

On the Logistic Equation with Constant Harvesting

Let us define the equation that we are going to solve (i.e. the Logistic Equation with Constant Term):

$$\dot{x}(t) = ax(t)(1 - x(t)) - h, x(t_0) = x_{t_0}, \quad (1)$$

where $h > 0$ and x_{t_0} and a are arbitrary values in \mathbb{R} .

If $a = 0$ then the differential equation reduces to

$$\dot{x}(t) = -h, x(t_0) = x_{t_0},$$

which one can easily find the solution by integration: $x(t) = x_{t_0} - h(t - t_0)$.

Therefore, from now on we consider only the case(s) when $a \neq 0$. We rewrite the differential equation as:

$$\dot{x} = -ax^2 + ax - h \implies \dot{x} = -a \left(x^2 - x + \frac{h}{a} \right). \quad (2)$$

Recall that there are three possibilities regarding a generic quadratic equation $ax^2 + bx + c = 0$:

- a) If $b^2 - 4ac > 0$, there are two distinct real roots of the equation which implies $ax^2 + bx + c = a(x - M_1)(x - M_2)$.
- b) If $b^2 - 4ac = 0$, there exists only one real root of the equation which implies $ax^2 + bx + c = a(x - M)^2$.
- c) If $b^2 - 4ac < 0$, there exists no real roots of the equation which implies $ax^2 + bx + c$ cannot be factorized.

Applying these three possibilities to the differential equation, observe that there are three cases:

$$1 - 4\frac{h}{a} > 0, \quad 1 - 4\frac{h}{a} = 0 \text{ and } 1 - 4\frac{h}{a} < 0,$$

where, from left to right, corresponds to case(s) a), b), and c) respectively.

We now find the analytical solution to the differential equation separately for each case.

$$\text{Case 1: } 1 - 4 \cdot \frac{h}{a} > 0.$$

One remark: one may think that this condition can also be written as $a > 4h$. However, this is unwise; rewriting the condition as such removes the possibility that $a < 0$. If we observe the original condition, we observe that if $a < 0$, then $1 - 4\frac{h}{a} = 1 + 4\frac{h}{-a} > 0$ as $-a > 0$.

Therefore, we will keep the original condition as is and consider both $a < 0$ and $a > 4h$.

As a result of the fact that $1 - 4\frac{h}{a} > 0$, we can write

$$-a \left(x^2 - x + \frac{h}{a} \right) = -a(x - M_1)(x - M_2),$$

where $M_1, M_2 \in \mathbb{R}$ and $M_1 > M_2$ (Note: **STRICTLY** greater). Also, as $a \neq 0$, $\frac{h}{a}$ is always defined. Let us recall an important fact. For arbitrary differentiable functions,

$$\frac{df}{dt} = \frac{df}{dx} \cdot \frac{dx}{dt} \iff \int f'(x) \frac{dx}{dt} dt = \int \frac{df}{dt} dt = f(x).$$

Now we rewrite the differential equation (consider only when $x_{t_0} \neq M_1$ and $x_{t_0} \neq M_2$):

$$\begin{aligned} -a &= \frac{1}{(x - M_1) \cdot (x - M_2)} \dot{x} \\ &= \frac{M_1 - M_2}{(M_1 - M_2) \cdot (x - M_1) \cdot (x - M_2)} \dot{x}, \end{aligned}$$

and then we apply partial fraction decomposition to obtain:

$$\begin{aligned} -a &= \frac{(x - M_2) - (x - M_1)}{(M_1 - M_2) \cdot (x - M_1) \cdot (x - M_2)} \dot{x} \\ &= \left(\frac{1}{(M_1 - M_2)(x - M_1)} - \frac{1}{(M_1 - M_2)(x - M_2)} \right) \dot{x} \\ &= \frac{1}{M_1 - M_2} \left(\frac{1}{x - M_1} - \frac{1}{x - M_2} \right) \dot{x}, \end{aligned}$$

and we set $f'(x) = \frac{1}{x-M_1} - \frac{1}{x-M_2}$, and integrate w.r.t t , from t_0 to t to obtain the following equivalences:

