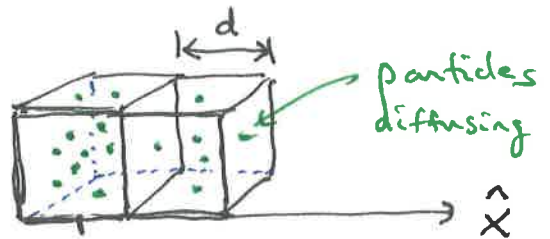


# Simple Diffusion

Consider small voxels of size  $d$  in which particles randomly & independently move

$N(x, t)$  = number of particles in cube centered at  $x$   
(averaged over realizations)



$$\vec{J} = \text{net number flux} = \frac{\text{Number}}{\text{area} \cdot \text{time}} \left( \frac{\#}{L^2 T} \right) \times$$

$$\vec{J}_a \equiv \frac{\text{Amount of "a"}}{\text{area} \cdot \text{time}}$$

across an area with normal along  $\vec{J}$

$N(x, t)$  changes due to net fluxes through surfaces bounding it:  
along surfaces with normal along  $\hat{x}$ :

$$\frac{dN(x, t)}{dt} = \underbrace{-d^2 J_x(x + d/2)}_{\text{leaving right face}} + \underbrace{d^2 J_x(x - d/2)}_{\text{entering left face}} \quad \left\{ J_x \equiv \hat{x} \text{ component of } \vec{J} \right.$$

Taylor expanding:

$$= -d^2 \left[ J_x(x) + \frac{d}{2} \frac{dJ_x}{dx} + \frac{1}{2} \left( \frac{d}{2} \right)^2 \frac{d^2 J_x}{dx^2} + \dots \right]$$

$$+ d^2 \left[ J_x(x) - \frac{d}{2} \frac{dJ_x}{dx} + \frac{1}{2} \left( \frac{d}{2} \right)^2 \frac{d^2 J_x}{dx^2} + \dots \right]$$

$$\approx -d^3 \frac{d^2 J_x}{dx^2}$$

add up contributions from  $\hat{y}$  and  $\hat{z}$  directions:

$$\frac{\partial N(\vec{x}, t)}{\partial t} = -d^3 \frac{dJ_x}{dx} - d^3 \frac{dJ_y}{dy} - d^3 \frac{dJ_z}{dz} \equiv -d^3 \vec{\nabla} \cdot \vec{J}$$

divide by volume  $d^3$ :

$$\underbrace{\frac{\partial n(\vec{x}, t)}{\partial t}}_{\text{number density}} + \vec{\nabla} \cdot \vec{J} = 0 \quad \leftarrow \text{no birth or death}$$

Conservation law (exact)

Integrating over any volume  $\Omega$ :  $\frac{\partial}{\partial t} \int_{\Omega} n(\vec{x}, t) d\vec{x} = \frac{\partial}{\partial t} N(\Omega, t)$



$$= - \int_{\Omega} \vec{\nabla} \cdot \vec{J} d\vec{x}$$

$$\equiv - \int \vec{J} \cdot d\vec{S}$$

Integral form of conservation

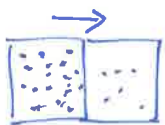
$$\frac{\partial}{\partial t} N(\Omega, t) = - \int_{\Omega} \vec{J} \cdot d\vec{S}$$

flux integrated over surface bounding  $\Omega$

\* Now, we need to "close" the conservation equation by relating  $\vec{J}(\vec{x})$  to  $n(\vec{x}, t) \Rightarrow$  model (approximation)

Linear response  $\vec{J} \propto -\vec{\nabla} n$  (gradient of density)

more particles randomly diffuse to regions with lower density



"Ohm's law" "Starling eqn"  
"Fick's Law"

$$\vec{J} = - \underline{\underline{D}} \vec{\nabla} n \quad \text{matrix, e.g.}$$

$$\underline{\underline{D}} = \begin{pmatrix} D_x & 0 & 0 \\ 0 & D_y & 0 \\ 0 & 0 & D_z \end{pmatrix}$$

D has units of  $L^2/T$

Anisotropic,  
different diffusion const.  
in different directions  
(layered media)

Addition flux due to convection (fluid flow)

$\vec{v} n$  ← density of particles  $\frac{\#}{L^3}$

↓  
convection velocity  $\frac{L}{T}$

$$\therefore \text{Total flux: } \vec{J} = -\underline{\underline{D}} \vec{\nabla} n(\vec{x}) + \vec{v}(\vec{x}) n(\vec{x}, t)$$

$$\frac{\partial n(\vec{x}, t)}{\partial t} + \vec{\nabla} \cdot \vec{J} = 0 \Rightarrow \frac{\partial n(\vec{x}, t)}{\partial t} + \vec{\nabla} \cdot [-\underline{\underline{D}} \vec{\nabla} n + \vec{v} n] = 0$$

\* neglect  $\vec{\nabla} \cdot \vec{v}$  term

in  $\vec{\nabla} \cdot (\vec{v} n) = n \vec{\nabla} \cdot \vec{v}$   
(incompressibility) +  $\vec{v} \cdot \vec{\nabla} n$

$$\Rightarrow \frac{\partial n(\vec{x}, t)}{\partial t} + \vec{v} \cdot \vec{\nabla} n = D \nabla^2 n$$

Basic convection - diffusion equation

\* also assume constant,  
isotropic D

In quiet medium,  $\vec{v} = 0$ , consider dimensional arguments

How long ~~it~~ takes to diffuse  $\sim 1 \text{ cm}$ ?

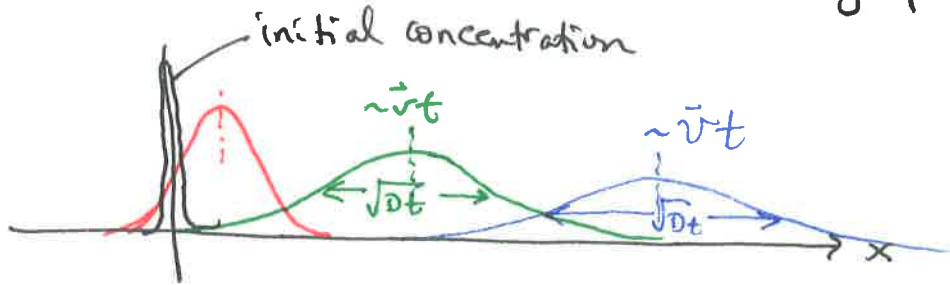
$D \sim 10^{-5} - 10^{-7} \text{ cm}^2/\text{s}$  for typical molecule in water

$$\therefore \begin{aligned} \text{-time to diffuse } 1 \text{ cm } T &\sim \frac{L^2}{D} \sim \frac{(1 \text{ cm})^2}{10^{-6} \text{ cm}^2/\text{s}} \sim 10^6 \text{ s} \sim 1 \text{ wk} \\ \text{-time to diffuse } 1 \mu\text{m } T &\sim \frac{(10^{-4} \text{ cm})^2}{10^{-6} \text{ cm}^2/\text{s}} \sim 10^{-2} \text{ s} \sim 10 \text{ ms} \end{aligned}$$

