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> # This example is example 3 in Chapter 5 of the book Modelling population dynamics: model
    # formulation, fitting and assessment using state—space methods
    # Press enter to activate each line of code (or use !!! button above to active all the code)
> restart;
> with(LinearAlgebra) :
> Dmat := proc(kappa, pars)
    local DD1, i, j;
    description "This procedure form the derivative matrix given a vector of exhaustive summary
        terms, kappa, and a vector of parameters, pars";
    with(LinearAlgebra) :
    DD1 := Matrix( 1 ..Dimension(pars), 1 ..Dimension(kappa) ) :
    for i from 1 to Dimension(pars) do
        for j from 1 to Dimension(kappa) do
            DD1[i, j] := diff(kappa[j], pars[i])
        end do
    end do;
    DD1;
    end proc:
> Estpars := proc(DD1, pars)
    local r, d, alphapre, alpha, PDE, FF, i, ans;
    description "Finds the estimable set of parameters for derivative matrix DD1 and vector of
        parameters pars";
    with(LinearAlgebra) :
    r := Rank(DD1);
    d := Dimension(pars) - r;
    alphapre := NullSpace(Transpose(DD1)) :
     $\alpha$  := Matrix(d, Dimension(pars)) : PDE := Vector(d) :
    FF := f(seq(pars[i], i = 1 ..Dimension(pars))) :
    for i from 1 to d do
         $\alpha$ [i, 1 ..Dimension(pars)] := alphapre[i] :
        PDE[i] := add(diff(FF, pars[j])  $\cdot$   $\alpha$ [i, j], j = 1 ..Dimension(pars)) :
    end do:
    ans := pdsolve( {seq(PDE[i] = 0, i = 1 ..d) } );
    end proc:
> Expan := proc(A, C, x0, n)
    local i, x, y, kappa, tt;
    description "Finds the exhaustive summary for the expansion method with n terms";
    y := eval(Multiply(C, x0), t = 0);
    x := eval(Multiply(A, x0), t = 1);
    tt := 1 :
    kappa := < > :
    for i from 1 to n do
        y := Multiply(eval(C, t = tt), x);
        tt := tt + 1 :
        x := Multiply(eval(A, t = tt), x);
        kappa := <kappa, y>;
    end do:
    kappa := convert(kappa, Vector)
    end proc:
> PLUR := proc(D1)

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local $pp, ll, u1, r1, DetU$;

description "This procedure finds a PLUR or turing factorisation of the matrix D1." :

$(pp, ll, u1, r1) := LUdecomposition(D1, output = ['P','L','U1','R']) :$

$DetU := Determinant(u1)$;

$\langle DetU=0, \{P=pp, L=ll, U=u1, R=r1\} \rangle :$

end proc:

> #The observation and transition matrices:

> $OO := \langle \langle 1|0 \rangle, \langle 0|1 \rangle \rangle$; $L := \langle \langle (1 - pii + \lambda \cdot pii) \cdot \phi_1 | \lambda \cdot \phi_2 \rangle, \langle pii \cdot \phi_1 | \phi_2 \rangle \rangle$;

$$OO := \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$L := \begin{bmatrix} (pii \lambda - pii + 1) \phi_1 & \lambda \phi_2 \\ pii \phi_1 & \phi_2 \end{bmatrix}$$

(1)

> #The values of the state-equations at time zero are assumed to be the known constants:

> $ints := \langle n_{0,1}, n_{0,2} \rangle :$

> #The exhaustive summary is found using the procedure Expan. In this case we include terms $E(y_1), \dots, E(y_4)$

> $kappa := Expan(L, OO, ints, 4)$;

$\kappa := \left[\left[(pii \lambda - pii + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right], \right.$

$\left[pii n_{0,1} \phi_1 + n_{0,2} \phi_2 \right],$

$\left[(pii \lambda - pii + 1) \phi_1 \left((pii \lambda - pii + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right) + \lambda \phi_2 \left(pii n_{0,1} \phi_1 + n_{0,2} \phi_2 \right) \right],$

$\left[pii \phi_1 \left((pii \lambda - pii + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right) + \phi_2 \left(pii n_{0,1} \phi_1 + n_{0,2} \phi_2 \right) \right],$

$\left[(pii \lambda - pii + 1) \phi_1 \left((pii \lambda - pii + 1) \phi_1 \left((pii \lambda - pii + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right) \right. \right.$
 $\left. \left. + \lambda \phi_2 \left(pii n_{0,1} \phi_1 + n_{0,2} \phi_2 \right) \right) + \lambda \phi_2 \left(pii \phi_1 \left((pii \lambda - pii + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right) \right. \right.$
 $\left. \left. + \phi_2 \left(pii n_{0,1} \phi_1 + n_{0,2} \phi_2 \right) \right) \right],$

