Shape Matters

A Brownian microswimmer interacting with walls

[Jean-Luc Thiffeault](http://www.math.wisc.edu/~jeanluc)

[Department of Mathematics](http://www.math.wisc.edu) [University of Wisconsin – Madison](http://www.wisc.edu)

joint with: Hongfei Carrie Chen

[Chen, H. & Thiffeault, J.-L. (2021). in press, <http://arxiv.org/abs/2006.07714>]

Mathematics Colloquium University of Arizona, 18 March 2021

Microswimmer scattering off a surface

[Kantsler, V., Dunkel, J., Polin, M., & Goldstein, R. E. (2013). Proc. Natl. Acad. Sci. USA, 110 (4), $1187-1192$ play movie / 32

Microswimmer scattering off a surface

- Large literature focusing on both steric and hydrodynamic interactions.
- Not always clear which one dominates.
- Here: focus on modeling steric interactions only, in particular the role of a microswimmer's shape.

See also

- Nitsche, J. M. & Brenner, H. (1990). J. Colloid Interface Sci. 138, 21–41
- Contino, M., Lushi, E., Tuval, I., Kantsler, V., & Polin, M. (2015). Phys. Rev. Lett. 115 (25), 258102
- Spagnolie, S. E., Moreno-Flores, G. R., Bartolo, D., & Lauga, E. (2015). Soft Matter, 11, 3396–3411
- Ezhilan, B. & Saintillan, D. (2015). J. Fluid Mech. 777, 482–522
- Ezhilan, B., Alonso-Matilla, R., & Saintillan, D. (2015). J. Fluid Mech. 781, R4
- Elgeti, J. & Gompper, G. (2015). Europhys. Lett. 109, 58003
- Lushi, E., Kantsler, V., & Goldstein, R. E. (2017). Phys. Rev. E, 96 (2), 023102

The shape of a 2D swimmer

Convex swimmer in its frame (X, Y) and the fixed lab frame (x, y) .

The swimming direction corresponds to $\varphi = 0$.

 \mathbb{O}_θ is a rotation matrix about a given center of rotation.

Denote by $y_*(\theta)$ the vertical coordinate of a swimmer with orientation θ when it touches the wall. $_{\text{blue} \text{ move}}$

Convex swimmer touching a horizontal wall at $y = 0$:

We call $y_*(\theta)$ the wall distance function. The swimmer's y coordinate must satisfy $y \geq y_*(\theta)$, otherwise the swimmer is inside the wall.

Wall distance function $y_*(\theta)$: needle

Wall distance function $y_*(\theta)$: off-center needle

Wall distance function $y_*(\theta)$: ellipse

Wall distance function $y_*(\theta)$: off-center ellipse

 $y_*(\theta) = \sqrt{a^2 \sin^2 \theta + b^2 \cos^2 \theta} - \frac{1}{2}$ $\frac{1}{2}a\sin\theta$ [play movie](http://www.math.wisc.edu/~jeanluc/movies/swimmer_touch_ellipse_Xrot=-0p25.mp4)

Wall distance function $y_*(\theta)$: teardrop

Teardrop has a corner and a smooth boundary. Local min at $\theta = -\pi/2$.

Reflection-symmetric swimmer

A swimmer with an axis of symmetry along its swimming direction has

$$
y_*(\theta) = y_*(\pi - \theta)
$$

that is, reflection-symmetry about $\pm \pi/2$.

All the swimmers presented so far have that symmetry.

Easily broken by general shapes, but also by moving the center of rotation and direction of swimming.

A microswimmer in a channel

Channel geometry

So far we have considered only one wall.

For two parallel walls at $y = \pm L/2$, we have

$$
\zeta_{-}(\theta) \le y \le \zeta_{+}(\theta)
$$

where

$$
\zeta_{-}(\theta) = y_{*}(\theta) - L/2, \qquad \zeta_{+}(\theta) = -y_{*}(\theta + \pi) + L/2.
$$

 ζ_{+} are related by the channel symmetry

$$
\zeta_+(\theta) = -\zeta_-(\theta + \pi).
$$

The channel symmetry is always satisfied, even for an asymmetric swimmer.

