

A forced colloidal particle

1

$$\zeta \dot{x} = F(x - v_T t) \quad \text{let } y = x - v_T t \quad \left. \begin{array}{l} \dot{x} = \dot{y} + v_T \\ \dot{y} = \dot{x} - v_T \end{array} \right\}$$

$$\frac{dy}{dt} = \frac{F}{\zeta} - v_T \Rightarrow \int_{x_R}^{-x_L} \frac{dy}{F/\zeta - v_T} = \int dt = \Delta t \quad \text{assume } v_T > \max \left\{ \frac{F(y)}{\zeta} \right\}$$

in order of encounter

$$\Delta x = \Delta y + v_T \Delta t = \int_{x_R}^{-x_L} dy \left\{ 1 + \frac{v_T}{F/\zeta - v_T} \right\} = \int_{-x_L}^{x_R} dy \frac{F(y)}{\zeta v_T - F(y)}$$

$$\Rightarrow \Delta x = \int_{-x_L}^{x_R} dy \frac{F(y)}{\zeta v_T - F(y)}$$

note, $\frac{F(y)}{\zeta v_T - F(y)} > \frac{F(y)}{\zeta v_T}$

$$\downarrow > \int_{-x_L}^{x_R} dy \frac{F(y)}{\zeta v_T} = \frac{1}{\zeta v_T} \int dy F(y) = 0 \quad \text{since } F(y) = -\partial U / \partial y$$

$U = \text{trapping potential}$

$\therefore \Delta x > 0$

particle experiences backwards force for a shorter time than forwards force, as long as $v_T - F/\zeta > 0$ Δt is finite

$$\Delta t = \int_{-x_L}^{x_R} \frac{dy}{v_T - F(y)/\zeta}$$

could worry about special case

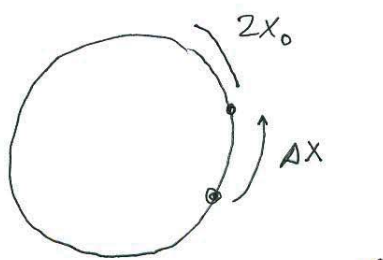
$$v_T - F(y)/\zeta \sim y^\alpha \quad \text{w/constant on } \alpha$$

for large v_T

$$\Delta x = \int \frac{dy F}{\zeta v_T (1 - F/\zeta v_T)} \approx \int dy \frac{(F + F^2/\zeta v_T + \dots)}{\zeta v_T}$$

$$\approx \int \frac{dy}{(\zeta v_T)^2} F^2(y) \quad \text{manifestly } > 0$$

circular orbit:



$$\Delta\theta = \frac{\Delta x}{R} : \text{after 1st kick, particle is caught again w/ extra time } \frac{2\pi R - 2x_0}{v_T}$$

$$= \frac{1}{f_T} \left(1 - \frac{x_0}{\pi R}\right)$$

$$f_T = \left(\frac{2\pi R}{v_T}\right)^{-1}$$

 $\therefore$ angular frequency is

$$\frac{\Delta x}{\Delta t + \frac{1}{f_T} \left(1 - \frac{x_0}{\pi R}\right)} \cdot \frac{1}{2\pi R}$$

for large trap velocity, $\Delta t \approx \frac{1}{v_T} \int dy = \frac{2x_0}{v_T} = \frac{1}{f_T} \cdot \frac{x_0}{\pi R}$

then $f_p = \frac{\Delta x}{2\pi R} \cdot \frac{1}{\frac{1}{f_T} \frac{x_0}{\pi R} + \frac{1}{f_T} \left(1 - \frac{x_0}{\pi R}\right)} \approx \frac{\Delta x}{2\pi R} f_T$

Triangular potential

$$\Delta x = \int_{x_0}^0 dy \frac{F}{3v_T - F} + \int_0^0 dy \frac{(-F)}{3v_T + F} = \frac{2x_0 v_c^2}{v_T^2 - v_c^2}$$

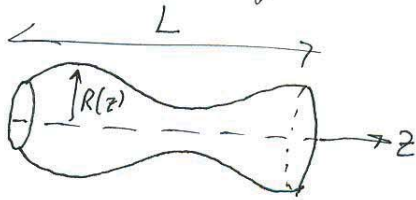
$$\Delta t = \frac{2x_0 v_T}{v_T^2 - v_c^2}$$

then (some algebra)

$$\left[\frac{f_p}{f_c} = \left(\frac{x_0}{\pi R}\right) \frac{f_T/f_c}{(f_T/f_c)^2 - 1} \left\{ 1 + \frac{(x_0/\pi R)}{(f_T/f_c)^2 - 1} \right\}^{-1} \right]$$