$$\begin{aligned} \int_{t_0}^t -a dt &= \frac{1}{M_1 - M_2} \int_{t_0}^t \left(\frac{1}{x - M_1} - \frac{1}{x - M_2} \right) \frac{dx}{dt} dt, \\ [-at + C] \Big|_{t_0}^t &= \frac{1}{M_1 - M_2} \left[\int \frac{1}{x - M_1} - \frac{1}{x - M_2} dx \right] \Big|_{t_0}^t, \\ (-at + C) - (at_0 + C) &= \frac{1}{M_1 - M_2} [\ln|x - M_1| - \ln|x - M_2| + C] \Big|_{t_0}^t, \\ -at + C + at_0 - C &= \frac{1}{M_1 - M_2} \left[\ln \left| \frac{x - M_1}{x - M_2} \right| + C \right] \Big|_{t_0}^t, \\ -a(t - t_0)(M_1 - M_2) &= \left(\ln \left| \frac{x - M_1}{x - M_2} \right| + C - \ln \left| \frac{x_{t_0} - M_1}{x_{t_0} - M_2} \right| - C \right), \\ \ln \left| \frac{x - M_1}{x - M_2} \right| &= \ln \left| \frac{x_{t_0} - M_1}{x_{t_0} - M_2} \right| - a(t - t_0)(M_1 - M_2). \end{aligned}$$

We then take the exponential of both sides to obtain:

$$\left| \frac{x - M_1}{x - M_2} \right| = \left| \frac{x_{t_0} - M_1}{x_{t_0} - M_2} \right| e^{-a(t-t_0)(M_1-M_2)}. \quad (3)$$

Claim: If $x_{t_0} > M_1$, then $x > M_1$. If $x_{t_0} < M_2$, then $x < M_2$. If $M_1 < x_{t_0} < M_2$, then $M_1 < x < M_2$.

Proof: Observe that the right-hand side of (3) is always strictly positive, as $x_{t_0} \neq M_1$ and $x_{t_0} \neq M_2$.

Therefore, $\frac{x - M_1}{x - M_2}$ is either always strictly positive or always strictly negative.

In the always strictly positive case,

$$\frac{x - M_1}{x - M_2} > 0 \iff x - M_1 > 0, x - M_2 > 0 \text{ or } x - M_1 < 0, x - M_2 < 0,$$

as $M_1 > M_2$. Thus we conclude that if $\frac{x - M_1}{x - M_2}$ is strictly positive. then $x > M_1$ or $x < M_2$ (for all t).

In the strictly negative case,

$$\frac{x - M_1}{x - M_2} < 0 \iff x - M_1 < 0, x - M_2 > 0 \text{ or } x - M_1 > 0, x - M_2 < 0.$$

As $M_1 > M_2$, simultaneously satisfying $x > M_1, x < M_2$ is impossible. Therefore, $\forall t, M_2 < x < M_1$.

If $x_{t_0} > M_1$, then the only possibility for x is that $x > M_1$ for all $t \in \mathbb{R}$.

A similar process can be applied to prove the statement when $M_2 < x_{t_0} < M_1$ and $x_{t_0} < M_2$.

One consequence of the claim proven above is that one can rewrite the equation to obtain:

$$\frac{x - M_1}{x - M_2} = \frac{x_{t_0} - M_1}{x_{t_0} - M_2} e^{-a(t-t_0)(M_1-M_2)}. \quad (4)$$

And now, we try to find an expression for x (to simplify, we set $b := -a(t-t_0)(M_1-M_2)$):

$$\begin{aligned} x - M_1 &= (x - M_2) \frac{x_{t_0} - M_1}{x_{t_0} - M_2} e^b \\ &= \frac{xx_{t_0} - M_1x - M_2x_{t_0} + M_1M_2}{x_{t_0} - M_2} e^b, \\ \Leftrightarrow \left(\frac{M_1 - x_{t_0}}{x_{t_0} - M_2} e^b \right) x + x &= M_1 + \frac{M_1M_2 - M_2x_{t_0}}{x_{t_0} - M_2} e^b, \\ \Leftrightarrow \left(\frac{x_{t_0} - M_2 + (M_1 - x_{t_0})e^b}{x_{t_0} - M_2} \right) x &= \frac{M_1(x_{t_0} - M_2) + M_2(M_1 - x_{t_0})e^b}{x_{t_0} - M_2}. \end{aligned}$$