Exact "free-space" solution with "point" initial condition  
condition  $n(\vec{x}, t=0) = C \delta(\vec{x}) :$

$$n(\vec{x}, t) = \frac{C}{(4\pi D t)^{d/2}} \exp\left[-\frac{|\vec{x} - \vec{v}t|^2}{4Dt}\right]$$

Annotations:  
-  $(4\pi D t)^{d/2}$ : dimensionality of space  
-  $|\vec{x} - \vec{v}t|^2$ : mean position  
-  $4Dt$ : variance



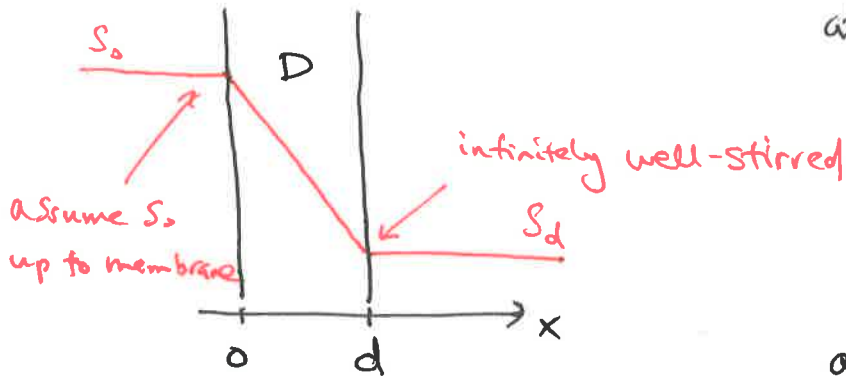
spread  $\sim \sqrt{Dt}$   
peak position  $\sim \vec{v}t$

# Consider steady state

$$\frac{\partial n}{\partial t} = 0 = D \nabla^2 n \Rightarrow \text{Laplace's eqn } \nabla^2 n = 0$$

## Membrane diffusion

diffusion across homogeneous membrane



at steady state, inside membrane,

$$\frac{d^2 S(x)}{dx^2} = 0$$

$$\Rightarrow S(x) = Ax + B$$

at  $x=0$ ,  $B = S_0$

at  $x=d$ ,  $Ad + S_0 = S_d$

$$\Rightarrow S(x) = \frac{S_d - S_0}{d}x + S_0$$

$$\text{flux } J = -D \frac{dS}{dx} = \frac{D}{d}(S_0 - S_d)$$

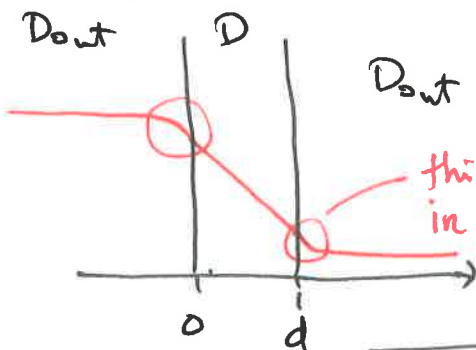
constant at each point  $x$   
(steady state)

$$I = \frac{V}{R} \quad \text{Ohm's law}$$

$$J = \frac{D}{d}(S_0 - S_d)$$

"membr" conductance  
"voltages"

In reality there is diffusion outside the membrane  $D_{out}$

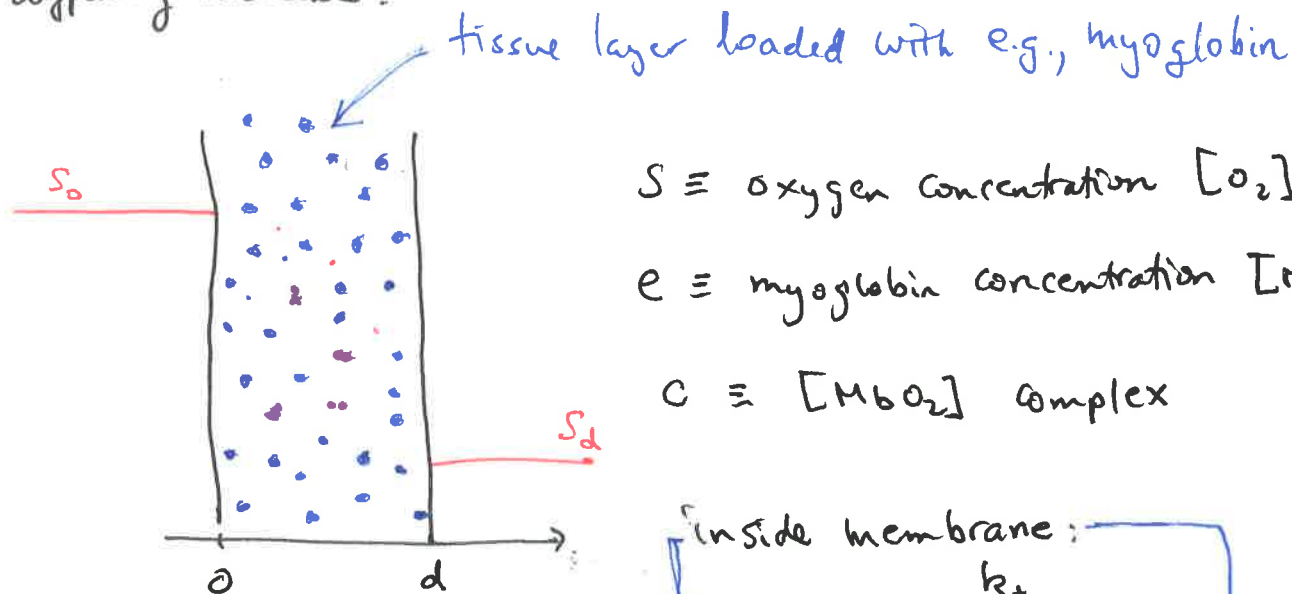


this is not correct in steady state because  $\frac{d^2 S}{dx^2} = 0$  does not have a bounded solution  $S(x) = Ax + B$

only in  $d > 2$

# Facilitated Diffusion

Now consider diffusion mediated by binding to another diffusing molecule:

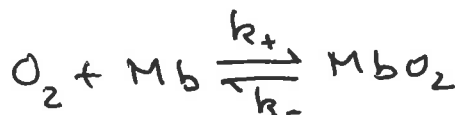


$S \equiv$  oxygen concentration  $[O_2]$

$e \equiv$  myoglobin concentration  $[Mb]$

$c \equiv [MbO_2]$  complex

Inside membrane:



Can myoglobin speed up oxygen transport even though myoglobin-oxygen complex diffuses much more slowly?

\* Even though each complex diffuses slowly (much slower than free oxygen),

at steady-state, a very high Mb concentration

can dramatically load the tissue with oxygen

$\Rightarrow$  gradients are also larger, leading to larger flux.