Fluctuations of circular objects

1



$$\text{Volume } V = \int dz \pi R^2(z)$$

$$\text{Surface area } S = \int dz 2\pi R \sqrt{1 + R_z^2}$$

write $R = \rho_0 + u_g \sin g z$ and adjust ρ_0 to conserve volume up to $O(u_g^2)$
(for consistency with application of equipartition theorem).

$$R^2 = \rho_0^2 + 2\rho_0 u_g \sin g z + u_g^2 \sin^2 g z$$

$$V = \underbrace{\pi \rho_0^2 L}_{\text{initially}} = \pi \rho_0^2 L + \underbrace{0}_{\int \sin g z = 0} + \pi u_g^2 \cdot \frac{1}{2} L = \pi L \left(\rho_0^2 + \frac{1}{2} u_g^2 \right)$$

$$\therefore \rho_0 = R_0 \left[1 - \frac{u_g^2}{2 R_0^2} \right]^{1/2} \approx R_0 \left(1 - \frac{1}{4} \frac{u_g^2}{R_0^2} + \dots \right)$$

$$\therefore \boxed{\rho_0 \approx R_0 - \frac{1}{4} \frac{u_g^2}{R_0} + \dots}$$

$$\text{look at surface area: } R \sqrt{1 + R_z^2} = (\rho_0 + \zeta) \left(1 + \frac{1}{2} \zeta_z^2 + \dots \right) \text{ where } \zeta = u_g \sin g z$$

$$= \rho_0 + u_g \sin g z + \frac{1}{2} \rho_0 g^2 u_g^2 \cos^2 g z + \dots$$

$$\therefore S = 2\pi \rho_0 L + 2\pi \cdot \frac{1}{2} \rho_0 g^2 u_g^2 \cdot \frac{1}{2} L = 2\pi L \rho_0 \left(1 + \frac{1}{4} g^2 u_g^2 + \dots \right)$$

$$= 2\pi L R_0 \left(1 - \frac{1}{4} \frac{u_g^2}{R_0^2} + \dots \right) \left(1 + \frac{1}{4} g^2 u_g^2 + \dots \right)$$

hence, the energy is

$$\sigma S = 2\pi L R_0 \sigma \left\{ 1 + \frac{1}{4 R_0^2} (g^2 R_0^2 - 1) u_g^2 + \dots \right\}$$

$$= \text{const} + \underbrace{\frac{\pi L}{2 R_0} \sigma [(g R_0)^2 - 1]}_{\approx \frac{1}{2} k_B T \text{ when averaged}} u_g^2 + \dots$$

equipartition $\Rightarrow$

$$\boxed{\langle u_g^2 \rangle = \frac{k_B T R_0}{\pi L \sigma [(g R_0)^2 - 1]}}$$

clearly, for $g R_0 < 1$ there is a problem - the Rayleigh instability!

circular domain

Fluctuations of circular objects

(2)

write $\vec{r}(\theta) = (\rho_0 + \zeta) \hat{e}_r$ $\vec{r}_0 = \rho_0 \hat{e}_r + (\rho_0 + \zeta) \hat{e}_\theta$

area $A = \int d\theta \frac{1}{2} \vec{r} \times \vec{r}_0 = \int d\theta \frac{1}{2} (\rho_0 + \zeta)^2$

initial area $= \pi R_0^2 = \pi \rho_0^2 + 0 + \frac{1}{2} \int d\theta u_g^2 \sin^2 \theta$
 $= \pi \rho_0^2 + \frac{1}{2} u_g^2 \cdot \frac{1}{2} \cdot 2\pi = \pi \rho_0^2 + \frac{\pi}{2} u_g^2$

$\Rightarrow \underline{\rho_0 = R_0 \left(1 - \frac{u_g^2}{2R_0^2}\right)^{1/2}}$ as above

length of fluctuating domain:

$L = \int d\theta \sqrt{g} = \int d\theta [(\rho_0 + \zeta)^2 + \zeta_0^2]^{1/2} = \rho_0 \left[\left(1 + \frac{\zeta}{\rho_0}\right)^2 + \frac{\zeta_0^2}{\rho_0^2} \right]^{1/2}$

