Asymptotic behaviour of the run and tumble equation for bacterial chemotaxis

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Run and Tumble Equation - Behaviour

- Run: Travel in a straight line
- Tumble: Instantaneous change velocity
 - Post-tumbling velocity is uniform on a ball
 - Example: E. Coli [Berg, Brown '72]
- Tumbling rate λ : s.t. bacteria jumps faster when it goes away from high chemical concentration
- \implies Bias in velocity towards high concentrations of chemoattractant
- \implies In long-time: Aggregation of bacteria



¹https://www.mit.edu/ kardar/teaching/projects/chemotaxis(AndreaSchmidt)

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Run and Tumble Model for Chemotaxis - [Stroock '74, Alt '80]

$$\partial_t f = \mathcal{L}[f] = -v \cdot \nabla_x f + \int_{\mathbb{R}^d} \int_{\mathcal{V}} \lambda(m') \kappa(v, v') f(t, x, v') - \lambda(m) f(t, x, v)$$
$$f(0, x, v) = f_0(x, v) \in \mathcal{P}(\mathbb{R}^d, \mathcal{V})$$
(RT)

where $x \in \mathbb{R}^d$ and $v \in \mathcal{V} = B(0, V_0)$ so that $|\mathcal{V}| = 1$.

- $f(t, x, v) \ge 0$ density of bacteria
- $\lambda(m) : \mathbb{R} \to [0, \infty)$ tumbling rate, \mathbb{P} (Tumble happens in $[t, t + \Delta t]$) = $\lambda(v_t \cdot \nabla_x M(x_t))\Delta t + \mathcal{O}(\Delta t)$.
- $m = v \cdot \nabla_x M, M$: external signal,
- $M = m_0 + \log(S), m_0 > 0, S$: chemoattractant concentration,
- Probability distribution of change in $v \to v'$: $\int_{\mathcal{V}} \kappa(v, v') dv' = 1$.
- Tumbling frequency $T(x, v, v') = \lambda(m')\kappa(v, v') = 1 \chi\psi(x, v'), \ \chi \in (0, 1)$

Run and Tumble Equation - Properties

- Fixed $S(x) \rightsquigarrow (\text{RT})$ is a linear equation.
- Studied in [Othmer-Hillen SIAP '00-'02]
- [CRS KRM '15]: \exists ! stationary state & exponential convergence in d = 1 for $\psi(x, v) = -\text{sgn}(x \cdot v), \chi \in (0, 1)$.
- [Mischler-Weng KRM '17]: Extension to $d \ge 1$ for $\psi(x, v) = -\operatorname{sgn}(\partial_t S + v \cdot \nabla_x S) \& S(x)$ radially symmetric.
- Realistic case: (RT) + Poisson like coupling

$$-\Delta S + \alpha S = \rho(t, x) := \int_{\mathcal{V}} f(t, x, v) \,\mathrm{d}v. \tag{P}$$

- [Bournaveas-Calvez ANIHPC '09]: \exists critical mass & blow up phenomena (d = 2, spherically symmetric initial data)
- [Calvez JEMS '19]: Nonlinear couplings, \exists travelling wave solutions, d = 1 (complements the experimental observations).

Run and Tumble Equation - We study... & Motivation

- Linear case with $\psi(m) = \operatorname{sgn}(m) \& \psi$ Lipschitz $(d \ge 1)$.
- Non-linear toy model (weakly non-linear):

$$S(x) = S_{\infty}(x)(1 + \eta N(x) * \rho), \quad \rho(t, x) = \int_{\mathcal{V}} f(t, x, v) \,\mathrm{d}v, \quad (\mathrm{NL})$$

where $\eta > 0$ a small constant, N a compactly supported positive smooth function, S_{∞} a smooth function.

- Intermediate case
- S can be considered as a perturbation of the linear equation when $N * \rho$ is decreasing and η small.
- Parabolic scaling: τ = ε²t, ξ = εt → as ε → 0 aggregation-diffusion equation on the spatial density ρ:

$$\partial_{\tau}\rho = \nabla_{\xi} \cdot (\nabla_{\xi}\rho - u_c(\xi)\rho) \text{ where } u_c = \xi \int_{\mathcal{V}} v'\psi(v' \cdot \nabla_x M(\xi)) \,\mathrm{d}v'.$$

• (RT) with (P) \rightsquigarrow Keller-Segel (Chemotactic wave paradox)

• FLKS - Saturation of the cell velocity $\rightsquigarrow u_c = h(|\nabla S|)$. [Dolak-Schmeiser '05]

- Extension of the most recent result [Mischler, Weng 2017] on the linear equation to dimension $d \ge 1$ by getting rid of the radial symmetry assumption on S(x) also for smooth ψ .
- Introducing the weakly non-linear model
 - Build a unique stationary solution
 - Exponential convergence towards the stationary solution
- Constructive proofs.
- Convergence rates are quantifiable.
- Convergence results are in weighted TV norms with exponential weights, i.e. $e^{-\gamma M} = S^{-\gamma}$, $\gamma > 0$ small constant.
- Providing perspectives to treat the more realistic non-linear couplings.