$\left[pii \phi_1 \left((pii \lambda - pii + 1) \phi_1 \left((pii \lambda - pii + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right) + \lambda \phi_2 \left(pii n_{0,1} \phi_1 \right. \right. \right.$
 $\left. \left. + n_{0,2} \phi_2 \right) \right) + \phi_2 \left(pii \phi_1 \left((pii \lambda - pii + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right) + \phi_2 \left(pii n_{0,1} \phi_1 \right. \right.$
 $\left. \left. + n_{0,2} \phi_2 \right) \right) \right],$

$\left[(pii \lambda - pii + 1) \phi_1 \left((pii \lambda - pii + 1) \phi_1 \left((pii \lambda - pii + 1) \phi_1 \left((pii \lambda - pii \right. \right. \right. \right.$
 $\left. \left. \left. + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right) + \lambda \phi_2 \left(pii n_{0,1} \phi_1 + n_{0,2} \phi_2 \right) \right) + \lambda \phi_2 \left(pii \phi_1 \left((pii \lambda - pii \right. \right. \right. \right.$
 $\left. \left. \left. + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right) + \phi_2 \left(pii n_{0,1} \phi_1 + n_{0,2} \phi_2 \right) \right) \right) + \lambda \phi_2 \left(pii \phi_1 \left((pii \lambda - pii \right. \right. \right. \right.$
 $\left. \left. \left. + 1) \phi_1 \left((pii \lambda - pii + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right) + \lambda \phi_2 \left(pii n_{0,1} \phi_1 + n_{0,2} \phi_2 \right) \right) \right) \right.$
 $\left. \left. + \phi_2 \left(pii \phi_1 \left((pii \lambda - pii + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right) + \phi_2 \left(pii n_{0,1} \phi_1 + n_{0,2} \phi_2 \right) \right) \right) \right],$

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$$\begin{aligned} & \left[\text{pii} \phi_1 \left((\text{pii} \lambda - \text{pii} + 1) \phi_1 \left((\text{pii} \lambda - \text{pii} + 1) \phi_1 \left((\text{pii} \lambda - \text{pii} + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right) \right. \right. \right. \\ & + \lambda \phi_2 \left(\text{pii} n_{0,1} \phi_1 + n_{0,2} \phi_2 \right) \left. \left. \left. \right) + \lambda \phi_2 \left(\text{pii} \phi_1 \left((\text{pii} \lambda - \text{pii} + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right) \right. \right. \right. \\ & + \phi_2 \left(\text{pii} n_{0,1} \phi_1 + n_{0,2} \phi_2 \right) \left. \left. \left. \right) + \phi_2 \left(\text{pii} \phi_1 \left((\text{pii} \lambda - \text{pii} + 1) \phi_1 \left((\text{pii} \lambda - \text{pii} \right. \right. \right. \right. \\ & + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right) + \lambda \phi_2 \left(\text{pii} n_{0,1} \phi_1 + n_{0,2} \phi_2 \right) \left. \left. \left. \right) + \phi_2 \left(\text{pii} \phi_1 \left((\text{pii} \lambda - \text{pii} \right. \right. \right. \right. \\ & + 1) \phi_1 n_{0,1} + \lambda \phi_2 n_{0,2} \right) + \phi_2 \left(\text{pii} n_{0,1} \phi_1 + n_{0,2} \phi_2 \right) \left. \left. \left. \right) \right] \end{aligned}$$

> $\text{pars} := \langle \text{pii}, \lambda, \phi_1, \phi_2 \rangle :$

> $D1 := \text{Dmat}(\text{kappa}, \text{pars}) : D1[1..4, 1..2]$

$$\begin{bmatrix} (\lambda - 1) \phi_1 n_{0,1} & n_{0,1} \phi_1 \\ \text{pii} n_{0,1} \phi_1 + n_{0,2} \phi_2 & 0 \\ (\text{pii} \lambda - \text{pii} + 1) n_{0,1} & \text{pii} n_{0,1} \\ \lambda n_{0,2} & n_{0,2} \end{bmatrix}$$

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> $r := \text{Rank}(D1); d := \text{Dimension}(\text{pars}) - r;$

$r := 4$

$d := 0$

(4)

> #This model is not parameter redundant and we can in theory estimate all the parameters.

> $\text{PLURresults} := \text{PLUR}(D1) : \text{PLURresults}[1]$

$$\begin{aligned} & \left[\phi_1 \left(\text{pii} \lambda n_{0,1} n_{0,2} \phi_1 - \text{pii} n_{0,1}^2 \phi_1 - \text{pii} n_{0,1} n_{0,2} \phi_1 + \lambda n_{0,2}^2 \phi_2 + n_{0,1} n_{0,2} \phi_1 - n_{0,1} n_{0,2} \phi_2 \right)^2 \phi_2 \right. \\ & \left. = 0 \right] \end{aligned}$$

(5)

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