$g = \vec{r}_0 \cdot \vec{r}_0$

$\left[1 + \frac{2\zeta}{\rho_0} + \frac{\zeta^2}{\rho_0^2} + \frac{\zeta_0^2}{\rho_0^2}\right]^{1/2} \approx 1 + \frac{\zeta}{\rho_0} + \frac{1}{2} \left(\frac{\zeta^2}{\rho_0^2} + \frac{\zeta_0^2}{\rho_0^2} \right)$

so, $L = \int d\theta \rho_0 \left\{ 1 + \frac{\zeta}{\rho_0} + \frac{1}{2} \frac{\zeta_0^2}{\rho_0^2} + \dots \right\} \approx 2\pi \rho_0 + 0$

$-\frac{1}{8} \cdot \frac{4\zeta^2}{\rho_0^2} + \dots$

$+ \frac{1}{2\rho_0} \cdot 2\pi \cdot \frac{1}{2} \zeta_0^2 u_g^2$

energy:

$\delta L = 2\pi \rho_0 \delta + \frac{\delta}{2\rho_0} \pi \zeta_0^2 u_g^2 = 2\pi \delta R_0 \left(1 - \frac{1}{4} \frac{u_g^2}{R_0^2} + \dots\right) + \frac{\pi}{2} \delta \frac{\zeta_0^2 u_g^2}{R_0}$ to leading order

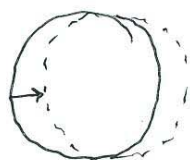
$= \boxed{2\pi \delta R_0 + \frac{\pi \delta}{2R_0} \left((R_0)^2 - 1 \right) u_g^2}$

equipartition

$\frac{\pi \delta}{2R_0} [(R_0)^2 - 1] \langle u_g^2 \rangle = \frac{1}{2} k_B T$

$\boxed{\langle u_g^2 \rangle = \frac{k_B T R_0}{\pi \delta [(R_0)^2 - 1]}}$

note: $g R_0 = 1$ mode is a translation; no energy cost



Nonlinear diffusion

(1)

$$C_t = D(C^p C_x)_x$$

$$C = \frac{M^{2/(2+p)}}{(Dt)^{1/(2+p)}} F(\xi)$$

$$\xi = \frac{x}{(M^p Dt)^{1/(2+p)}}$$

$$\int C(x,t) dx = M$$

$$C_x(0,t) = 0 \quad C(x \rightarrow \infty, t) \rightarrow 0$$

$$C_t = -\frac{1}{(2+p)} \frac{M^{2/(2+p)}}{(Dt)^{1/(2+p)}} \cdot \frac{1}{t} F(\xi) + \frac{M^{2/(2+p)}}{(Dt)^{1/(2+p)}} F'(\xi) \cdot \left(-\frac{1}{(2+p)} \frac{\xi}{t}\right)$$

$$= \frac{M^{2/(2+p)}}{(Dt)^{1/(2+p)}} \cdot \frac{1}{t} \left\{ -\frac{1}{(2+p)} \xi F' - \frac{1}{(2+p)} F \right\} = \boxed{\frac{-M^{2/(2+p)}}{(Dt)^{1/(2+p)}} \frac{1}{t(2+p)} (\xi F)'}$$

$$C^p C_x = \frac{M^{2p/(2+p)}}{(Dt)^{p/(2+p)}} F^p \frac{M^{2/(2+p)}}{(Dt)^{1/(2+p)}} \cdot \frac{1}{(M^p Dt)^{1/(2+p)}} = \boxed{\frac{M}{Dt} F^p F'}$$

$$\rightarrow D(C^p C_x)_x = D \frac{M}{Dt} (F^p F')' \cdot \frac{1}{(M^p Dt)^{1/(2+p)}}$$

$$\therefore \frac{M^{2/(2+p)}}{t(Dt)^{1/(2+p)}} (F^p F')' = -\frac{M^{2/(2+p)}}{(Dt)^{1/(2+p)}} \frac{1}{t(2+p)} (\xi F)' \Rightarrow \boxed{(F^p F')' = -\frac{1}{(2+p)} (\xi F)'}$$

hence $F^p F' = -\frac{1}{(2+p)} \xi F + \text{const}$: by the boundary conditions at $\xi=0$, $\text{const}=0$

$$\Rightarrow \boxed{F^p F' = -\frac{1}{(2+p)} \xi F}$$

note the normalisation

$$\int C dx = \frac{M^{2/(2+p)}}{(Dt)^{1/(2+p)}} \int \underbrace{F(\xi) \frac{(M^p Dt)^{1/(2+p)}}{(M^p Dt)^{1/(2+p)}}}_{d\xi} = M \int d\xi F(\xi)$$

so we take F normalised to unity

solving the last boxed eqn.

