

# Particle displacements by swimming organisms

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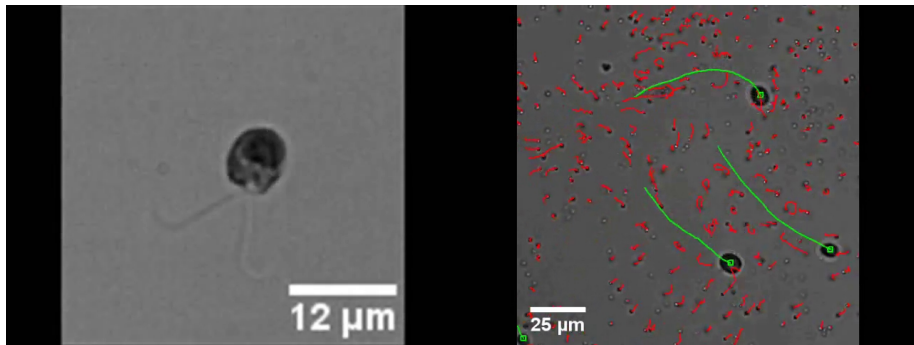
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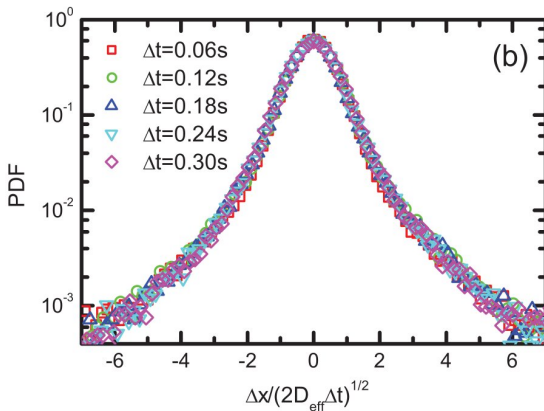
play movie

[Guasto, J. S., Johnson, K. A., & Gollub, J. P. (2010). *Phys. Rev. Lett.* **105**, 168102]

# Probability density of displacements



Non-Gaussian PDF with 'exponential' tails:



[Leptos, K. C., Guasto, J. S., Gollub, J. P., Pesci, A. I., & Goldstein, R. E. (2009). *Phys. Rev. Lett.* **103**, 198103]

Leptos *et al.* (2009) get a reasonable fit of their PDF with the form

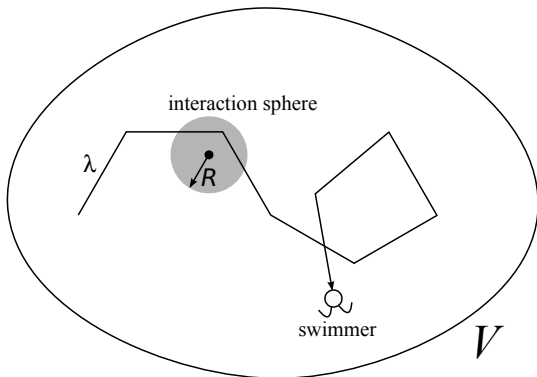
$$\mathbb{P}\{X_t \in [x, x + dx]\} = \frac{1-f}{\sqrt{2\pi\delta_g^2}} e^{-x^2/2\delta_g^2} + \frac{f}{2\delta_e} e^{-|x|/\delta_e}.$$

They observe the scalings  $\delta_g \approx A_g t^{1/2}$  and  $\delta_e \approx A_e t^{1/2}$ , where  $A_g$  and  $A_e$  depend on the **volume fraction**  $\phi$ .

They call this a **diffusive scaling**, since  $X_t/t^{1/2}$  is a scaling variable. Their point is that this is strange, since the distribution is not Gaussian.

Commonly observed in diffusive processes that are a combination of **trapped** and **hopping dynamics** (Wang *et al.*, 2012).