Undoing the substitution (of b), we obtain the solution for the case that $1 - 4\frac{h}{a}$, which is given by

$$x(t) = \frac{M_1(x_{t_0} - M_2) + M_2(M_1 - x_{t_0})e^{-a(t-t_0)(M_1-M_2)}}{x_{t_0} - M_2 + (M_1 - x_{t_0})e^{-a(t-t_0)(M_1-M_2)}}.$$

This solution is unique as it depends on the value of x_{t_0} ; different values of x_{t_0} result in different solutions. However, we have only found the solution with the assumption that $x_{t_0} \neq M_1$ and $x_{t_0} \neq M_2$.

This is because if $x_{t_0} = M_1$ or $x_{t_0} = M_2$, then $\ln \left| \frac{x_{t_0} - M_1}{x_{t_0} - M_2} \right|$ wouldn't have been defined.

This is not a problem. Observe that if we set $x(t) = M_1$ or $x(t) = M_2$,

$$\dot{x}(t) = -a(M_1 - M_1)(M_1 - M_2) = -a(M_2 - M_1)(M_2 - M_2) = 0,$$

which implies that $x(t) = M_1$ and $x(t) = M_2$ are solutions to $x_{t_0} = M_1$ and $x_{t_0} = M_2$, respectively. Coincidentally, observe that if we set $x_{t_0} = M_1$ in the expression for $x(t)$, then for all $t \in \mathbb{R}$,

$$x(t) = \frac{M_1(M_1 - M_2) + M_2(M_1 - M_1)e^{-a(t-t_0)(M_1-M_2)}}{M_1 - M_2 + (M_1 - M_1)e^{-a(t-t_0)(M_1-M_2)}} = \frac{M_1(M_1 - M_2)}{M_1 - M_2} = M_1.$$

Similarly, if we have that $x_{t_0} = M_2$, then for all $t \in \mathbb{R}$,

$$x(t) = \frac{M_1(M_2 - M_2) + M_2(M_1 - M_2)e^{-a(t-t_0)(M_1-M_2)}}{M_2 - M_2 + (M_1 - M_2)e^{-a(t-t_0)(M_1-M_2)}} = \frac{M_2(M_1 - M_2)e^{-a(t-t_0)(M_1-M_2)}}{(M_1 - M_2)e^{-a(t-t_0)(M_1-M_2)}} = M_2,$$

We can then prove that the two constant functions are the unique solutions to $x_{t_0} = M_1$ and $x_{t_0} = M_2$.

Suppose that, in a solution to $x(t_0) = x_{t_0} = M_1$, there exists t' such that $x(t') > M_1$ or $M_2 < x(t') < M_1$, then for this particular t' , the unique solution to the DE with initial condition taken at time t' is provided above. However, as we have proven, this solution will either always be greater than M_1 or always be between M_2 and M_1 , and will never take the value of M_1 . This contradicts the required condition of $x(t_0) = x_{t_0} = M_1$.

Similarly, if there exists t' in a solution to $x(t_0) = x_{t_0} = M_2$ such that $x(t') < M_2$ or $M_2 < x(t') < M_1$, the unique solution to the DE with boundary condition taken at time t' has been provided above. However, this solution will either always be less than M_2 or always be between M_2 and M_1 , and will never take the value of M_2 . This contradicts the required condition of $x(t_0) = x_{t_0} = M_2$.

Therefore, we conclude that for this case $\left(1 - 4 \cdot \frac{h}{a} > 0\right)$, the unique solution to the DE is

$$x(t) = \frac{M_1(x_{t_0} - M_2) + M_2(M_1 - x_{t_0})e^{-a(t-t_0)(M_1-M_2)}}{x_{t_0} - M_2 + (M_1 - x_{t_0})e^{-a(t-t_0)(M_1-M_2)}}.$$

But we have one small problem: for $x_{t_0} > M_1$ or $x_{t_0} < M_2$ there exists t such that

$$x_{t_0} - M_2 + (M_1 - x_{t_0})e^{-a(t-t_0)(M_1-M_2)} = 0,$$

Let us call this time t_m . Therefore, we must restrict the solution for the DE to an interval $(-\infty, t_m)$ or (t_m, ∞) , whichever contains t_0 . This does not imply that such t_m will always exist in all cases; if such t_m doesn't exist (as in the case that $M_1 < x_{t_0} < M_2$), then the solution is valid for all $t \in \mathbb{R}$.