$$F^p F' = -\frac{1}{(z+p)} \xi F \Rightarrow dF F^{p-1} = -\frac{1}{(z+p)} \xi d\xi$$

$$\frac{F^p}{p} = -\frac{\xi^2}{2(z+p)} + \text{const}$$

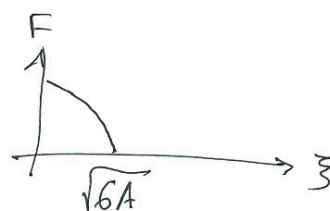
$$\text{or } F(\xi) = \left[A - \frac{p}{2(z+p)} \xi^2 \right]^{1/p}$$

$$\text{for } 0 \leq \xi \leq \left[\frac{2(z+p)}{p} A \right]^{1/p}$$

special case of $p=1$

$$F(\xi) = A - \frac{1}{6} \xi^2 \quad 0 \leq \xi \leq \sqrt{6A}$$

= 0 outside



normalisation

$$\int_0^{\sqrt{6A}} \left(A - \frac{1}{6} \xi^2 \right) d\xi = 1 = A\sqrt{6A} - \frac{1}{18} (6A)^{3/2} = A^{3/2} \cdot \frac{2}{3} \sqrt{6} =$$

$$A^{3/2} \cdot \frac{2\sqrt{2}}{\sqrt{3}}$$

$$\therefore A = \left(\frac{\sqrt{3}}{2\sqrt{2}} \right)^{2/3} = \left(\frac{3}{8} \right)^{1/3}$$

FitzHugh - Nagumo model

(1)

i) homogeneous fixed point

$$\left. \begin{aligned} u(1-u)(u-a) + v &= 0 \\ bu - cv &= 0 \end{aligned} \right\} v = \frac{b}{c}u \quad \text{so } u=0 \text{ or } (1-u)(u-a) + \frac{b}{c} = 0$$

$$u^2 - (1+a)u + a - b/c = 0$$

$$u^* = \frac{1+a \pm \sqrt{(1+a)^2 - 4a + 4b/c}}{2}$$

$$= \frac{1+a \pm \sqrt{(1-a)^2 + 4b/c}}{2}$$

$$v^* = \frac{b}{c} u^* : \text{choose + sol'n so } u^* > 0.$$

stability matrix

$$J = \begin{pmatrix} ? & 1 \\ b & -c \end{pmatrix}$$

$$J_{11} = (1-u)(u-a) + u(1-u) - u(u-a) \quad @ u^*$$

$$= -3u^2 + 2u + 2ua - a$$

$$\text{but } u^2 = \frac{b}{c} - a + (1+a)u$$

$$\text{so } J_{11} = -\frac{3b}{c} + 2a - u(1+a) \text{ after some algebra}$$

$$\text{now, } u^* > \frac{1+a}{2} \text{ so } 2a - u^*(1+a) < 2a - \frac{(1+a)^2}{2}$$

$$< -\frac{1}{2}(1-a)^2 < 0$$

thus $J = \begin{pmatrix} - & + \\ + & - \end{pmatrix} \quad \text{Tr } J < 0$

and since $J_{11} < -\frac{b}{c}$

$\left. \begin{aligned} \text{Det } > 0 \\ \end{aligned} \right\} \text{stable fixed pt.}$

(ii) $u_t = -\gamma \phi \quad u_{xx} = \ddot{\phi} \quad v_t = -\gamma \psi \quad \cdot = \frac{d}{d\tau} \quad \xi = x - \gamma t$

$$\boxed{\begin{aligned} -\gamma \dot{\phi} &= \ddot{\phi} + \phi(1-\phi)(\phi-a) + \psi \\ -\gamma \dot{\psi} &= b\phi - c\psi \end{aligned}}$$



(2)

iii) if $b=c=0$ $\dot{\psi}=0 \Rightarrow \psi = \text{const} = 0$ by statement of problem

$$\Rightarrow -\gamma \dot{\phi} = \ddot{\phi} + \phi(1-\phi)(\phi-a)$$

set $\phi = \frac{1}{1+e^{-\alpha \xi}}$ $\dot{\phi} = \frac{\alpha e^{-\dots}}{(1+e^{-\dots})^2} = \alpha(\phi - \phi^2)$ (useful trick!)