# Modeling: the interaction sphere



Model for effective diffusivity:

[Thiffeault, J.-L. & Childress, S. (2010). *Phys. Lett. A*, **374**, 3487–3490]

[Lin, Z., Thiffeault, J.-L., & Childress, S. (2011). *J. Fluid Mech.* **669**, 167–177]

Expected number of 'dings' (close interactions) after time  $t$ :

$$\langle M_t \rangle = n \{ V_{\text{swept}}(R, \lambda)(t/\tau) + V_{\text{sph}}(R) \}$$

$n$  is the **number density** of swimmers,  $V_{\text{swept}}$  is the **volume swept by the sphere** of radius  $R$  moving a distance  $\lambda$ , and  $\tau$  is the **time between turns**.



- Velocity  $U \sim 100 \mu\text{m/s}$ ;
- Volume fraction is less than 2.2%;
- Organisms of radius  $5 \mu\text{m}$ ;
- Number density  $n \lesssim 4.2 \times 10^{-5} \mu\text{m}^{-3}$ .
- Maximum observation time in PDFs is  $t \sim 0.3 \text{ s}$ ;
- A typical swimmer moves by a distance  $Ut \sim 30 \mu\text{m}$ .



Combining this, we find the expected number of 'dings' after time  $t$  in the Leptos *et al.* experiment:

$$\langle M_t \rangle \lesssim 0.6$$

for the longest observation time, and interaction sphere  $R = 10 \mu\text{m}$ .

**Conclude:** a typical fluid particle is only **strongly affected** by about one swimmer during the experiment.

The only displacements that a particle feels 'often' are the **very small ones** due to all the distant swimmers.

We thus expect the displacement PDF to have a **central Gaussian core** (since the central limit theorem will apply for the small displacements), but **strongly non-Gaussian tails**.

- $X_t$  is the displacement of a particle after a time  $t$ ;
- $X_m$  is the displacement of a particle after  $m$  encounters;
- But the number of encounters is a random variable  $M_t$ .
- How do we relate the two?

$$\begin{aligned}\mathbb{P}\{X_t \in [x, x + dx]\} &= \sum_{m=0}^{\infty} \mathbb{P}\{X_t \in [x, x + dx], M_t = m\} \\ &= \sum_{m=0}^{\infty} \mathbb{P}\{X_t \in [x, x + dx] \mid M_t = m\} \mathbb{P}\{M_t = m\} \\ &= \sum_{m=0}^{\infty} \mathbb{P}\{X_m \in [x, x + dx]\} \mathbb{P}\{M_t = m\}\end{aligned}$$





When the volume is large, the number of interactions obeys a **Poisson distribution**:

$$\mathbb{P}\{M_t = m\} \simeq \frac{1}{m!} \langle M_t \rangle^m e^{-\langle M_t \rangle}$$

We define the probability densities:

$$\rho_{X_m}(x) dx := \mathbb{P}\{X_m \in [x, x + dx]\}$$

$$\rho_{X_t}(x) dx := \mathbb{P}\{X_t \in [x, x + dx]\}$$

From previous slide:

$$\rho_{X_t}(x) = \sum_{m=0}^{\infty} \rho_{X_m}(x) \mathbb{P}\{M_t = m\}$$

Normally we would now go to the large  $m$  limit and use **large-deviation theory**. But this doesn't hold here. Instead, keep only  $m \leq 1$ ,

