

# Developmental Partial Differential Equations

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Rutgers University - Camden

Kinet Young Researchers' Workshop  
November 30, 2016



# Outline

- 1 Motivation: A description of oogenesis
- 2 The heat equation on time-varying manifolds
- 3 A “Lie bracket” between transport and heat
- 4 Control of growth via a signal
- 5 Future Directions

# *Drosophila* oogenesis

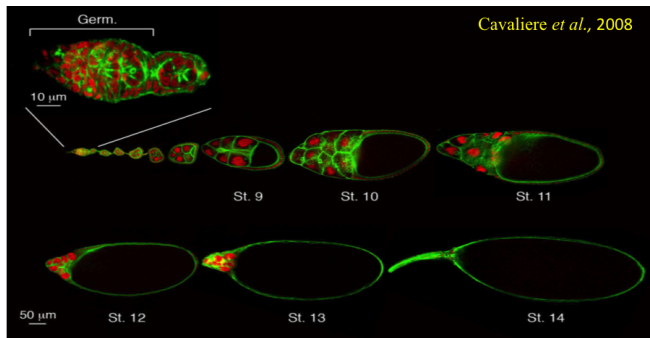
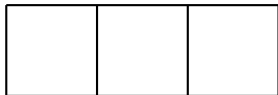
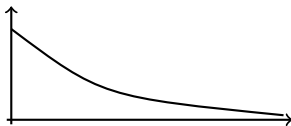


Figure: *Drosophila melanogaster* oogenesis

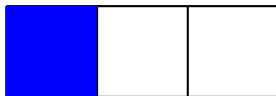
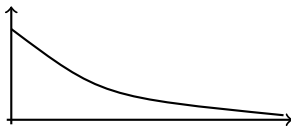
# Morphogens

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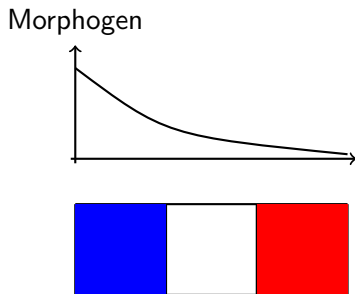


Figure: “French flag model”

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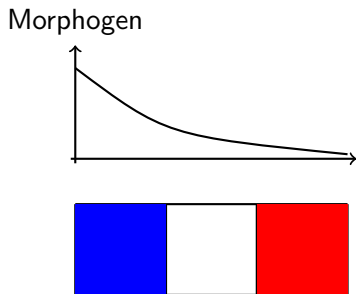


Figure: “French flag model”

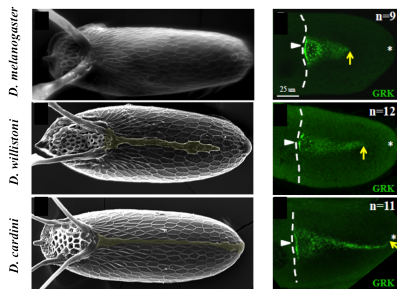
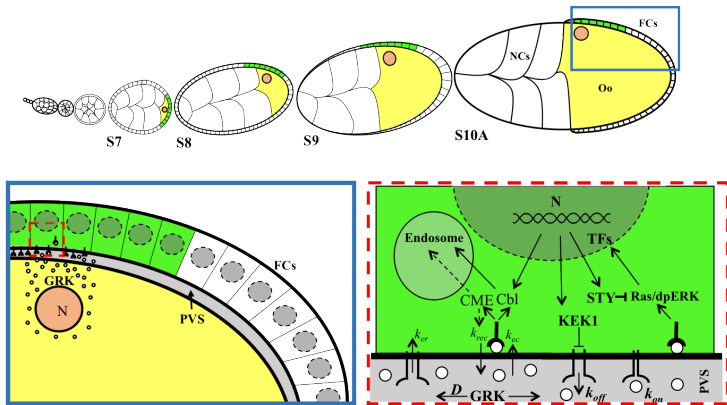