$\therefore \ddot{\phi} = \alpha \dot{\phi}(1-2\phi) \Rightarrow$ $-\gamma \dot{\phi} = \alpha \dot{\phi}(1-2\phi) + \frac{\dot{\phi}}{\alpha}(\phi-a)$

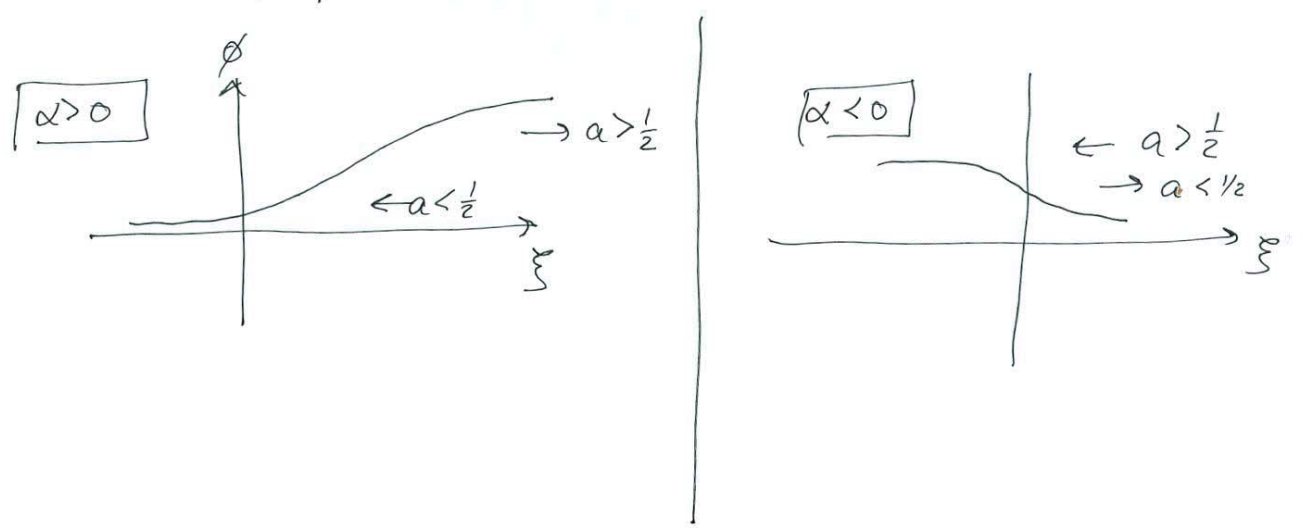
either $\dot{\phi}=0$ or

$$\phi(1-2\alpha^2) + (\alpha^2 + \gamma\alpha - a) = 0$$

holds $\forall \xi$ if $1-2\alpha^2=0$ $\alpha = \pm \frac{1}{\sqrt{2}}$

and $\alpha^2 + \gamma\alpha - a = 0$ $\gamma = \pm \sqrt{2}(a - \frac{1}{2})$

direction?, depends on γ



Chemotaxis

(1)

$$n_t = D n_{xx} + b n \left(1 - \frac{n}{n_0}\right) - \partial_x (X(a) n a_x)_x$$

$$a_t = D_A a_{xx} + h n - k a$$

$$X(a) = \frac{X_0 K}{(K+a)^2}$$

clearly, set $u = n/n_0$, let $T = bt$ $\frac{\partial}{\partial t} = b \frac{\partial}{\partial T}$ h^{-1} is a time, so set

$$a = h n_0 k^{-1} v$$

diffusive scalings: $x = \sqrt{D b^{-1}} X$

$$\partial_x = \sqrt{\frac{1}{D b}} \partial_X \text{ etc.}$$

algebra $\Rightarrow$

$$\beta = \frac{X_0 K k}{D h n_0}$$

$$\alpha = \frac{K k}{h n_0}$$

$$\gamma = k/b$$

$$\delta = D_A/D$$

$$\begin{cases} \ddot{u} = u'' + u(1-u) - \beta \left[\frac{u v'}{(\alpha + v)^2} \right]' \\ \ddot{v} = \delta v'' + \gamma(u - v) \end{cases}$$

