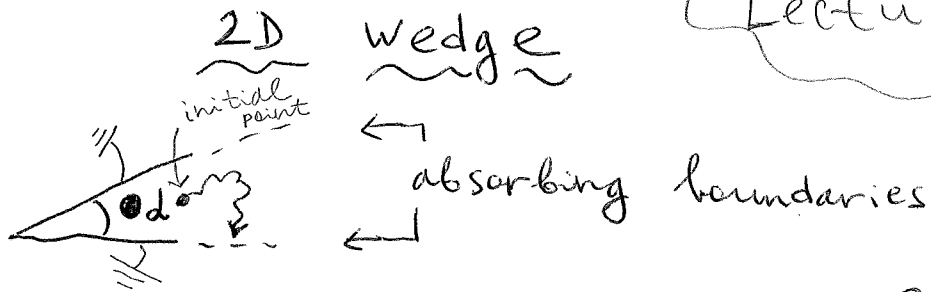


Lecture 11



Survival prob. $S(t) - ?$ @ large t

$$C = C(r, \theta, t)$$

$$\frac{\partial C}{\partial t} = D \left(\frac{\partial^2 C}{\partial r^2} + \frac{1}{r} \frac{\partial C}{\partial r} + \frac{1}{r^2} \frac{\partial^2 C}{\partial \theta^2} \right)$$

BCs: $C = 0$ @ $\theta = 0, d$

Green's function: $G(r, \theta, t) \sim \sum_{n=1}^{\infty} \sin\left(\frac{n\pi\theta}{d}\right) \dots$

Large t : $n=1$ dominates, so choose an init. cond. w/ $n=1$ to begin with:

$$C(r, \theta, t=0) = \frac{\pi}{2dr_0} \sin\left(\frac{\pi\theta}{d}\right) \delta(r-r_0)$$

$$\int_0^d d\theta \int_0^{\infty} r dr C(r, \theta, t=0) = 1$$

Laplace domain:

$$\begin{aligned} sC(r, \theta, s) - C(r, \theta, t=0) &= \\ &= D \left(\frac{\partial^2 C}{\partial r^2} + \frac{1}{r} \frac{\partial C}{\partial r} + \frac{1}{r^2} \frac{\partial^2 C}{\partial \theta^2} \right) \end{aligned}$$

Try $C(r, \theta, s) = R(r, s) \sin\left(\frac{\pi\theta}{d}\right)$

$$S R \sin\left(\frac{\sqrt{c} t}{d}\right) - \frac{\sqrt{c}}{2dr_0} \sin\left(\frac{\sqrt{c} t}{d}\right) \delta(r-r_0) =$$

$$= D \sin\left(\frac{\sqrt{c} t}{d}\right) \left[\frac{\partial^2 R}{\partial r^2} + \frac{1}{r} \frac{\partial R}{\partial r} - \frac{1}{r^2} \left(\frac{\sqrt{c}}{d}\right)^2 R \right], \text{ or}$$

$$\frac{\partial^2 R}{\partial r^2} + \frac{1}{r} \frac{\partial R}{\partial r} - \frac{v^2}{r^2} R - \frac{SR}{D} = -\frac{\sqrt{c}}{2dr_0 D} \delta(r-r_0).$$

$$x = r \sqrt{\frac{S}{D}} \quad \text{gives} \quad \begin{cases} r = x \sqrt{\frac{D}{S}} \\ \frac{\partial}{\partial r} = \frac{\partial}{\partial x} \sqrt{\frac{S}{D}} \end{cases}$$

$$\frac{S}{D} R'' + \frac{S}{Dx} R' - \left(\frac{v^2}{r^2} + \frac{S}{D}\right) R = -\frac{v}{2r_0 D} \sqrt{\frac{S}{D}} \delta(x-x_0), \text{ or}$$

$$R'' + \frac{1}{x} R' - \underbrace{\left(\frac{D}{S} \left(\frac{S}{D} + \frac{v^2}{x^2 \frac{D}{S}}\right)\right)}_{\left(1 + \frac{v^2}{x^2}\right)} R = -\frac{v}{2x_0 D} \delta(x-x_0).$$

$$\int \frac{d}{dx}$$

modified Bessel eq'n

$$R(x, s) = A I_0(x_<) K_0(x_>),$$

where A is given by:

$$R'|_{x=x_0+\epsilon} - R'|_{x=x_0-\epsilon} = -\frac{v}{2x_0 D}$$

$$\begin{cases} x_< = \min(x, x_0) \\ x_> = \max(x, x_0) \end{cases}$$

$$A = \frac{v}{2D}$$

$$\begin{cases} I_0 \text{ diverges as } x \rightarrow \infty \\ K_0 \text{ diverges as } x \rightarrow 0 \end{cases}$$