While it seems daunting, it is possible to analytically find t_m . For this case, the following equivalences hold:

$$\begin{aligned} x_{t_0} - M_2 + (M_1 - x_{t_0})e^{-a(t_m-t_0)(M_1-M_2)} &= 0, \\ (M_1 - x_{t_0})e^{-a(t_m-t_0)(M_1-M_2)} &= M_2 - x_{t_0}, \\ e^{-a(t_m-t_0)(M_1-M_2)} &= \frac{M_2 - x_{t_0}}{M_1 - x_{t_0}}, \\ -a(t_m - t_0)(M_1 - M_2) &= \ln\left(\frac{M_2 - x_{t_0}}{M_1 - x_{t_0}}\right), \\ t_m - t_0 &= \frac{M_2 - M_1}{a} \ln\left(\frac{M_2 - x_{t_0}}{M_1 - x_{t_0}}\right), \\ t_m &= t_0 + \frac{M_2 - M_1}{a} \ln\left(\frac{M_2 - x_{t_0}}{M_1 - x_{t_0}}\right). \end{aligned}$$

$$\text{Case 2: } 1 - 4 \cdot \frac{h}{a} = 0.$$

Observe that this condition implies that $a = 4h$ and that we can write

$$-a \left(x^2 - x + \frac{h}{a} \right) = -a \left(x - \frac{1}{2} \right)^2,$$

and that in this case, x is a decreasing function as $\dot{x}(t) = -a \left(x - \frac{1}{2} \right)^2 \leq 0$.

Now we rewrite the differential equation (consider only when $x_{t_0} \neq \frac{1}{2}$):

$$-a = \frac{1}{\left(x - \frac{1}{2}\right)^2} \dot{x},$$

and we integrate with respect to t from t_0 to t to obtain (by the reverse chain rule) the following equivalences:

$$\begin{aligned} \int_{t_0}^t -a dt &= \int_{t_0}^t \frac{1}{\left(x - \frac{1}{2}\right)^2} \frac{dx}{dt} dt, \\ [-at + C] \Big|_{t_0}^t &= \left[-\frac{1}{x - \frac{1}{2}} + C \right] \Big|_{t_0}^t, \\ -a(t - t_0) &= -\frac{1}{x - \frac{1}{2}} + \frac{1}{x_{t_0} - \frac{1}{2}}, \\ a(t - t_0) &= \frac{1}{x - \frac{1}{2}} - \frac{1}{x_{t_0} - \frac{1}{2}}, \\ \frac{1}{x - \frac{1}{2}} &= a(t - t_0) + \frac{1}{x_{t_0} - \frac{1}{2}}, \\ \frac{1}{x - \frac{1}{2}} &= \frac{a(t - t_0)(x_{t_0} - \frac{1}{2}) + 1}{x_{t_0} - \frac{1}{2}}. \end{aligned}$$

Claim: If $x_{t_0} > \frac{1}{2}$, then $x > \frac{1}{2}$ for all t . Conversely, if $x_{t_0} < \frac{1}{2}$, then $x < \frac{1}{2}$ for all t .

Proof: The proof is divided into two parts: $x_{t_0} > \frac{1}{2}$ and $x_{t_0} < \frac{1}{2}$.

For $x_{t_0} > \frac{1}{2}$, the right-hand side of the equation is positive for $t \geq t_0$. Then,

$$\frac{1}{x - \frac{1}{2}} > 0 \implies x - \frac{1}{2} > 0 \implies x > \frac{1}{2},$$

for $t \geq t_0$. As x is a decreasing function, then, for all $t < t_0$, $x(t) \geq x_{t_0} > \frac{1}{2}$.

Therefore, we conclude that if $x_{t_0} > \frac{1}{2}$, then $x(t) > \frac{1}{2}$ for all t .