(H1) Distribution of the change in velocity due to tumbing is uniform.

$$\kappa \equiv 1.$$

(H2) Tumbling rate increases as the bacteria move away from the regions with higher density of chemoattractant.

$$\lambda(m) = 1 - \chi \psi(m), \quad m = v' \cdot \nabla_x M, \ \chi \in (0, 1),$$

where ψ is a bounded, odd, increasing function, $\|\psi\|_{\infty} \leq 1$ and $m\psi(m)$ is differentiable.

(H3) Chemoattractant density decreases as $|x| \to \infty$.

•
$$M(x) \to -\infty$$
 as $|x| \to \infty$,

- $\exists R \ge 0$ and $m_* > 0$ s.t. when |x| > R, $|\nabla_x M(x)| \ge m_*$.
- $\operatorname{Hess}(M)(x) \to 0$ as $|x| \to \infty$ and $\operatorname{Hess}(M)(x)$ is bounded.

(H4) $\exists \tilde{\lambda} > 0$ (dep. on ψ , $\|\nabla_x M\|_{\infty}$) and $\exists k$) > 0 (dep. on ψ) $\int_{\mathcal{V}} m' \psi(m') \, \mathrm{d}v' \ge \tilde{\lambda} |\nabla_x M(x)|^k.$

• If $\psi(x) = \operatorname{sgn}(z)$ then k = 1 and

$$\tilde{\lambda} = \int_{-V_0}^{V_0} |v_1| (V_0^2 - v_1^2)^{(d-1)/2} \frac{\pi^{(d-1)/2}}{\gamma((d-1)/2 + 1)}.$$

 If ψ is differentiable with ψ'(0) > 0 then k = 2 and λ
depends on the exact form of ψ.

Intuition: Analogy with the kinetic equations

- Lower bound in the collision frequency.
- Bound on the confinement term.

Run and Tumble Equation - Main Results

Theorem (Linear case - J. Evans, H. Y., arXiv:2103.16524, 2021)

Suppose that $t \mapsto f_t$ is the solution to (RT) with $f_0 \in \mathcal{P}(\mathbb{R}^d \times \mathcal{V})$ and that (H1)-(H4) are satisfied.

• There exist $C, \rho > 0$ (indep. from f_0) such that

$$||f_t - f_\infty||_* \le Ce^{-\sigma t} ||f_0 - f_\infty||_*,$$
 (*)

where f_{∞} is the unique steady state solution of (RT) and

$$\|\mu\|_* = \int_{\mathbb{R}}^d \int_{\mathcal{V}} \Psi(m, \psi(m)) e^{-\gamma M(x)} |\mu| \,\mathrm{d}v \,\mathrm{d}x.$$

• If there exist $C_1, C_2, \alpha > 0$ such that

$$C_1 - \alpha \langle x \rangle \le M(x) := \log(S(x)) \le C_2 - \alpha \langle x \rangle,$$

then (\bigstar) holds with $\|\mu\|_{**} = \int_{\mathbb{R}}^{d} \int_{\mathcal{V}} e^{\delta\langle x \rangle} |\mu| \, \mathrm{d}x \, \mathrm{d}x$, where σ is a constant small enough dep. on M and $\langle x \rangle := \sqrt{1 + |x|^2}$.

Theorem (Non-linear c. - J. Evans, H. Y., arXiv::2103.16524, 2021)

Suppose that $t \mapsto f_t$ is the solution to (RT)-(NL) which is given by

$$S(x) = S_{\infty}(x)(1 + \eta N(x) * \rho), \quad \rho = \int f_t \, \mathrm{d}v,$$

where N is a smooth function with a compact support, $\eta > 0$ a small constant and S_{∞} is a smooth function satisfying for $C_1, C_2, \alpha > 0$

$$C_1 - \alpha \langle x \rangle \le M_\infty(x) := \log(S_\infty(x)) \le C_2 - \alpha \langle x \rangle,$$

where $\langle x \rangle := \sqrt{1 + |x|^2}$. Suppose also that (H1)-(H4) are satisfied and ψ is a Lipschitz function.