homogeneous steady state $u = v = 1$ by inspection

stability matrix $J = \begin{pmatrix} -1 & 0 \\ \gamma & -\gamma \end{pmatrix}$ $\left. \begin{matrix} \text{Tr} < 0 \\ \text{Det} > 0 \end{matrix} \right\}$ hence stable

now allow spatial instability e^{ikx}

$$J = \begin{pmatrix} -1 & 0 \\ \gamma & -\gamma \end{pmatrix} + \begin{pmatrix} -k^2 & 0 \\ 0 & -\delta k^2 \end{pmatrix} + \begin{pmatrix} 0 & \hat{\beta} k^2 \\ 0 & 0 \end{pmatrix} \quad \hat{\beta} = \frac{\beta}{(1+\alpha)^2}$$

$$= \begin{pmatrix} -(1+k^2) & \hat{\beta} k^2 \\ \gamma & -(\gamma + \delta k^2) \end{pmatrix}$$

$\text{Tr} < 0$ always as usual

$$\text{Det} = (1+k^2)(\gamma + \delta k^2) - \gamma \hat{\beta} k^2 = \underbrace{\delta (k^2)^2}_{\text{"a"}} + \underbrace{(\gamma + \delta - \gamma \hat{\beta}) k^2}_{\text{"b"}} + \underbrace{\gamma}_{\text{"c"}} \quad (*)$$

(2)

can k ever be negative for $k^2 > 0$?

if so, need $\gamma + \delta - \gamma \hat{\beta} < 0$ "b"

and $(\gamma + \delta - \gamma \hat{\beta})^2 - 4\gamma\delta > 0$ " $b^2 - 4ac$ "

$$\text{i.e. } -(\gamma + \delta - \gamma \hat{\beta}) > 2\sqrt{\delta}\sqrt{\gamma}$$

$$\text{or } \gamma \hat{\beta} > \gamma + 2\sqrt{\delta}\sqrt{\gamma} = (\sqrt{\gamma} + \sqrt{\delta})^2$$

$$\boxed{\frac{\gamma \beta}{(1+\alpha)^2} > (\sqrt{\gamma} + \sqrt{\delta})^2} \text{ as required } (*)$$

$$k_c^2 = \frac{-b}{2a} = -\frac{\gamma + \delta - \gamma \hat{\beta}}{2\delta} = \frac{\gamma \beta - (\gamma + \delta)(1+\alpha)^2}{2\delta(1+\alpha)^2}$$

$$k_c = \frac{2\pi}{\lambda_c} \leftarrow \text{wavelength} \quad \text{if } \alpha = \gamma = \delta = 1$$

$$k_c^2 = \frac{\beta - 8}{8}$$

$$\lambda_c = 2\pi \sqrt{\frac{8}{\beta - 8}}$$

and note that k gives $\beta > 16$

A Turing instability

1

$$u_t = u_{xx} + \frac{u^2}{v} - bu$$

$$v_t = d v_{xx} + u^2 - v$$

homogeneous fixed point.

$$\frac{u^2}{v} - bu = 0 \quad u^2 - v = 0$$

$$\Rightarrow \boxed{u^* = b^{-1} \quad v^* = b^{-2}}$$

$$J_{u^*, v^*} = \begin{pmatrix} b & -b^2 \\ 2/b & -1 \end{pmatrix}$$

$$\text{Det} = b$$

$$\text{Tr} = b - 1$$

so

$$\boxed{0 < b < 1 \text{ stable}}$$

spatial instability $\sim e^{ikx}$

$$J = \begin{pmatrix} b - k^2 & -b^2 \\ 2/b & -1 - dk^2 \end{pmatrix}$$

$\text{Tr} < 0$ of course

$$\text{Det} = (b - k^2)(-1 - dk^2) + 2b$$

$$= d(k^2)^2 + (1 - bd)k^2 + b$$

can this be negative for any $k^2 > 0$?

