 - w)\phi_n + wL_{\alpha}^{-1} \left[ q\mathcal{N}[\phi_n] \right]$$

Topics:

- Ordinary DEs: explicit and implicit methods (stability)
- Stochastic DEs: an introduction
- Partial DEs: finite-difference and finite-element methods
- Linear Algebra: linear systems, eigenvalues etc.

#### Prior knowledge, delivery and assessment

Assumed knowledge of standard, core undergraduate material:

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- linear algebra
- complex variables

More details on the module pages.

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Assessment: two assignments per module

- mix of analytic and computational work
- normally at least two weeks to complete each