- There exists C̃ (dep. on C₁, C₂, α) s.t. if η < C̃ there exists a unique steady state solution f_∞ to (RT)-(NL).
- Any f_0 satisfying $||f_0||_{**} \leq K$ (K dep. on $\sigma, \chi, V_0, \eta, \cdots$) then we have

$$||f_t - f_\infty||_{**} \le Ce^{-\sigma t/2} ||f_0 - f_\infty||_{**}.$$
 (******)

Run and Tumble Equation - Idea of the Proofs

Sketch of the proof - Linear case

• Proof is given by Harris's Theorem [Harris 1956] (Ergodicity of Markov Processes). Mass- & positivity-preserving linear semigroup

 $\begin{array}{c} (M) \text{ Uniform mixing property in a region} \\ \\ \begin{array}{c} \text{``Minorisation condition''} \\ (FL) \text{ Geometric drift condition} \\ \\ \\ \begin{array}{c} \exists! \text{ stationary state} \\ \\ \hline \\ Exp. \text{ convergence} \\ \end{array} \end{array} \right\} \Longrightarrow \left\{ \begin{array}{c} \exists! \text{ stationary state} \\ \\ \hline \\ Exp. \text{ convergence} \\ \end{array} \right.$

• Adjoint operator $\mathcal{L}^*[\phi] = v \cdot \nabla_x \phi + \lambda(v \cdot \nabla_x M) \left(\int_{\mathcal{V}} \phi(x, v') \, \mathrm{d}v' - \phi(x, v) \right)$ • (FL): Find $\gamma, D > 0$ and ϕ such that $\boxed{\mathcal{L}^* \phi \leq -\gamma \phi + D}$. • $(\mathcal{T})_{t \geq 0}$: $\partial_t f + v \cdot \nabla_x M + \lambda(x, v) f = 0$ and $\mathcal{J}[f] := \int_{\mathcal{V}} \lambda' f' \, \mathrm{d}v'$ (M): $\boxed{f_t = \mathcal{S}_t f_0 = \mathcal{T}_t f_0 + \int_0^t \mathcal{T}_{t-s} \left(\mathcal{J} f_s\right) \, \mathrm{d}s.}$

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Sketch of the proof - Non-linear case

- Build a stationary solution
 - $S = S_{\infty}(1 + \eta N * \rho) \rightsquigarrow S$ can be considered as a perturbation of the linear equation when $N * \rho$ is decreasing and η small.
 - Fixed point argument: $G(M) = \log (S_{\infty}(1 + \eta N * \rho^{M})),$ $\rho^{M} = \int f_{\infty}^{M} dv'.$
- Contraction argument

•
$$f = \mathcal{L}_{M_t} f = \mathcal{L}_{\tilde{M}} f - (\mathcal{L}_{\tilde{M}} - \mathcal{L}_{M_t}) f$$
, \tilde{M} fixed point of G .

$$f_t = \mathcal{S}_t^{\tilde{M}} f_0 + \int_0^t \mathcal{S}_{t-s}^{\tilde{M}} (\mathcal{L}_{\tilde{M}} - \mathcal{L}_{M_s}) f_s \, \mathrm{d}s.$$

$$\|f_t - f_{\infty}\|_{**} = \|\mathcal{S}_t^{\tilde{M}} f_0 - f_{\infty}\|_{**} + \left\|\int_0^t \mathcal{S}_{t-s}^{\tilde{M}} (\mathcal{L}_{\tilde{M}} - \mathcal{L}_{M_s}) f_s \, \mathrm{d}s\right\|_{**}$$

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Intuition for the toy model

- Aim: Find steady states for (RT) coupled with $-\Delta S + S = \rho$.
- Idea: Schauder fixed point arg. on $G(M) = \log S$ s.t. $-\Delta S + S = \rho^M, \ \rho^M$ is the spatial density of (RT) with fixed M.
- Aim: Find sufficient bounds on $\int \int f^M \phi \, dx \, dv$ to run Schauder arg. (compact, convex set of S)
- Need: Tightness of ρ^M (for compactness) \rightsquigarrow moment estimates.
- We know $S \sim e^{-\alpha \langle x \rangle}$.
- Foster-Lyapunov: $\int e^{\alpha \gamma \langle x \rangle} \rho \leq C$ with $\gamma < 1$.
- Consider

$$\begin{aligned} -\Delta S + S &= \rho_* + \eta \rho, \\ -\Delta S + S &= \rho_* (1 + \eta \rho) \implies S = N * (\rho_* (1 + \eta \rho)), \\ S &= S_\infty (1 + \eta N * \rho), \end{aligned}$$

N positive smooth function, S_{∞} smooth function, $\eta > 0$.

• Retain the idea of fixed point argument on the chemoattractant.

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Thank you!

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