# Facilitated diffusion

outside tissue  $[Mb] = [MbO_2] = 0$

$S = [O_2] = S_0$  or  $S_d$

inside tissue:

$$\begin{aligned}\frac{ds}{dt} &= D_s \frac{\partial^2 s}{\partial x^2} - k_+ s e + k_- c \\ \frac{de}{dt} &= D_e \frac{\partial^2 e}{\partial x^2} - k_+ s e + k_- c \\ \frac{dc}{dt} &= D_c \frac{\partial^2 c}{\partial x^2} + k_+ s e - k_- c\end{aligned}$$

$c + s \equiv$  total oxygen concentration  
(complexed + free)

\* Mb is large molecule, so  $D_e \sim D_c \ll D_s$

\* adding eqs:  $\frac{ds}{dt} + \frac{dc}{dt} = \frac{\partial}{\partial x} \left[ D_s \frac{\partial s}{\partial x} + D_c \frac{\partial c}{\partial x} \right]$

at steady state,  $J(x)$  is constant  $\equiv -J$  (total oxygen flux)

$$-\int_0^d J dx \equiv -dJ = \int_0^d dx \left[ D_s \frac{ds}{dx} + D_c \frac{dc}{dx} \right]$$

$$= D_s (S_d - S_0) + D_c (C_d - C_0)$$

$$\therefore J = \frac{D_s}{d} (S_0 - S_d) + \frac{D_c}{d} (C_0 - C_d)$$

concentration just inside membrane

transport from free diffusion

Non dimensionalize

$$\sigma \equiv \frac{k_+}{k_-} S(x), \quad u(x) = \frac{c(x)}{e_0}, \quad x \equiv \xi d$$

↑ total initial myoglobin conc.

at steady state,

$$\frac{1}{e_0} D_S \frac{d^2 S}{dx^2} = k_+ S \left( \frac{e(x)}{e_0} \right) - k_- \frac{c}{e_0}$$

$$\Rightarrow \frac{D_S}{e_0 d^2} \frac{k_-}{k_+} \frac{d^2 \sigma}{d\xi^2} + k_- u - k_- \sigma(1-u)$$

$$\Rightarrow \left( \frac{D_S}{e_0 d^2 k_+} \right) \frac{d^2 \sigma}{d\xi^2} + u - \sigma(1-u) = 0$$

these are small

$$\text{Similarly, } \left( \frac{D_c}{d^2 k_-} \right) \frac{d^2 u}{d\xi^2} - u + \sigma(1-u) = 0$$

For muscle tissue,  $k_+ \sim 1.4 \times 10^{10} \text{ cm}^3/\mu\text{s}$ ,  $k_- \sim 11/\text{s}$ ,  $d \approx 0.02 \text{ cm}$

$$e_0 \sim 1.2 \times 10^{-5} \text{ M/cm}^3, \quad D_c \sim 4 \times 10^{-7} \text{ cm}^2/\text{s}$$

$$D_S \sim 1.2 \times 10^{-5} \text{ cm}^2/\text{s}$$

$$\frac{D_S}{e_0 d^2 k_+} \sim 1.5 \times 10^{-7} \equiv \varepsilon_1$$

$$\frac{D_c}{d^2 k_-} \sim 8 \times 10^{-5} \equiv \varepsilon_2$$

$$\varepsilon_1 \frac{d^2 \sigma}{d\xi^2} + u - \sigma(1-u) = 0$$

$$\varepsilon_2 \frac{d^2 u}{d\xi^2} - u + \sigma(1-u) = 0$$

$\Rightarrow$  no boundary layers

(boundary conditions are compatible w/ outer solution)

$$\Rightarrow u \approx \frac{\sigma}{1+\sigma}, \quad c \approx \frac{e_0 S}{S + k_-/k_+} \equiv \frac{e_0 S}{S + k}$$



$$\therefore C_o = \frac{e_o S_o}{S_o + K}, \quad C_d = \frac{e_o S_d}{S_d + K}$$

Substituting into expression for  $J$ ;

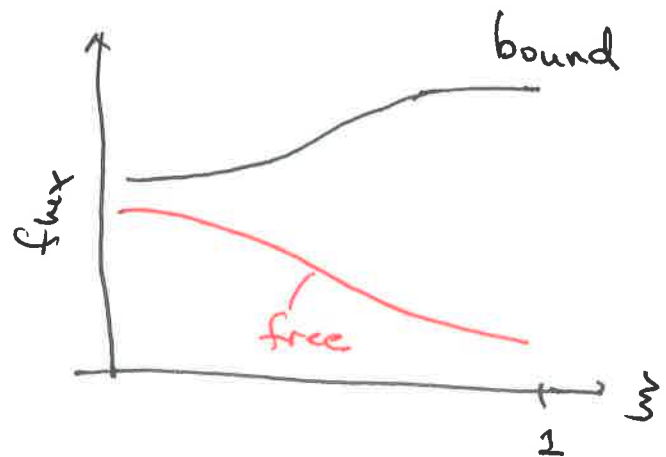
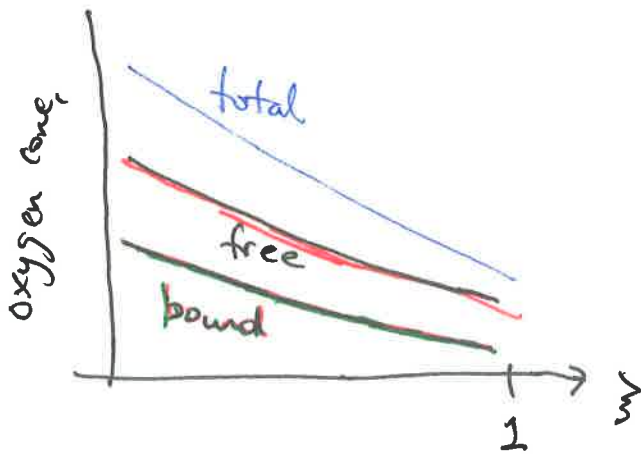
$$J = \frac{D_s}{d} (S_o - S_d) + \frac{D_c}{d} e_o \left( \frac{S_o}{S_o + K} - \frac{S_d}{S_d + K} \right)$$

*free diffusion flux*

$$= \frac{D_s}{d} (S_o - S_d) \left[ 1 + \frac{D_c}{D_s} \frac{e_o K}{(S_o + K)(S_d + K)} \right]$$

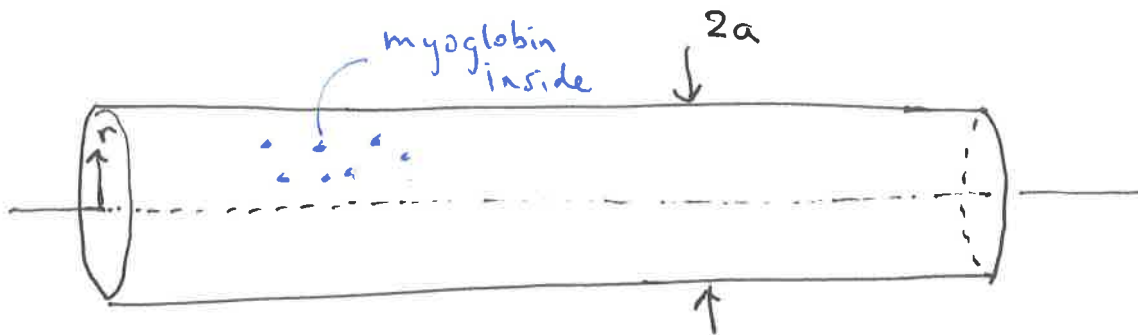
$$\equiv \frac{D_s}{d} (S_o - S_d) (1 + \mu p); \quad p = \frac{D_c}{D_s} \frac{e_o}{K} \quad \leftarrow \begin{array}{l} \text{Can be} \\ \text{large if } e_o \\ \text{is large} \end{array}$$

$$\mu \equiv \frac{K^2}{(S_o + K)(S_d + K)}$$



# Facilitated diffusion & oxygen debt

Consider cylindrical muscle fiber:



$S(r=a) \equiv S_a$  no flux of myoglobin outside of fiber,  
(outside  $[O_2]$ )

$$\left. \frac{dc}{dr} \right|_{r=a} = 0$$

Steady-state with  
2D cylindrical coordinates

$$\underbrace{D_s \frac{1}{r} \frac{d}{dr} \left( r \frac{ds}{dr} \right)}_{D_s \nabla^2 s} - k_+ s e + k_- c - g = 0$$

$O_2$  consumption (metabolic) rate  
we assume  $g$  is constant inside cylinder

$$D_c \frac{1}{r} \frac{d}{dr} \left( r \frac{dc}{dr} \right) + k_+ s e - k_- c = 0$$

$$S_a \sim 3.5 \times 10^{-8} \text{ mol/cm}^3$$

$$r = ay \quad (0 \leq y \leq 1), \quad \sigma = \frac{k_+}{k_-} S_a, \quad u = \frac{c}{e_0}$$

$$\epsilon_1 \equiv \frac{D_s}{e_0 k_+ a^2} \sim 2 \times 10^{-4}, \quad \epsilon_2 \equiv \frac{D_c}{k_- a^2} \sim 1.2 \times 10^{-3}, \quad \gamma \equiv \frac{g}{e_0 k_-} \sim 3 \times 10^{-3}$$

$$\epsilon_1 \frac{1}{y} \frac{d}{dy} \left( y \frac{d\sigma}{dy} \right) - \gamma = \sigma(1-u) - u$$

$$+ \epsilon_2 \frac{1}{y} \frac{d}{dy} \left( y \frac{du}{dy} \right) = -\sigma(1-u) + u$$

---

$$\epsilon_1 \frac{1}{y} \frac{d}{dy} \left( y \frac{d\sigma}{dy} \right) + \epsilon_2 \frac{1}{y} \frac{d}{dy} \left( y \frac{du}{dy} \right) = \gamma$$

xy:

$$\epsilon_1 \frac{d}{dy} \left( y \frac{d\sigma}{dy} \right) + \epsilon_2 \frac{d}{dy} \left( y \frac{du}{dy} \right) = \gamma y$$

integrate:

$$\epsilon_1 y \frac{d\sigma}{dy} + \epsilon_2 y \frac{du}{dy} = \gamma y^2/2 + C_0$$

↙ integration const.

1/y:

$$\epsilon_1 \frac{d\sigma}{dy} + \epsilon_2 \frac{du}{dy} = \frac{\gamma y}{2} + \frac{C_0}{y}$$

integrate:

$$\epsilon_1 \sigma + \epsilon_2 u = \frac{\gamma y^2}{4} + C_0 \ln y + C_1$$

for  $r \rightarrow 0$  ( $y \rightarrow 0$ ) concentrations are bounded, so  $C_0 = 0$

at the centerline  $\epsilon_1 \sigma(0) + \epsilon_2 u(0) = C_1$

∴ "marginal oxygen debt" defined as when  $C_1 = 0$ ,  
exactly zero oxygen at the centerline

In this case,

$$\epsilon_1 \sigma + \epsilon_2 u = \frac{\gamma}{4} y^2$$

We need to relate  $\sigma(y)$  and  $u(y)$  to each other:

Since  $\epsilon_1, \epsilon_2, \gamma$  are all small, we assume

$$\sigma(1-u) - u \approx 0 \quad (\text{again, no boundary layers, "outer soln" suffices})$$

$\therefore$  at marginal oxygen debt conditions,  $u = \frac{\sigma}{1+\sigma}$

$$\Rightarrow u_0 = \frac{\sigma_0}{1+\sigma_0}$$

( $u_0$  denoting marginal  $O_2$  debt condition)

$$\epsilon_1 \sigma_0(y) + \epsilon_2 \frac{\sigma_0(y)}{1+\sigma_0(y)} = \frac{\gamma}{4} y^2$$

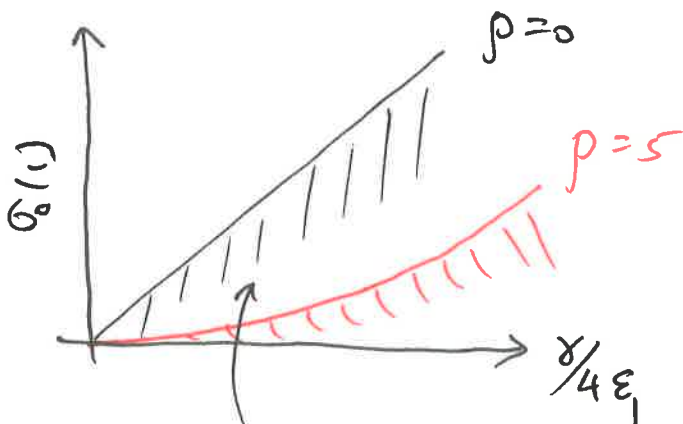
at surface  $y=1$ :

$$\epsilon_1 \sigma_0(1) + \epsilon_2 \left( \frac{\sigma_0(1)}{1+\sigma_0(1)} \right) = \frac{\gamma}{4}$$

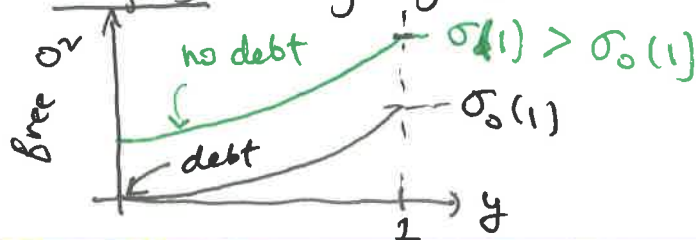
$$\epsilon_2 / \epsilon_1 = \frac{D_c e_0}{D_s} \frac{k_x}{k_r}$$

$$\sigma_0(1) + \rho \frac{\sigma_0(1)}{1+\sigma_0(1)} = \frac{\gamma}{4\epsilon_1}$$

$\sigma_0(1)$  is the surface conc. of  $[O_2]$  that is just enough to have marginal  $O_2$  debt at centerline



for  $\rho=5$  any region under these  $\rho$  curves leads of  $[O_2]$  debt.