If $x_{t_0} < \frac{1}{2}$, the right-hand side of the equation is negative for $t \leq t_0$. Then,

$$\frac{1}{x - \frac{1}{2}} < 0 \implies x - \frac{1}{2} < 0 \implies x < \frac{1}{2},$$

for $t \leq t_0$. As x is a decreasing function, then, for all $t > t_0$, $x(t) \leq x_{t_0} < \frac{1}{2}$.

Therefore, we conclude that if $x_{t_0} < \frac{1}{2}$, then $x(t) < \frac{1}{2}$ for all t .

Note again that $x_{t_0} - \frac{1}{2} \neq 0$, so we can rewrite the equation as:

$$\begin{aligned} x - \frac{1}{2} &= \frac{x_{t_0} - \frac{1}{2}}{a(t - t_0)(x_{t_0} - \frac{1}{2}) + 1}, \\ \iff x &= \frac{\frac{1}{2}(a(t - t_0)(x_{t_0} - \frac{1}{2}) + 1) + x_{t_0} - \frac{1}{2}}{a(t - t_0)(x_{t_0} - \frac{1}{2}) + 1} \\ &= \frac{x_{t_0} + \frac{1}{2}a(t - t_0)(x_{t_0} - \frac{1}{2})}{a(t - t_0)(x_{t_0} - \frac{1}{2}) + 1}. \end{aligned}$$

This gives us the (unique) solution for all $x_{t_0} \neq \frac{1}{2}$ (if $x_{t_0} = \frac{1}{2}$, then $\frac{1}{x_{t_0} - \frac{1}{2}}$ wouldn't have been defined).

We observe that if we set x to be the constant function $x(t) = \frac{1}{2}$, we obtain (for all $t \in \mathbb{R}$):

$$\dot{x}(t) = -a\left(\frac{1}{2} - \frac{1}{2}\right)^2 = 0.$$

Coincidentally, if we set $x_{t_0} = \frac{1}{2}$ to the formula for $x(t)$ given above, we get

$$x(t) = \frac{\frac{1}{2} + \frac{1}{2}a(t - t_0)\left(\frac{1}{2} - \frac{1}{2}\right)}{a(t - t_0)\left(\frac{1}{2} - \frac{1}{2}\right) + 1} = \frac{\frac{1}{2}}{1} = \frac{1}{2}.$$

We can then prove that the constant function $x(t) = \frac{1}{2}$ is the unique solution to $x_{t_0} = \frac{1}{2}$ by contradiction.

Suppose that in a solution to $x_{t_0} = \frac{1}{2}$ there exists t' such that $x(t') \neq \frac{1}{2}$. Then the solution to the DE with initial conditions taken at t' is provided above, and said solution will never take the value of M (as the solution will either always be less than $\frac{1}{2}$ or greater than $\frac{1}{2}$), contradicting the required condition of $x_{t_0} = \frac{1}{2}$.

Therefore, we conclude that for this case $\left(1 - 4 \cdot \frac{h}{a} = 0\right)$, the unique solution to the DE is

$$x(t) = \frac{x_{t_0} + \frac{1}{2}a(t - t_0)\left(x_{t_0} - \frac{1}{2}\right)}{a(t - t_0)\left(x_{t_0} - \frac{1}{2}\right) + 1}.$$

Similar to case 1, we have the same problem (regarding the existence of t such that denominator is 0).

In this case, t_m satisfies

$$a(t_m - t_0) \left(x_{t_0} - \frac{1}{2} \right) + 1 = 0,$$

from which we can solve for t_m :

$$\begin{aligned} a(t_m - t_0) \left(x_{t_0} - \frac{1}{2} \right) &= -1 \\ \Leftrightarrow -\frac{1}{a \left(x_{t_0} - \frac{1}{2} \right)} &= t_m - t_0 \\ \Leftrightarrow t_m &= t_0 - \frac{1}{a \left(x_{t_0} - \frac{1}{2} \right)}. \end{aligned}$$

Case 3: $1 - 4 \cdot \frac{h}{a} < 0$.

This condition implies $0 < a < 4h$ (since $h > 0$) and that for all x , $-a \left(x^2 + x - \frac{h}{a} \right) < 0$.

As such, for all t , we have that

$$\dot{x}(t) = -a \left(x^2 + x - \frac{h}{a} \right) < 0,$$

which implies that x is a strictly decreasing function. Therefore, in this case, there is no equilibrium solution.