Inverse Laplace transform:

$$R(r, t) = \frac{J}{4Dt} e^{-(r^2+r_0^2)/4Dt} I_\nu\left(\frac{r r_0}{2Dt}\right)$$

Finally, the asymptotic survival prob.

$$S(t) \sim \int_0^{2\pi} \sin(\nu\theta) d\theta \int_0^\infty r dr R(r, t)$$

$$t \rightarrow \infty: e^{-r_0^2/4Dt} \rightarrow 1 \quad (\text{but not } e^{-r^2/4Dt})$$

$$I_\nu(x) \sim \left(\frac{x}{2}\right)^\nu \frac{1}{\Gamma(\nu+1)}$$

$$\text{Then } S(t) \sim \frac{2}{J\Gamma(\nu+1)} \int_0^\infty dr r \frac{J}{4Dt} \left(\frac{r r_0}{4Dt}\right)^\nu e^{-r^2/4Dt} \quad (\sim)$$

$$\sim \int_0^\infty r dr \frac{1}{Dt} \left(\frac{r r_0}{Dt}\right)^\nu \sim \frac{r_0^\nu}{(Dt)^{\nu+1}} \int_0^\infty r^{\nu+1} e^{-r^2/4Dt} dr \sim \left(\frac{r_0}{Dt}\right)^\nu$$

$e^{-r^2/4Dt} = 1$ at the front

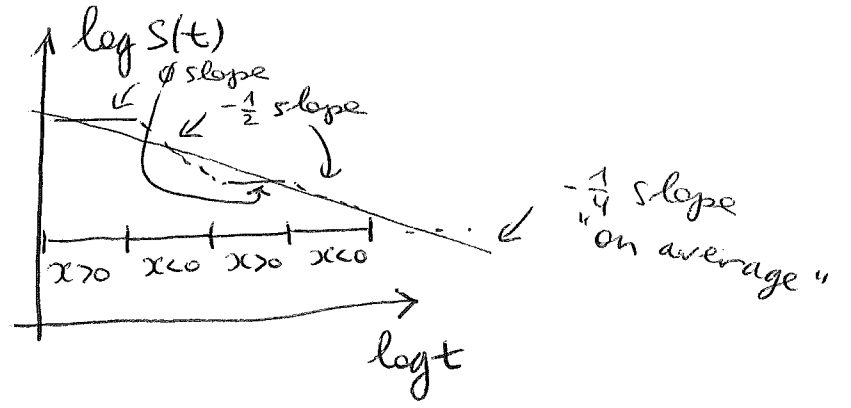
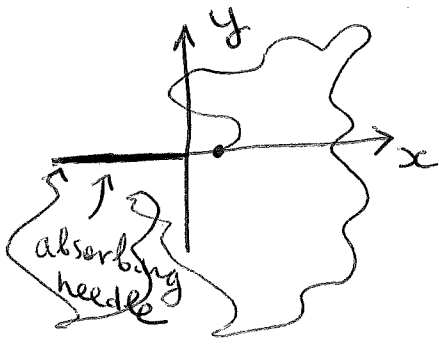
$$\text{So, } S(t) \sim t^{-\pi/2d}$$

$$x = \frac{r}{\sqrt{4Dt}} \Rightarrow S(t) \sim \sqrt{4Dt} \int_0^\infty dx \frac{dx}{\sqrt{4Dt}} \left(\frac{x r_0}{\sqrt{4Dt}}\right)^\nu e^{-x^2} \sim t^{-\frac{\nu}{2}} = t^{-\pi/2d}$$