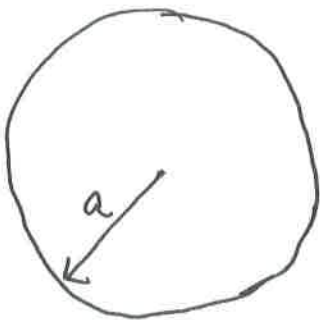


# Chemoreception

Berg & Purcell, Biophysical Journal  
(1977)

Consider an isolated spherical cell of radius  $a$   
immersed in an infinite medium of food or signaling molecule

Assume no flow ( $\vec{v} = 0$ ) and steady state :



$n(\vec{r})$  = concentration of food

$$n(|\vec{r}| \rightarrow \infty) \equiv n_{\infty}$$

If sphere is perfectly absorbing,

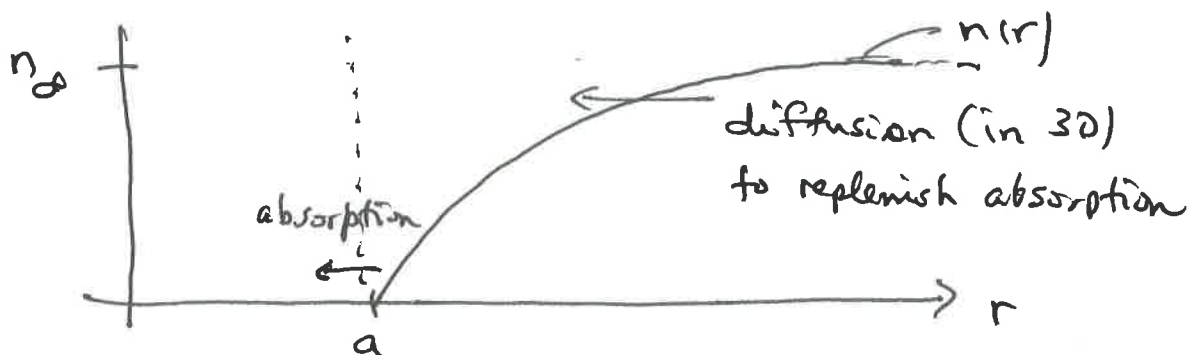
$$n(r=a) = 0$$

$$\nabla^2 n = \frac{\partial^2 n}{\partial r^2} + \frac{2}{r} \frac{\partial n}{\partial r} = 0 \Rightarrow n(r) = \frac{A}{r} + B$$

(spherically symmetric  
problem)

Applying B. c. s

$$n(r) = n_{\infty} \left(1 - \frac{a}{r}\right)$$

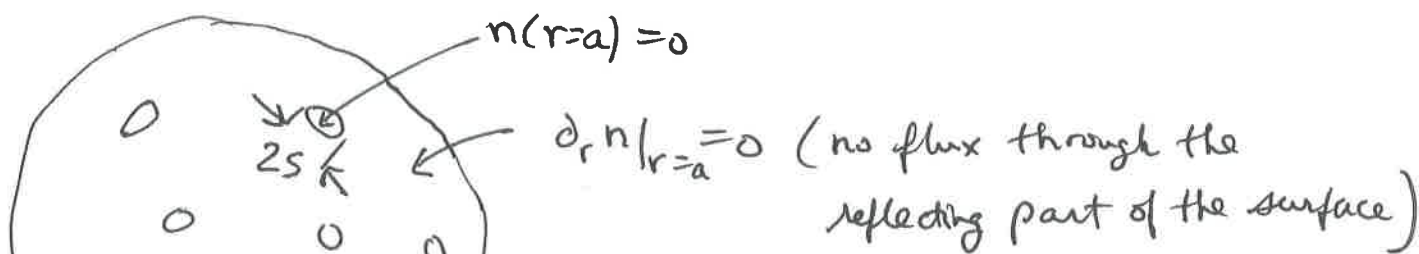


\* Uptake rate of Spherical, Isolated cell:

$$\underbrace{4\pi a^2}_{\text{area}} \underbrace{D \frac{\partial n}{\partial r}}_{\text{flux in}} \Big|_{r=a} = 4\pi a D n_{\infty} \equiv J_{\max}$$

↑
prop. to a, not a<sup>2</sup>!  
(one a cancelled by  $\frac{\partial n}{\partial r}|_{r=a}$ )

\* Now consider cells that are covered with small absorbing receptors of radius s.



for a single isolated disk,  $J_1 = 4Ds n_{\infty}$   
 (Solve Laplace's Eqn with an absorbing disk)

Berg & Purcell used an electrostatics analogy to find a "capacitance" of a spherical ball with small conducting patches randomly distributed

$$J = \frac{4\pi D n_{\infty} a N_s}{N_s + \pi a} \equiv J_{\max} \left( \frac{N_s}{N_s + \pi a} \right)$$

Analogy

Diffusion

$$\nabla^2 n = 0$$

$$\vec{J} = -D \nabla n$$

$$J_{\text{tot}} = \int \vec{J} \cdot d\vec{s}$$

$$J_{\text{tot}} \Leftrightarrow 4\pi Q$$

Electrostatics

$$\nabla^2 \phi = 0$$

$$\vec{D} = -\epsilon \nabla \phi$$

$$Q = \frac{1}{4\pi} \int \vec{D} \cdot d\vec{s} \text{ (charge)}$$

reduction in uptake due to mostly reflective surface

charge  $Q \equiv \epsilon \phi_{\infty} K$  ← capacitance of medium

$\Rightarrow D n_{\infty} K$  ← we just have to calculate capacitance of medium

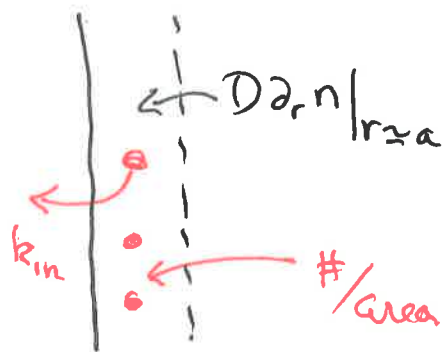
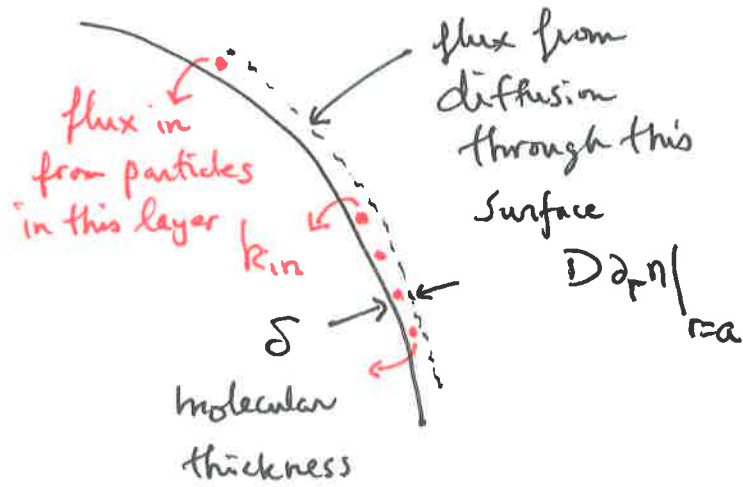
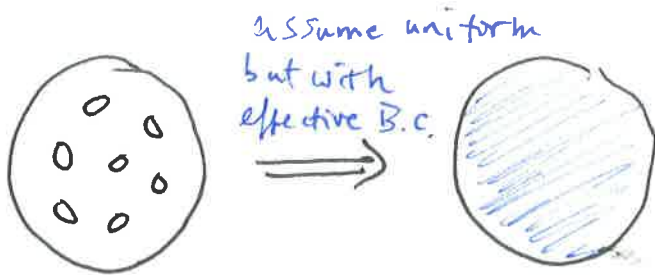
$$J_{TOT} = 4\pi D n_{\infty} K$$