need $1 - bd < 0$ i.e. $bd > 1$

also $(1 - bd)^2 > 4bd$

$$\text{so } \boxed{bd > 3 + \sqrt{8}}$$

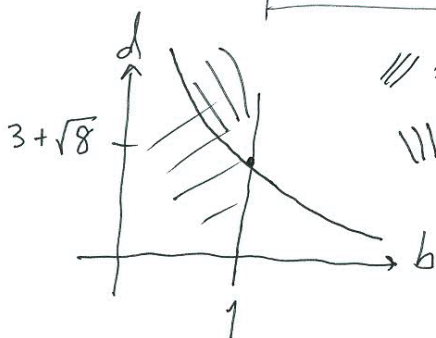
$$1 - 2x + x^2 > 4x$$

$$x^2 - 6x + 1 > 0$$



$$x_{\pm} = 3 \pm \sqrt{8}$$

x_+ relevant



// = homg. stability

\\ Turing instability

critical wavenumber

$$k_0^2 = -\frac{(1 - bd)}{2d} = \frac{1 + \sqrt{2}}{d}$$

$$\lambda_0 = 2\pi \sqrt{\frac{d}{1 + \sqrt{2}}}$$

Phytoplankton - zooplankton

(1)

$$u_t = u_{xx} + u(1+u-\gamma v)$$

want $u, v > 0$ only

$$v_t = d v_{xx} + v(\beta u - \gamma)$$

fixed point:

$$u_0 = \frac{1}{\beta\gamma - 1}$$

$$v_0 = \beta u_0 = \frac{\beta}{\beta\gamma - 1}$$

clearly $\beta\gamma > 1$

stability

$$J = u_0 \begin{pmatrix} 1 & -\gamma \\ \beta^2 & -\beta \end{pmatrix}$$

$$\text{Det} = u_0^2 \beta(\gamma\beta - 1) > 0$$

$$\text{Tr} = u_0(1 - \beta) < 0 \Rightarrow \boxed{\beta > 1}$$

again, with perturbations $\sim e^{ikx}$

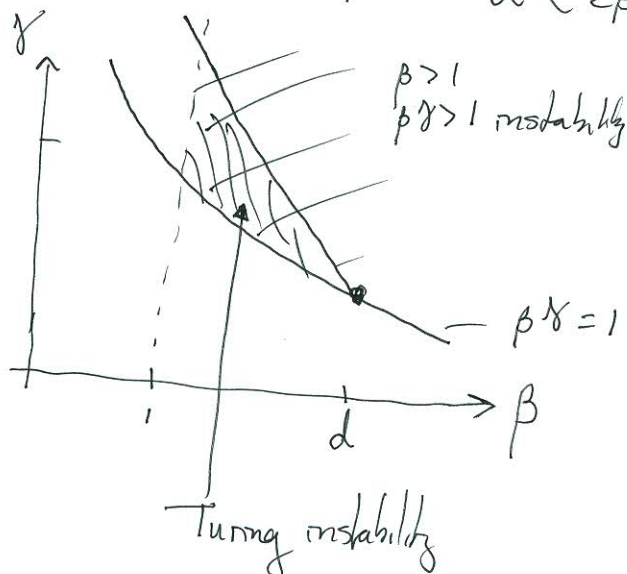
$$J = u_0 \begin{pmatrix} 1 & -\gamma \\ \beta^2 & -\beta \end{pmatrix} - k^2 \begin{pmatrix} 1 & 0 \\ 0 & d \end{pmatrix}$$

so $\text{Tr} < 0$ still and $\text{Det} = d(k^2)^2 + (\beta - d)u_0 k^2 + \beta(\gamma\beta - 1)u_0^2$

for Turing instability, need this < 0 for some $k^2 > 0$

i.e. need $\boxed{d > \beta}$ and $\boxed{(\beta - d)^2 > 4\beta d(\gamma\beta - 1)}$ (*)

i.e. $\gamma < \frac{1}{\beta} + \frac{1}{d} \left(\frac{\beta - d}{2\beta} \right)^2 = \frac{1}{d} \left(\frac{\beta + d}{2\beta} \right)^2$ and this $> \frac{1}{\beta}$



$$k_0^2 = \frac{d - \beta}{2d} = \sqrt{\frac{\beta(\gamma\beta - 1)}{d}}$$

$$\text{but } * \rightarrow \beta < \frac{d}{2\sqrt{\gamma d} - 1}$$

$$\text{so } k_c^2 = \frac{\sqrt{\gamma d} - 1}{2\sqrt{\gamma d} - 1}$$