Open channel configuration space

Configuration space for the needle in of length $\ell = 1$ in an open channel of width $L = 1.05$. (x not shown.)

A point in this space specifies the position and orientation of the swimmer.

Closed channel configuration space

Configuration space for the needle in of length $\ell = 1$ in a closed channel of width $L = 0.95$.

The swimmer cannot reverse direction.

Stochastic model

The Brownian swimmer obeys the SDE

$$
dX = U dt + \sqrt{2D_X} dW_1
$$

$$
dY = \sqrt{2D_Y} dW_2
$$

$$
d\theta = \sqrt{2D_\theta} dW_3
$$

in its own rotating reference frame.

In terms of absolute x and y coordinates, this becomes

$$
dx = (U dt + \sqrt{2D_X} dW_1) \cos \theta - \sin \theta \sqrt{2D_Y} dW_2
$$

\n
$$
dy = (U dt + \sqrt{2D_X} dW_1) \sin \theta + \cos \theta \sqrt{2D_Y} dW_2
$$

\n
$$
d\theta = \sqrt{2D_\theta} dW_3.
$$

Sample paths

- Swimmer swims a distance U/D_{θ} in a time $1/D_{\theta}$.
- \bullet Swimmer diffuses a distance $\sqrt{D_X/D_\theta}$ in a time $1/D_\theta.$

• $Pe_{\theta,X} \coloneqq \frac{U}{D_0}$ $\frac{U}{D_\theta}\,/\sqrt{\frac{D_X}{D_\theta}}$ $\frac{D_X}{D_\theta} = \frac{U}{\sqrt{D_\theta}}$ $\frac{U}{D_\theta D_X}$ measures the smoothness of the path.

The F–P equation for the probability density $p(x, y, \theta, t)$:

$$
\partial_t p = -\nabla \cdot (\boldsymbol{u} \, p - \nabla \cdot \mathbb{D} \, p) + \partial_\theta^2 (D_\theta \, p)
$$

where the drift vector and diffusion tensor are respectively

$$
\mathbf{u} = \begin{pmatrix} U\cos\theta \\ U\sin\theta \end{pmatrix}
$$

$$
\mathbb{D} = \begin{pmatrix} D_X\cos^2\theta + D_Y\sin^2\theta & \frac{1}{2}(D_X - D_Y)\sin 2\theta \\ \frac{1}{2}(D_X - D_Y)\sin 2\theta & D_X\sin^2\theta + D_Y\cos^2\theta \end{pmatrix}.
$$

Note that $\nabla \coloneqq \hat{x} \, \partial_x + \hat{y} \, \partial_y$ (no θ).

Interaction with boundaries

How to handle the interaction of the swimmer with boundaries? Volpe et al. [\(2014\)](#page-18-0) use a specular reflection model (point swimmer):

Fig. 3. Implementation of reflective boundary conditions. At each time step, the algorithm (a) checks whether a particle has moved inside an obstacle; if so: (b) the boundary of the obstacle is approximated by its tangent l at the point **p** where the particle entered the obstacle, and (c) the particle position is reflected on this line.

[Volpe, G., Gigan, S., & Volpe, G. (2014). Am. J. Phys. 82 (7), 659–664]

Boundary condition

For any fixed volume V we have

$$
\partial_t \int_V p \, \mathrm{d}V = -\int_V (\nabla \cdot (\boldsymbol{u} \, p - \nabla \cdot (\mathbb{D} \, p)) - \partial_\theta^2 (D_\theta \, p)) \, \mathrm{d}V
$$

$$
= -\int_{\partial V} \boldsymbol{f} \cdot \mathrm{d} \boldsymbol{S} \,,
$$

where ∂V is the boundary of V, and the flux vector is

$$
\boldsymbol{f} = \boldsymbol{u}\,p - \nabla\cdot(\mathbb{D}\,p) - \hat{\boldsymbol{\theta}}\,\partial_{\theta}(D_{\theta}\,p).
$$

Thus, on the reflecting (impermeable) parts of the boundary we require the no-flux condition

$$
\boldsymbol{f}\cdot\boldsymbol{n}=0,\quad\text{on}\quad\partial V_{\text{refl}}
$$

where n is normal to the boundary.