$\Rightarrow$  many shapes are tabulated, including

$$J_1 = 4Ds n_{\infty} \text{ for a one-sided disk}$$

region exterior to  $K$  for  $\sqrt{\text{whiffle ball}}$  =  $\frac{a N_s}{N_s + \pi a}$

Another approach: effective medium theory (do some sort of averaging)



#/area at the surface (within  $\delta$ ) =  $n(r=a) \cdot \delta$   
 $\frac{1}{L} \cdot \frac{\#}{L^2} \cdot L \equiv \frac{\#}{\text{area}}$

infinitesimal layer, fluxes have to balance in steady-state

$$\therefore D \frac{dn}{dr} \Big|_{r=a} = k_{in} \delta n(r=a) \equiv k_{in} n(r=a) \frac{L}{T}$$

Using  $D \frac{dn}{dr}(r=a) = k_{in} n(r=a)$  on  $n(r) = \frac{A}{r} + B$ ,

we find

$$n(r) = n_{\infty} \left( 1 - \frac{k_{in} a}{D + k_{in} a} \frac{a}{r} \right)$$

How to find  $k_{in}$ ? Set total flux to be that of  $N$  independent, isolated disks  $NJ$ ,

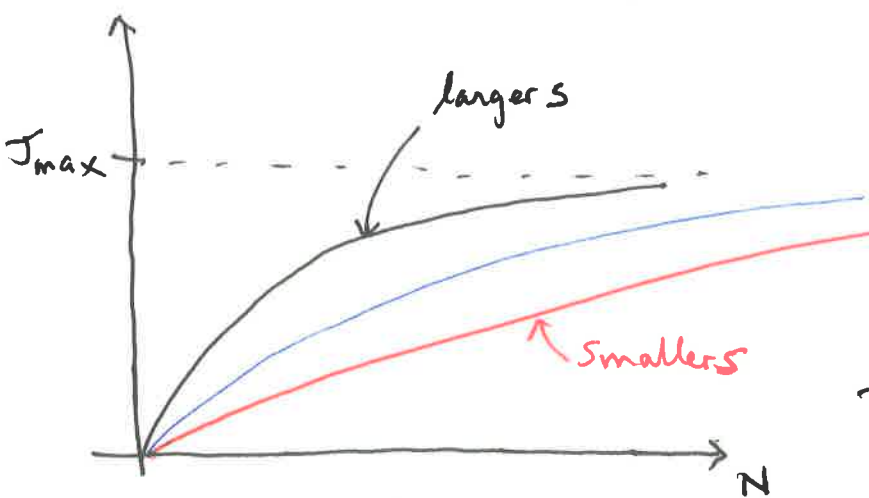
$$4\pi a^2 k_{in} n(r=a) = 4\pi a^2 k_{in} n_{\infty} \left( 1 - \frac{k_{in} a}{D + k_{in} a} \right)$$

$$= J \cdot N = 4Ds n_{\infty} N$$

$$4\pi a^2 k_{in} n_{\infty} \frac{D}{D + k_{in} a} = 4\pi \cancel{D} a n_{\infty} \frac{k_{in} a}{D + k_{in} a} = 4\cancel{D} s n_{\infty} N$$

$$\Rightarrow k_{in} a = \frac{D N s}{\pi a} \quad \text{use this expression in flux}$$

$$\Rightarrow J = 4\pi a D n_{\infty} \frac{k_{in} a}{D + k_{in} a} = J_{max} \left( \frac{N s}{N s + \pi a} \right)$$



Suppose  $s \approx 1 \text{ nm}$ ,  $a \approx 1 \mu\text{m}$   
 when does  $J = \frac{1}{2} J_{max}$ ?

$$\frac{N s}{N s + \pi a} \approx \frac{1}{2} \Rightarrow \pi a \approx N s$$

$$N \approx 3100$$

Total receptor area:  $3100 \pi s^2 = 10^{10} \text{ cm}^2$

$$4\pi a^2 = 1.2 \times 10^{-7} \text{ cm}^2$$

If receptors occupy  $\frac{1}{1000}$  of cell surface,  
 $J = \frac{1}{2} J_{max} !!$

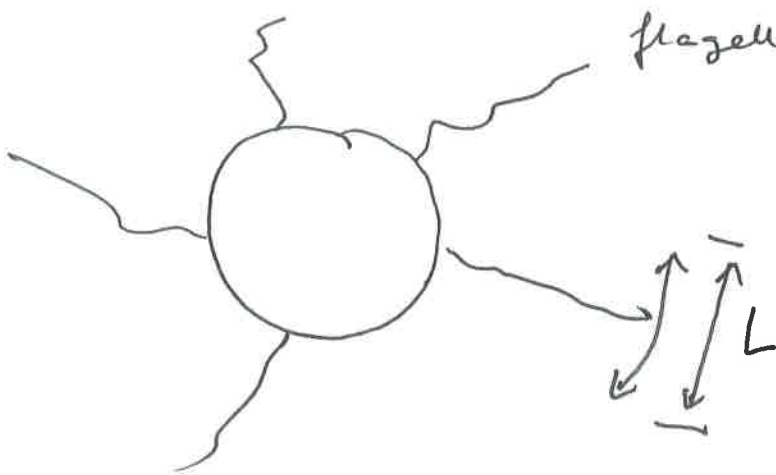


Berg & Purcell effect: uniformly spread out receptors are most efficient only need 0.1% of surface in this example to achieve  $\frac{1}{2}$  of maximal flux associated with entire surface being absorbing.

Spread out absorbing patches compete least with each other  
 If all 300 patches were coalesced into one:  $\pi S^2 = 300\pi s^2$

Current would reduce from  $\frac{J_{max}}{2} \rightarrow \frac{J_{max}}{\sqrt{300}}$

Stirring effects to increase uptake?



flagella or cilia

flagella move back and forth with velocity  $v_s$  over a length scale  $L$

typical time scale of beating  $\tau_s \sim \frac{L}{v_s}$

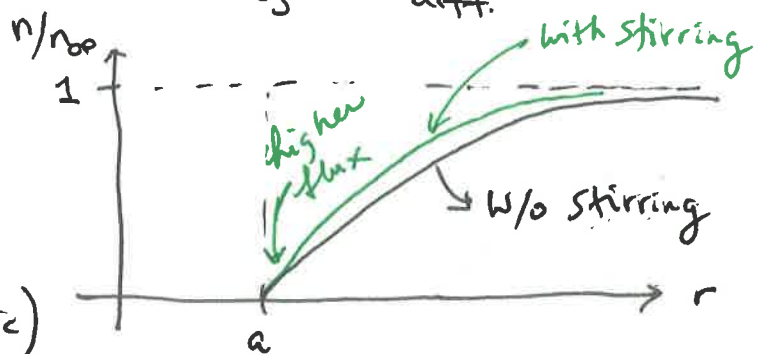
diffusive movement of molecules of distance  $L$ :  $\tau_{diff} \sim \frac{L^2}{D}$