We then rewrite the differential equation to obtain:

$$\begin{aligned} -a &= \frac{1}{x^2 - x + \frac{h}{a}} \dot{x} \\ &= \frac{1}{\left(x^2 - x + \frac{1}{4} \right) - \frac{1}{4} + \frac{h}{a}} \dot{x} \\ &= \frac{1}{\left(x - \frac{1}{2} \right)^2 + \frac{4h-a}{4a}} \dot{x} \\ &= \frac{4a}{4h-a} \cdot \frac{1}{\left(\frac{\sqrt{a}}{\sqrt{4h-a}} (2x-1) \right)^2 + 1} \dot{x}. \end{aligned}$$

We now set $u := \frac{\sqrt{a}}{\sqrt{4h-a}}(2x-1)$ and observe that $\frac{du}{dx} = \frac{2\sqrt{a}}{\sqrt{4h-a}}$. Hence, we rewrite the equation:

$$\begin{aligned} -a &= \frac{2\sqrt{a}}{\sqrt{4h-a}} \cdot \frac{1}{u^2+1} \cdot \frac{2\sqrt{a}}{\sqrt{4h-a}} \frac{dx}{dt} \\ &= \frac{2\sqrt{a}}{\sqrt{4h-a}} \cdot \frac{1}{u^2+1} \cdot \frac{du}{dx} \frac{dx}{dt}. \end{aligned}$$

Integrating with respect to t from t_0 to t , setting $u(t_0) = u_{t_0}$ we obtain the following equivalences:

$$\begin{aligned} \int_{t_0}^t -a dt &= \int_{t_0}^t \frac{2\sqrt{a}}{\sqrt{4h-a}} \cdot \frac{1}{u^2+1} \cdot \frac{du}{dt} dt, \\ -a(t-t_0) &= \frac{2\sqrt{a}}{\sqrt{4h-a}} \left(\arctan(u) - \arctan(u_{t_0}) \right), \\ -a \cdot \frac{\sqrt{4h-a}}{2\sqrt{a}}(t-t_0) &= \arctan\left(\frac{\sqrt{a}}{\sqrt{4h-a}}(2x-1)\right) - \arctan\left(\frac{\sqrt{a}}{\sqrt{4h-a}}(2x_{t_0}-1)\right), \\ \arctan\left(\frac{\sqrt{a}}{\sqrt{4h-a}}(2x-1)\right) &= \arctan\left(\frac{\sqrt{a}}{\sqrt{4h-a}}(2x_{t_0}-1)\right) - \frac{\sqrt{a}\sqrt{4h-a}}{2}(t-t_0), \\ \frac{\sqrt{a}}{\sqrt{4h-a}}(2x-1) &= \tan\left(\arctan\left(\frac{\sqrt{a}}{\sqrt{4h-a}}(2x_{t_0}-1)\right) - \frac{\sqrt{a}\sqrt{4h-a}}{2}(t-t_0)\right), \\ 2x-1 &= \frac{\sqrt{4h-a}}{\sqrt{a}} \tan\left(\arctan\left(\frac{\sqrt{a}}{\sqrt{4h-a}}(2x_{t_0}-1)\right) - \frac{\sqrt{a}\sqrt{4h-a}}{2}(t-t_0)\right), \\ 2x &= 1 + \frac{\sqrt{4h-a}}{\sqrt{a}} \tan\left(\arctan\left(\frac{\sqrt{a}}{\sqrt{4h-a}}(2x_{t_0}-1)\right) - \frac{\sqrt{a}\sqrt{4h-a}}{2}(t-t_0)\right). \end{aligned}$$

This solution is unique since there is no equilibrium solution (thus one value of x_{t_0} leads to only one solution).

Therefore, we conclude that for this case $\left(1 - 4 \cdot \frac{h}{a} < 0\right)$, the unique solution to the DE is

$$x = \frac{1}{2} + \frac{\sqrt{4h-a}}{2\sqrt{a}} \tan\left(\arctan\left(\frac{\sqrt{a}}{\sqrt{4h-a}}(2x_{t_0}-1)\right) - \frac{\sqrt{a}\sqrt{4h-a}}{2}(t-t_0)\right).$$