Configuration space and drift in $\theta - y$ plane

Drift is $U \sin \theta \hat{y}$; no-flux condition forces swimmer to align with the wall.

Once the particle crosses $\theta = 0$ (parallel to wall), it is pushed upward by the drift.

[play movie](http://www.math.wisc.edu/~jeanluc/movies/ellipse_scatter_01.mp4)

The F–P equation is challenging to solve because of the complicated boundary shape.

Tractable limit $D_{\theta} \ll 1$ (small rotational diffusivity) Get a $(1+1)$ D PDE for $p(\theta, y, t) = P(\theta, T) e^{\sigma(\theta)y}$

$$
\partial_T P + \partial_\theta (\mu(\theta) P - \partial_\theta P) = 0, \qquad T \coloneqq D_\theta t,
$$

$$
\sigma(\theta) := U \sin \theta / D_{yy}(\theta)
$$

\n
$$
\mu(\theta) := \frac{\sigma(\theta)}{2 \sinh \Delta(\theta)} \left(e^{\Delta(\theta)} \zeta'_{+}(\theta) - e^{-\Delta(\theta)} \zeta'_{-}(\theta) \right)
$$

\n
$$
\Delta(\theta) := \frac{1}{2} \sigma(\theta) \left(\zeta_{+}(\theta) - \zeta_{-}(\theta) \right).
$$

The shape of the swimmer enters through drift $\mu(\theta)$.

Invariant density and mean drift (open channel)

What is the natural invariant density $P(\theta)$ for the swimmer? For open channel, 2π -periodic solution to

$$
\partial_{\theta}(\mu(\theta)\mathcal{P} - \partial_{\theta}\mathcal{P}) = 0.
$$

Integrate once:

$$
\mu(\theta)\,\mathcal{P}-\partial_{\theta}\mathcal{P}=c_2.
$$

Integrate this from $-\pi$ to π to find

$$
\mathbb{E}\mu(\theta) = \int_{-\pi}^{\pi} \mu(\theta) \, \mathcal{P} \, \mathrm{d}\theta = 2\pi c_2 =: \omega.
$$

 ω is the mean drift or mean rotation rate of the swimmer.

Easy to show: if the swimmer is left-right symmetric, then $\omega = 0$ and the probability satisfies detailed balance.

An asymmetric swimmer thus picks up a mean rotation!

Invariant density examples: needle

[play movie](http://www.math.wisc.edu/~jeanluc/movies/channel_inv_dens_p0y_needle.avi)

Invariant density examples: ellipse

Invariant density examples: teardrop

[play movie](http://www.math.wisc.edu/~jeanluc/movies/channel_inv_dens_p0y_tear.avi)

Mean exit time equation

From our reduced equation, we can derive an adjoint equation for the mean exit time of swimmer starting at orientation θ to reach the "exit" $\theta=\theta^{\rm L}$ or $\theta=\theta^{\rm R}$ for the first time:

$$
\mu(\theta) \tau' + \tau'' = -1, \qquad \theta^{\mathcal{L}} < \theta < \theta^{\mathcal{R}};
$$

$$
\tau(\theta^{\mathcal{L}}) = \tau(\theta^{\mathcal{R}}) = 0.
$$

The mean reversal time is the special case $\tau(0)$ for $-\theta^{\textrm{L}}=\theta^{\textrm{R}}=\pi$.

Expected time for the swimmer to completely reverse direction in the channel. [See [Holcman & Schuss](#page-31-0) [\(2014\)](#page-31-0) for the case without drift.]

Mean reversal time

For a reflection-symmetric swimmer, the mean reversal time takes the simple form

$$
\tau_{\text{rev}} = \frac{1}{4} \int_0^{\pi} \frac{d\vartheta}{\mathcal{P}(\vartheta)}
$$

where $\mathcal{P}(\theta)$ is the invariant density.

Intuitively, small P corresponds to "bottlenecks" that dominate the reversal time.