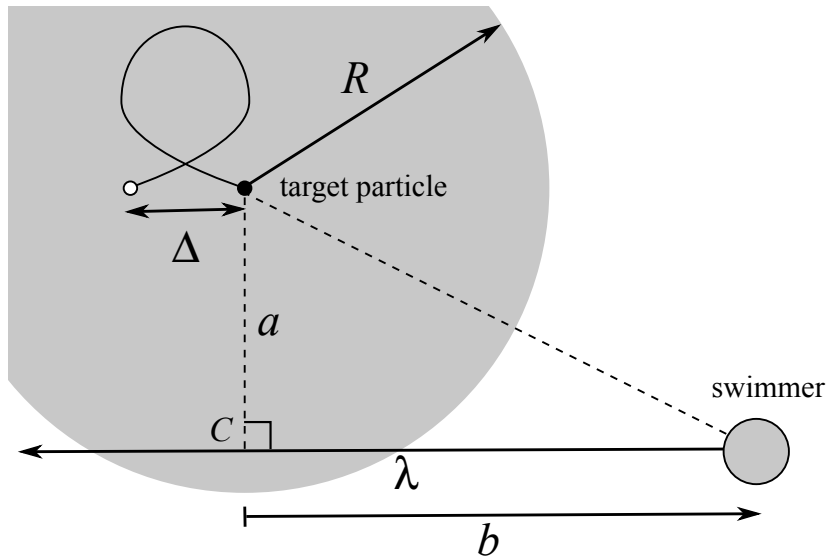
$$\begin{aligned}\rho_{X_t}(x) &= \sum_{m=0}^{\infty} \rho_{X_m}(x) \mathbb{P}\{M_t = m\} \\ &\simeq \mathbb{P}\{M_t = 0\} \rho_{X_0}(x) + \mathbb{P}\{M_t = 1\} \rho_{X_1}(x) + \dots\end{aligned}$$

i.e., most fluid particles feel only a **few close encounters with swimmers**.

$\rho_{X_0}(x)$  is due to thermal noise (or the combined effect of distant swimmers), so is **Gaussian**.

$\rho_{X_1}(x)$  is the displacement probability after one close interaction with a swimmer, **which has strongly non-Gaussian tails**.

# Geometry of an encounter



# The single-encounter probability $\rho_{X_1}(x)$

We can show that (Thiffeault, 2014)

$$\rho_{X_1}(x) = \frac{1}{2} \int_{\Omega_{ab}} \frac{\rho_{AB}(a, b)}{\Delta_\lambda(a, b)} \chi_{\{\Delta_\lambda > |x|\}}(a, b) da db,$$

where

- $a$  and  $b$  are the **impact parameters** that describe the geometry of an encounter;
- $\Delta_\lambda$  is the **drift function**;
- $\chi$  is an **indicator function** (i.e., 0 or 1);
- $\rho_{AB}(a, b) = 2\pi a / V_{\text{swept}}(R, \lambda)$  is the probability density of the random impact parameters  $A$  and  $B$ .

The drift function is computed (laboriously) by integrating over fluid trajectories.

[Thiffeault, J.-L. (2014). arXiv:1408.4781]



What about the density function for two encounters,  $\rho_{X_2}(x)$ ?

Since  $X_2$  is the sum of two i.i.d. random variables  $X_1$ , its PDF is just the **convolution** of  $\rho_{X_1}(x)$  with itself:

$$\rho_{X_2}(x) = \int_{-\infty}^{\infty} \rho_{X_1}(x-y) \rho_{X_1}(y) dy =: (\rho_{X_1} * \rho_{X_1})(x).$$

For  $m$  steps we have  $\rho_{X_m}(x) = (\rho_{X_1} * \dots * \rho_{X_1})(x)$ .

[The central limit theorem / large deviation theory give estimates of this convolution for large  $m$ .]

# A model swimmer



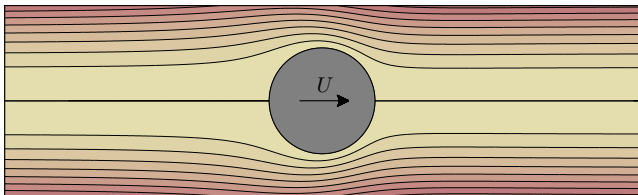
This is as far as we can go without introducing a model swimmer.