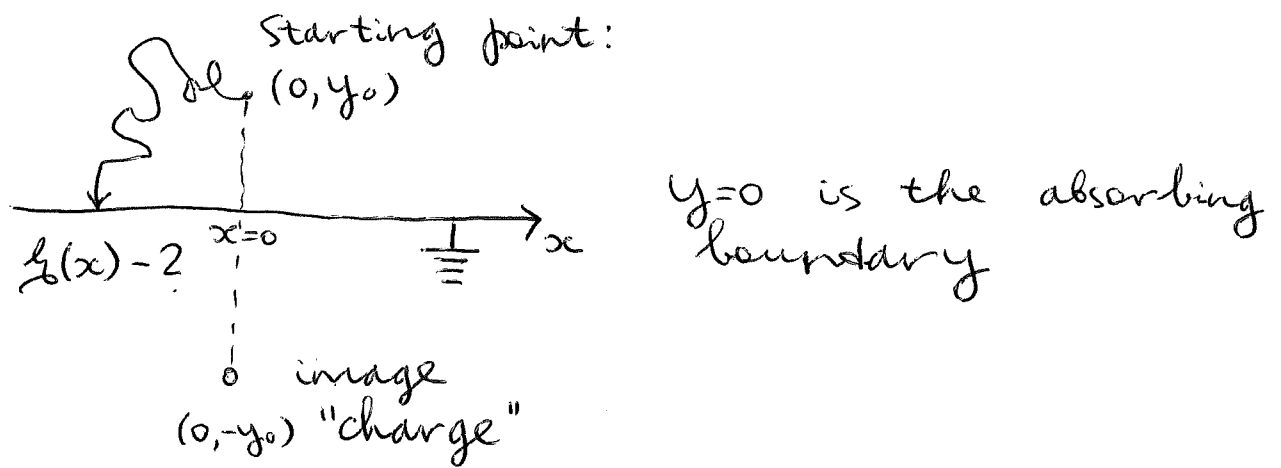
$$d = 2\pi \Rightarrow \text{"absorbing needle"}$$

$$S(t) \sim t^{-1/4}$$

Decompose diffusion into x & y components. If $x < 0$, we have a trapping point @ $y=0 \Rightarrow S(t) \sim t^{-1/2}$. If $x > 0$, there's no trapping. With time, $x \sim t^{1/2}$.



Diffusion in a 2D system with a boundary.



We have

$$C(x, y, t) = \frac{1}{4\pi Dt} \left[e^{-(x^2 + (y - y_0)^2) / 4Dt} - e^{-(x^2 + (y + y_0)^2) / 4Dt} \right]$$

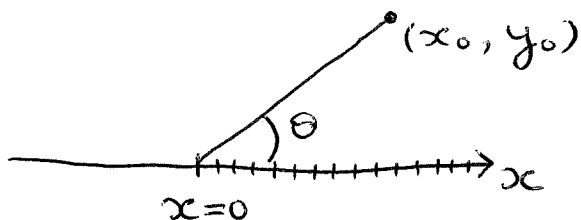
$$\begin{aligned} \text{Then } |j(x, t)| &= D \frac{\partial C}{\partial y} \Big|_{y=0} = \frac{1}{4\pi Dt} D \frac{1}{4Dt} \times \\ &\times \left[2y_0 e^{-(x^2 + y_0^2) / 4Dt} + 2y_0 e^{-(x^2 + y_0^2) / 4Dt} \right] = \\ &= \frac{1}{4\pi Dt} \frac{y_0}{t} e^{-(x^2 + y_0^2) / 4Dt} \end{aligned}$$

$$\text{Finally, } \zeta(x) = \int_0^\infty dt |j(x, t)| = \frac{1}{\pi} \frac{y_0}{y_0^2 + x^2}$$

Mathematica
↓
Cauchy distr'n

$\sim \frac{1}{x^2}$ as $x \rightarrow \pm\infty$
No finite moments of any order, incl. the mean

More generally, consider

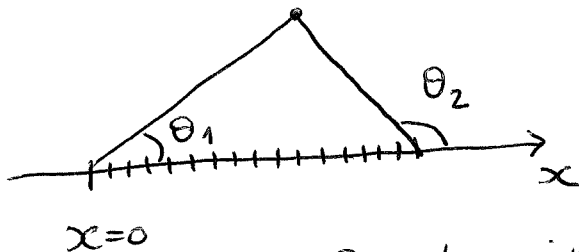


Here,
$$g(x) = \frac{1}{\pi} \frac{y_0}{y_0^2 + (x-x_0)^2}$$

The prob. of hitting the $x \geq 0$ semi-axis is given by

$$\begin{aligned} \int_0^{\infty} dx g(x) &= \frac{1}{\pi} \int_0^{\infty} dx \frac{y_0}{y_0^2 + (x-x_0)^2} = \\ &= 1 - \frac{1}{\pi} \tan^{-1}\left(\frac{y_0}{x_0}\right) = 1 - \frac{\theta}{\pi}. \end{aligned}$$