∴ Stirring can only be effective if  $\tau_s \ll \tau_{diff}$ .

$$\frac{L}{v_s} \ll \frac{L^2}{D} \Rightarrow v_s \gg \frac{D}{L}$$

if  $L \sim 1 \mu m$ ,  $D \sim 10^5 \text{ cm}^2/\text{s}$

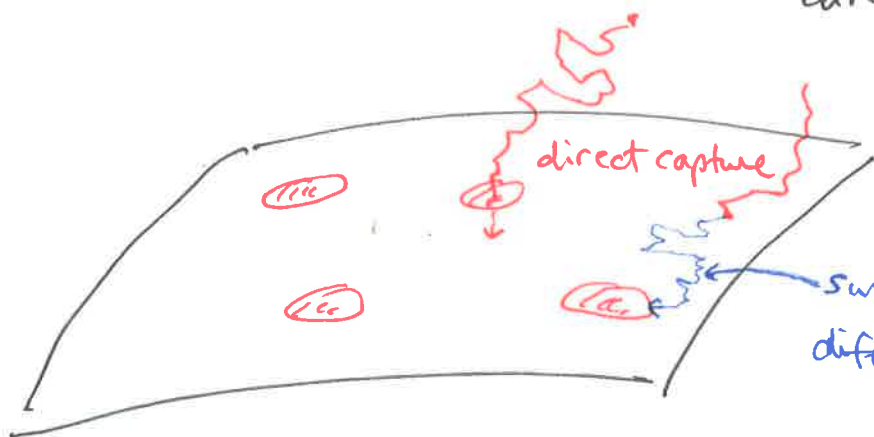
requires  $v_s \gg 0.1 \text{ cm/s}$  (unrealistic)



# Two-stage capture

("antenna" effects)

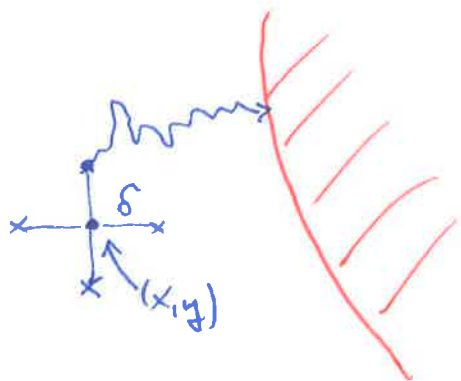
Compare surface diffusion w/  
direct diffusion - limited capture



Suppose there is  
attraction to the non-  
absorbing surface,  
followed by surface  
diffusion



$T(x, y) \equiv$  average time a surface-absorbed  
particle takes to bump into  
path perimeter



$$T(x, y) = \Delta t + \frac{1}{4} [T(x+\delta, y) + T(x-\delta, y) + T(x, y+\delta) + T(x, y-\delta)]$$

take  $\delta \rightarrow 0$  but then also  $\Delta t \rightarrow 0$ ,  
but connected through  $\frac{\delta^2}{4\Delta t} = D_2$  fixed

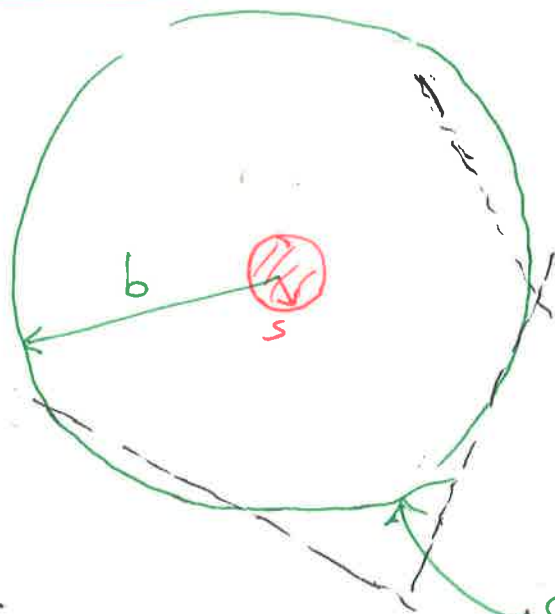
Taylor-expanding;

$$\begin{aligned} T(x, y) &= \Delta t + \frac{1}{4} \left[ T + \frac{\partial T}{\partial x} \delta + \frac{1}{2} \frac{\partial^2 T}{\partial x^2} \delta^2 + \dots + T - \frac{\partial T}{\partial x} \delta + \frac{1}{2} \frac{\partial^2 T}{\partial x^2} \delta^2 \right. \\ &\quad \left. + T + \frac{\partial T}{\partial y} \delta + \frac{1}{2} \frac{\partial^2 T}{\partial y^2} \delta^2 + \dots + T - \frac{\partial T}{\partial y} \delta + \frac{1}{2} \frac{\partial^2 T}{\partial y^2} \delta^2 \right] \\ &= \Delta t + T + \frac{1}{4} \delta^2 \left( \frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} \right) \end{aligned}$$

$$\Rightarrow -\frac{\Delta t}{4\delta^2} = \nabla_{\perp}^2 T = -\frac{1}{D_2} \quad \therefore \text{we need to solve}$$

$$\nabla_{\perp}^2 T(x,y) = -\frac{1}{D_2} \text{ to find mean absorbing time (from surface diffusion)}$$

Cell model



uniform patches  $\rightarrow$  roughly a triangular lattice

approximate voronoi tessellation by circle of radius  $b$ .

Boundary conditions:  $T(r=s) = 0$  (no time to reach perimeter)

$$\left. \frac{\partial T}{\partial r} \right|_{r=b} = 0 \quad (\text{reflecting B.c.} \rightarrow \text{transfer to neighboring cell})$$

$$r^2 = x^2 + y^2, \quad \text{solving } \frac{\partial^2 T}{\partial r^2} + \frac{1}{r} \frac{\partial T}{\partial r} = -\frac{1}{D_2}, \quad T(r) \text{ takes the}$$

form  $Ar^2 + B \ln r + C$  ( $A, B, C$  determined by  $\frac{1}{D_2}$  and B.c.s)

$$\text{B.c.} \begin{cases} As^2 + B \ln s + C = 0 \\ 2Ab + \frac{B}{b} = 0 \end{cases}$$

$$C = \frac{s^2}{4D_2} - \frac{2b^2}{4D_2} \ln s$$

Egn:

$$2A - \frac{B}{s^2} + \frac{1}{r} (2Ar + \frac{B}{r}) = -\frac{1}{D_2}$$

$$4A = -\frac{1}{D_2}, \quad A = -\frac{1}{4D_2}, \quad B = \frac{2b^2}{4D_2}$$

$$T(r) = \frac{2b^2 \ln(r/s) + (s^2 - r^2)}{4D_2}$$

Now, average over the annulus of starting radii  $r$ :

$$\langle T \rangle \equiv \frac{2\pi}{\pi(b^2 - s^2)} \int_s^b T(r) r dr$$

$$= \frac{b^4 \ln(b/s)}{2D_2(b^2 - s^2)} - \frac{3b^2 - s^2}{8D_2} \xrightarrow{b \gg s} \frac{b^2}{2D_2} \left[ \ln\left(\frac{b}{s}\right) - \frac{3}{4} \right]$$

$$\pi b^2 N = \overset{\text{total}}{\text{Surface of cell}} = 4\pi a^2 \quad \therefore b^2 = \frac{4a^2}{N}$$