We take a **squirmer**, with axisymmetric streamfunction:

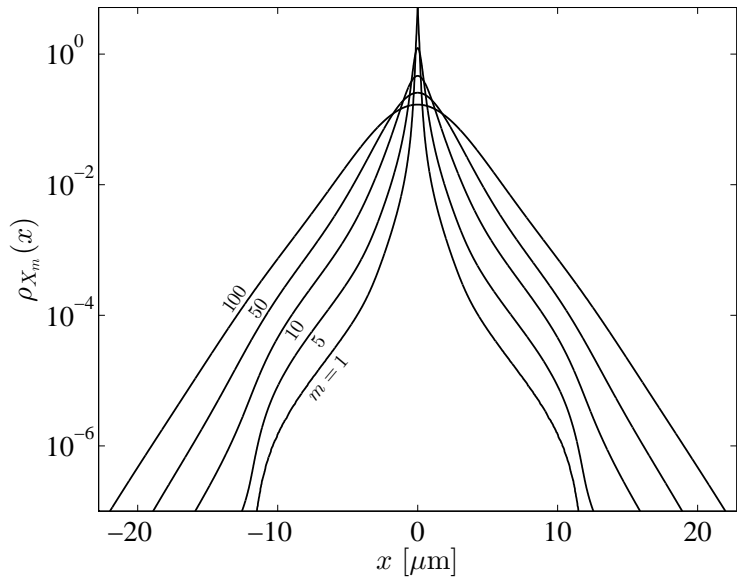
$$\Psi_{\text{sf}}(\rho, z) = \frac{1}{2}\rho^2 U \left\{ -1 + \frac{\ell^3}{(\rho^2 + z^2)^{3/2}} + \frac{3}{2} \frac{\beta \ell^2 z}{(\rho^2 + z^2)^{3/2}} \left( \frac{\ell^2}{\rho^2 + z^2} - 1 \right) \right\}$$

[See for example Lighthill (1952); Blake (1971); Ishikawa *et al.* (2006); Ishikawa & Pedley (2007b); Drescher *et al.* (2009)]

We use the **stresslet strength**  $\beta = 0.6$ , which is close to a **treadmiller**:



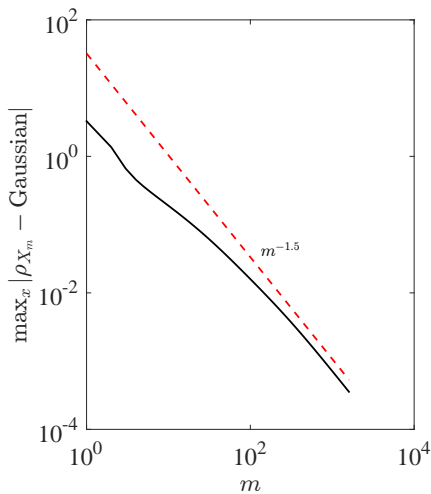
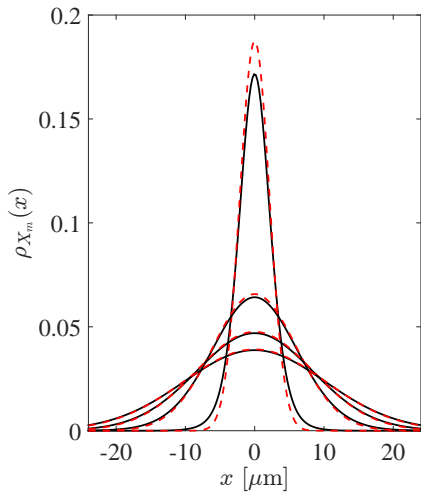
# $\rho_{X_m}(x)$ for the squirmer



# Convergence to Gaussian

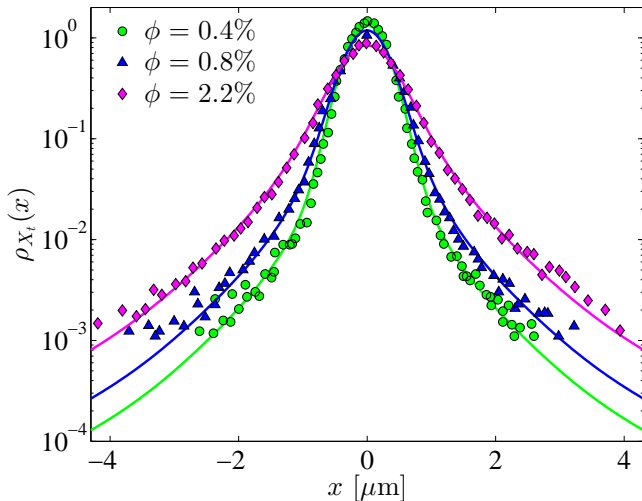


The Central Limit Theorem is satisfied: the **absolute error** decays with  $m$ .