For the needle swimmer,

$$
\tau_{\rm rev} \approx \frac{\pi}{2\beta D_\theta} e^\beta, \qquad \beta = U\ell/4D_Y.
$$

From this we get an effective diffusivity

$$
D_{\rm eff} \approx \tfrac{1}{2} \tau_{\rm rev} \, U^2
$$

The diffusive needle

For a purely-diffusive $(U = 0)$ needle of length ℓ in a channel of width L, the mean reversal time is

$$
\tau_{\text{rev}} = \frac{(\pi - 2\lambda)(\pi - \arccos \lambda)}{D_{\theta}\sqrt{1 - \lambda^2}}, \qquad \lambda := \ell/L < 1.
$$

The 'narrow exit' limit corresponds to $\lambda = 1 - \delta$, with δ small:

$$
\tau_{\text{rev}} = \frac{\pi(\pi - 2)}{D_{\theta}\sqrt{2\delta}} + \mathcal{O}(\delta^0), \qquad \delta \ll 1.
$$

This is similar but not identical to [\[Holcman & Schuss \(2014,](#page-31-0) Eq. (5.13))]:

$$
\tau_{\text{rev}}^{(\text{HS})} = \frac{\pi(\pi - 2)}{D_{\theta}\sqrt{\delta}} \sqrt{\frac{D_X}{L^2 D_{\theta}}} + \mathcal{O}(\delta^0),
$$

Our result holds for small D_{θ} , theirs for small δ .

Different scaling in D_θ ! (Ours: D_θ^{-1} $\overline{\theta}^{-1}$; theirs: $D^{-3/2}_{\theta}$ $\big(\theta^{-3/2} \cdot \big)$

Numerical simulation of needle reversal

 $U = 0$, $D_X = D_Y = 1$, $\lambda = 0.9$, $L = 1$ ($\delta = 0.1$)

Discussion

-
- Simple model for a Brownian swimmer or interacting with walls.
- The boundary conditions are naturally dictated by conservation of probability in configuration space.
- Swimmer geometry plays a role as it affects the shape of configuration space.
- This opens up the analysis to PDE methods (Fokker–Planck equation).
- $(1+1)$ D reduced PDE when y dynamics are fast compared to θ .
- Lots more to look at:
	- Effective diffusivity in terms of mean reversal time;
	- Scattering angle distribution;
	- 3D swimmers:
	- The $D_{\theta} \gg D_X$ limit (lots of boundary layers!);
	- Compare to experiments;
	- Other confined geometries.
- Chen, H. & Thiffeault, J.-L. (2021). in press, <http://arxiv.org/abs/2006.07714>

References I

- Chen, H. & Thiffeault, J.-L. (2021). in press, <http://arxiv.org/abs/2006.07714>.
- Contino, M., Lushi, E., Tuval, I., Kantsler, V., & Polin, M. (2015). Phys. Rev. Lett. 115 (25), 258102.
- Elgeti, J. & Gompper, G. (2015). Europhys. Lett. 109, 58003.
- Ezhilan, B., Alonso-Matilla, R., & Saintillan, D. (2015). J. Fluid Mech. 781, R4.
- Ezhilan, B. & Saintillan, D. (2015). J. Fluid Mech. 777, 482–522.
- Holcman, D. & Schuss, Z. (2014). SIAM Review, 56 (2), 213–257.
- Kantsler, V., Dunkel, J., Polin, M., & Goldstein, R. E. (2013). Proc. Natl. Acad. Sci. USA, 110 (4), 1187–1192.
- Lushi, E., Kantsler, V., & Goldstein, R. E. (2017). Phys. Rev. E, 96 (2), 023102.
- Nitsche, J. M. & Brenner, H. (1990). J. Colloid Interface Sci. 138, 21–41.
- Spagnolie, S. E. & Lauga, E. (2012). J. Fluid Mech. 700, 105–147.
- Spagnolie, S. E., Moreno-Flores, G. R., Bartolo, D., & Lauga, E. (2015). Soft Matter, 11, 3396–3411.
- Volpe, G., Gigan, S., & Volpe, G. (2014). Am. J. Phys. 82 (7), 659–664.