Total uptake rate through perimeters of patches  $J_2 = \frac{\bar{M}}{\langle T \rangle}$

where  $\bar{M}$  is the total number (at steady state) absorbed on cell surface. If  $J(\text{bulk}) \ll J_{\text{max}}$ ,  $\left( \frac{\pi/s}{Ns + \pi a} \ll 1 \right)$

then  $\bar{M}$  can be approximated using equilibrium argument

$$\bar{M} \approx \underbrace{4\pi a^2}_{\text{cell area}} \underbrace{d}_{\text{molecular thickness}} \underbrace{n_\infty}_{\text{Surface shell volume}} e^{E_A/kT}$$

adsorption free energy while inside "absorbed" volume  $4\pi a^2 d$

Compare  $J_2 = \frac{4\pi a^2 d n_\infty e^{E_A/kT}}{\langle T \rangle}$  with  $J \approx 4NDs n_\infty$

$J_2$  can be larger than  $J$ . antenna effect.

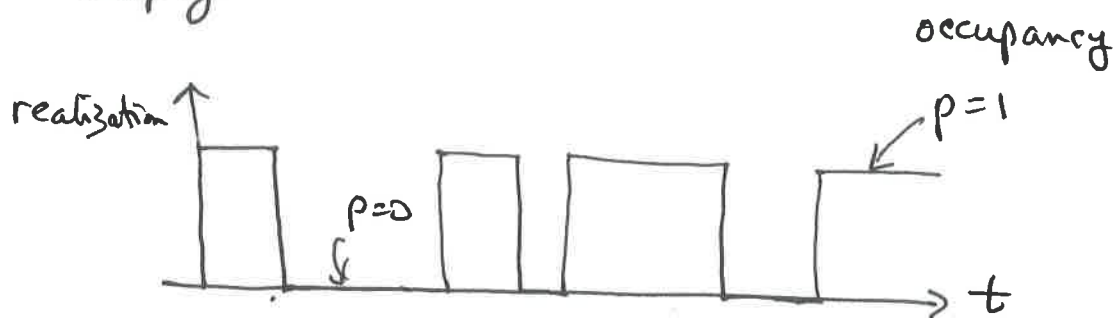
1D-3D



## Single receptor statistics

Cell wants to measure outside molecule concentration  $c$   
for e.g., chemotaxis

Consider single receptor that can be bound by ligand or empty



define  $p(t)$  as the probability of occupancy

$$\dot{p} = k_+ c (1-p) - k_- p$$

$\uparrow$  binding rate       $\downarrow$  dissociation probability/time (rate)

at steady-state,  $\bar{p} = \frac{c}{c+K}$ ,  $K \equiv k_-/k_+$  (mean occupancy is a function of  $c$ )

However, a cell can measure occupancy for a finite time  $T$ ,

$$P_T = \frac{1}{T} \int_{t_i}^{t_i+T} p(t') dt' \neq \bar{p}$$

measure  $P_T$ , and infer  $c$ .

Uncertainty in  $c$ :  $\left(\frac{\delta c}{c}\right)^2 = \frac{1}{c^2} \left(\frac{dc}{dp}\right)^2 (\delta p)^2$

(coeff. of variation in the inferred  $c$ )

↑ relate to uncertainty in  $p$

Averaging over many measurements

$$\left\langle \left(\frac{\delta c}{c}\right)^2 \right\rangle = \frac{1}{c^2} \left(\frac{dc}{dp}\right)^2 \langle \delta p^2 \rangle$$

$$\langle \delta p^2 \rangle = \langle (p_T - \bar{p})^2 \rangle \quad (\text{variation in determining/estimating } \bar{p})$$

$G(\tau) \equiv \langle p(t) p(t+\tau) \rangle \equiv$  auto correlation function

$$\begin{aligned} \langle p_T^2 \rangle &\equiv \left\langle \frac{1}{T^2} \int_{t_1}^{t_1+T} dt' \int_{t_1}^{t_1+T} dt p(t') p(t) \right\rangle \\ &= \frac{1}{T^2} \int_0^T dt' \int_0^T dt G(t'-t) \end{aligned}$$

How to determine  $G$ ?  $p(t) p(t+\tau)$  is 1 only if  $p(t)=1$  and  $p(t+\tau)=1$   
 otherwise  $G=0$

$\therefore$  # of 1, 1's in  $N$  measurements =  $N G(\tau)$

for  $\tau \rightarrow \tau + d\tau$ ,  $k_- N G d\tau$  is the number of  $(1, 1) \rightarrow (1, 0)$

# of  $(1, 0)$ 's:  $\underbrace{N\bar{p}}_{\text{average \# of 1}} - \overbrace{N G}^{\text{\# of (1, 1)}}$ , in  $d\tau$ ,  $k_+ (\bar{p} - G) N d\tau$   
 $\Rightarrow$  # of  $(1, 0) \xrightarrow{d\tau} (1, 1)$

since  $\bar{p}$  is determined at steady-state  $k_+(1-\bar{p}) = k_-\bar{p}$

$$\therefore \frac{dG}{dz} = -k_-G + k_-(\bar{p}-G) \frac{\bar{p}}{1-\bar{p}} \Rightarrow k_+ = \frac{k_-\bar{p}}{1-\bar{p}}$$

$G(0) = \bar{p}$  (pick any initial time after the system has reached steady state)

$$\therefore G(z) = \bar{p}^2 + \bar{p}(1-\bar{p}) \exp\left[-\frac{k_-|z|}{1-\bar{p}}\right]$$

$$\text{and } \langle p_T^2 \rangle - \bar{p}^2 = \frac{2}{T} \cdot \frac{\bar{p}(1-\bar{p})^2}{k_-}$$

$$\left\langle \left(\frac{\delta c}{c}\right)^2 \right\rangle = \frac{1}{c^2} \left( \frac{c^2}{\bar{p}^2(1-\bar{p})^2} \right) \cdot \frac{2\bar{p}(1-\bar{p})^2}{T k_-} = \frac{2}{T \bar{p} k_-}$$

now assume on-rate is to a perfectly absorbing disk of radius  $S$ :

$$\left. \begin{aligned} k_-\bar{p} &= \frac{k_+(1-\bar{p})}{4DSc} \end{aligned} \right\} \Rightarrow k_- = 4DSc \left( \frac{1-\bar{p}}{\bar{p}} \right)$$

$$\left\langle \left(\frac{\delta c}{c}\right)^2 \right\rangle = \frac{1}{2TDSc(1-\bar{p})}$$

limit of detection of concentration improves for longer  $T$ , larger  $C$ , and smaller  $\bar{p}$ .

Extensions: multiple, correlated receptors,  
receptor clustering and cooperativity,  
spatial structure and dynamic  $c(\vec{r}, t)$