The tails may look non-Gaussian, but they barely contribute to the error.



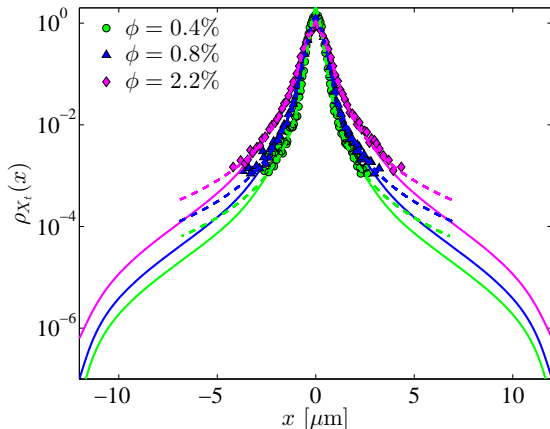


The only fitted parameter is the stresslet strength  $\beta = 0.6$ .

# Comparing to Eckhardt & Zammert

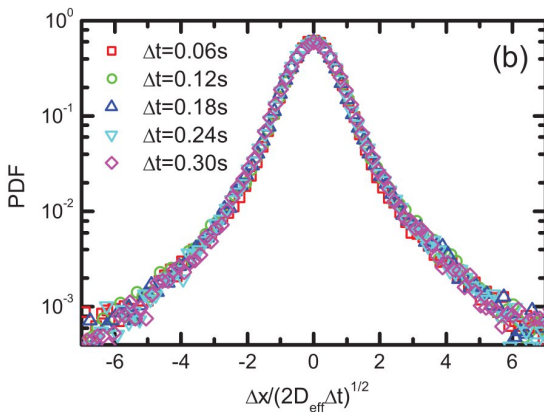


Eckhardt & Zammert (2012) have a beautiful fit to the data based on a phenomenological continuous-time random walk model (dashed):



Our models disagree in the tails, but there is no data there.

What about the 'diffusive scaling' mentioned at the start?

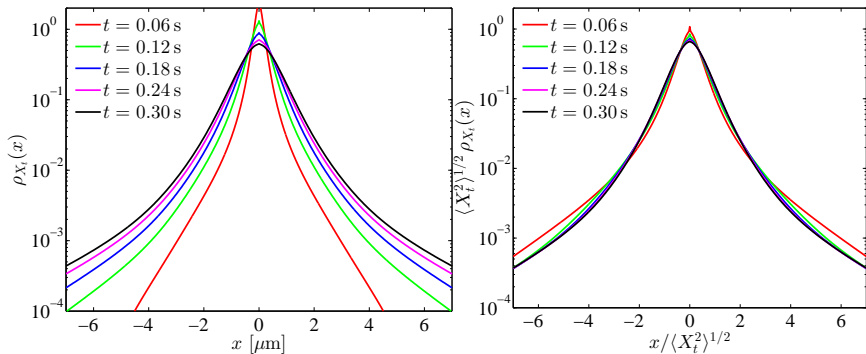


Note the **red squares** (early times) are on the inside center.