Finally,

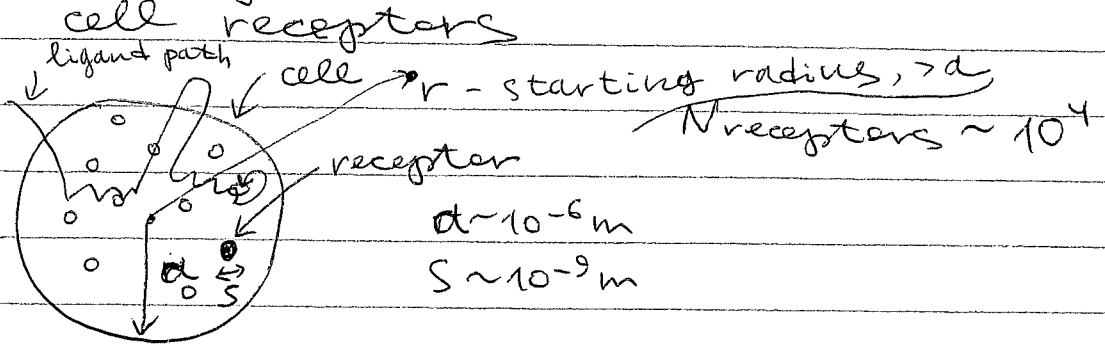


Prob (hitting finite interval) =
$$= \frac{\theta_2 - \theta_1}{\pi}$$

1977

Berg & Purcell result for

Howard Berg



k_{3D} $\begin{cases} \nabla^2 C = 0 \\ C(r=a) = 0 \\ C(r \rightarrow \infty, t) = 1 \end{cases}$ $C(r) = [1 - (\frac{a}{r})^{d-2}]$
 $\frac{\partial C(r)}{\partial r} \Big|_{r=a} = + (d-2) a^{d-2} r^{1-d} \Big|_{r=a} = \frac{d-2}{a}$ $k = \int_0^a 4\pi r^2 D \nabla C = 4\pi D a$
 $d=3 \rightarrow \frac{1}{a}$ Hitting prob. $\langle n \rangle = \frac{d}{d-2}$ "electrostatic potential distance r away"

Scale: S (receptor size) of the problem
Consider

$p_s = \text{hitting prob}(a+S) = \frac{a}{a+S}$

"Hit the sphere from r , bounce up to $a+S$, hit again..."

$P_n = \text{prob. of } n \text{ indep. hits} = p_s^n (1-p_s)$
 $\langle n \rangle = \sum n p_s^n (1-p_s) = \frac{p_s}{1-p_s} = \frac{a}{S}$

$H = \text{prob. to hit receptor} = \frac{N\pi S^2}{4\pi a^2} = \frac{NS^2}{4a^2}$

$M = \text{prob. to miss receptor} = 1 - \frac{NS^2}{4a^2}$
 $\frac{1}{1 + \frac{NS^2}{4a^2}} = \frac{4a}{4a + NS^2}$

$H + M = 1$

$P_{esc} = \sum_{n=0}^{\infty} (M p_s)^n (1-p_s) = \frac{1-p_s}{1-M p_s} = \frac{S/(a+S)}{1 - (1 - \frac{NS^2}{4a^2}) \frac{a}{a+S}}$

$\mathcal{H} = \text{eventual hitting prob} =$

$= 1 - P_{esc} = \frac{NS^2}{4a + NS^2}$ $S \rightarrow 0 \Rightarrow \mathcal{H} \rightarrow 0$

no

$$\text{So, } k_{\text{cell}} = 4\pi D a \left(\frac{N_S}{N_S + 4a} \right)$$

$$\frac{N_S}{4a + N_S} \sim \frac{10^4 10^{-9}}{4 \times 10^{-6} + 10 + 4 \times 10^{-9}} \sim 0.7!$$

Area fraction covered:

$$\frac{N_S^2}{4a^2} \sim 10^{-3} \text{ much smaller than } 0.7$$