# The diffusive scaling: model



It's present in our model as well (no noise, so more peaked):

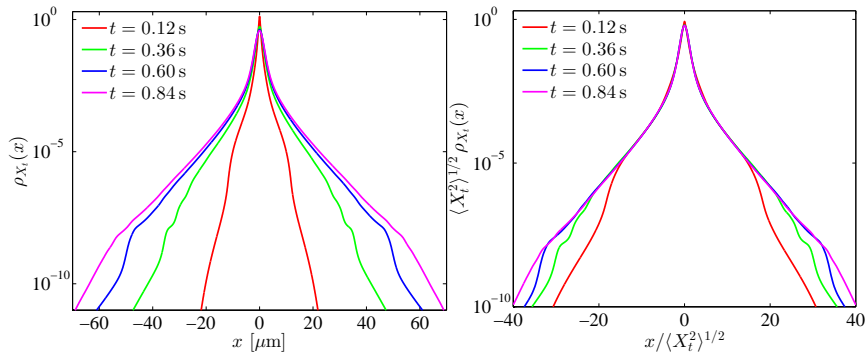


(Scaling a bit worse at early times, but this is consistent with experiment.)

# The diffusive scaling: tails



Scaling **persists** (except for cut-off) further in the tails:

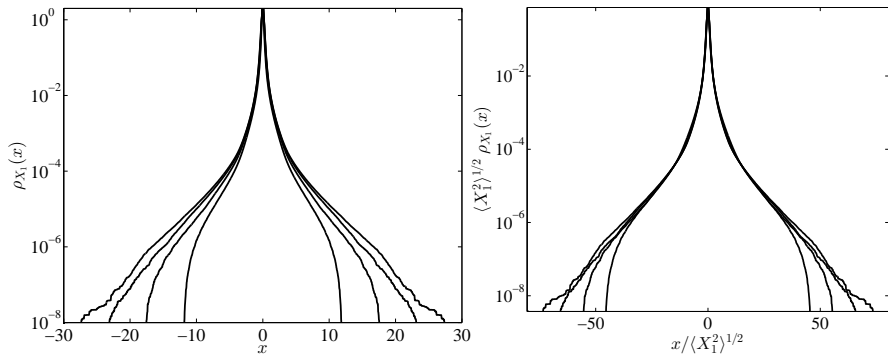


Note that the times are still short enough that the organisms don't have time to turn.

# The diffusive scaling: single encounter



Appears to hold for a **single encounter**, for  $\rho_{X_1}(x)$ :

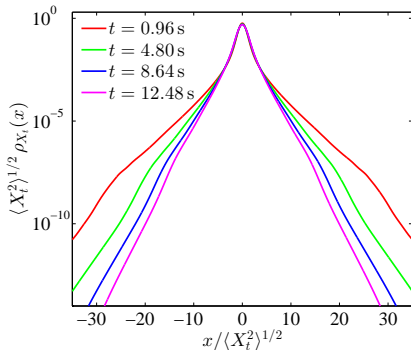
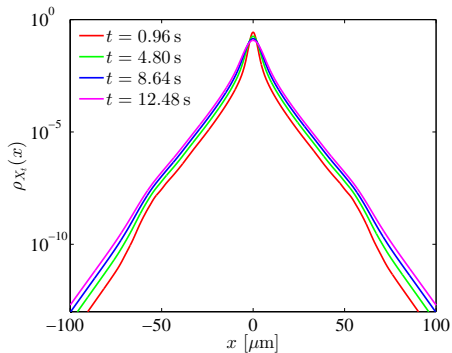


This means the scaling is **not really statistical** in nature: it's a property of the drift function  $\Delta_\lambda$  itself for this type of swimmer.

# The diffusive scaling: reorientation



If we go further in time and **allow the organisms to reorient**, the scaling seems to disappear completely:





- Times in Leptos *et al.* (2009) are so short that the tails are not determined by **asymptotic laws**, such as the **central limit theorem** or **large-deviation theory**.
- Retaining only 0 and 1 close interactions gives a **linear combination of a Gaussian and a distribution with non-Gaussian tails**, as posited by Leptos *et al.* (2009).
- The Gaussian core arises because of the net effect of the **distant swimmers**, far from the test particle.
- With re-orientation (tumbling, etc.), the **diffusive scaling** seems to disappear. Longer experiments would be great. . .
- Preprint: <http://arxiv.org/abs/1408.4781>.



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