Figure: Morphologies of *Drosophila* eggshells and Gurken patterning

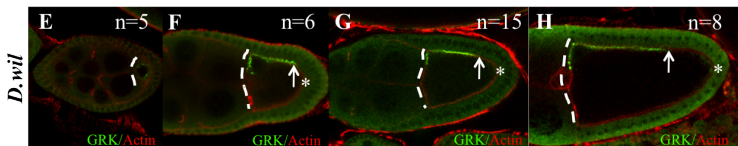
# Mechanism of Gurken diffusion and internalization



**Figure:** Gurken diffusion from oocyte nucleus in the perivitelline space and internalization into the follicle cells



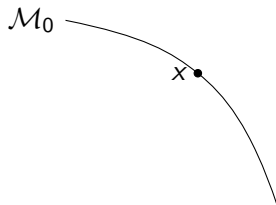
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Figure: Gurken in *Drosophila willistoni*

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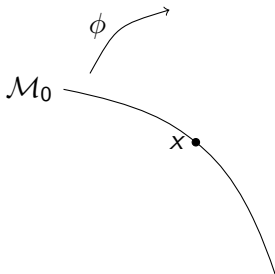
# General model

- $\mathcal{M}_t$ : time-varying compact manifold of dimension  $n$  embedded in  $\mathbb{R}^d = \mathbb{R}^{n+1}$   
*Organism's membrane*



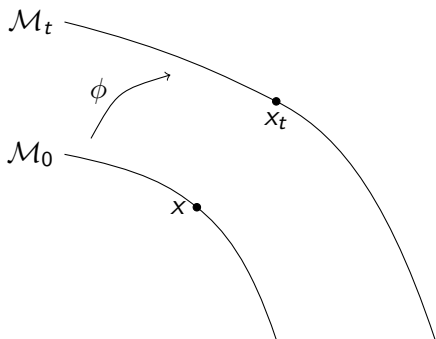
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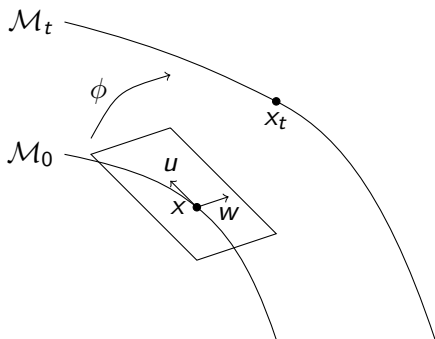
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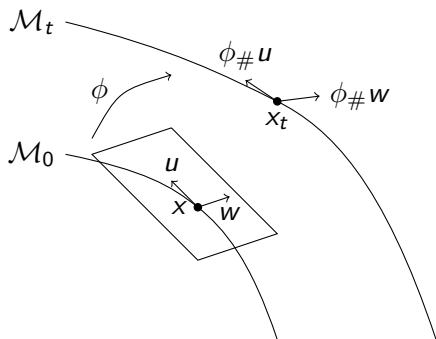
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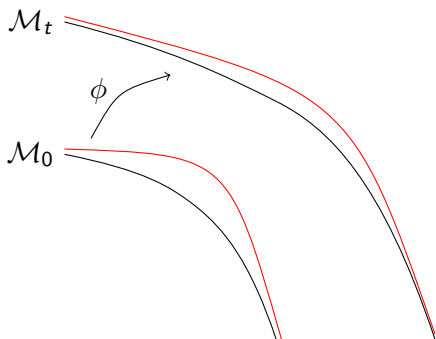
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- $\mu_t \in \mathcal{P}(\mathcal{M}_t)$ : probability measure on  $\mathcal{M}_t$  (also,  $\mu_t \in \mathcal{P}_c(\mathbb{R}^d)$ )  
*Morphogen diffusing in intercellular space*





# Coupling of diffusion and manifold evolution

Evolution of  $\mu_t$  by the combined **transport** and **diffusion**:

Transport-diffusion PDE

$$\partial_t \mu_t + \nabla \cdot (v[\mu_t] \mu_t) = \Delta_t \mu_t \quad (1)$$

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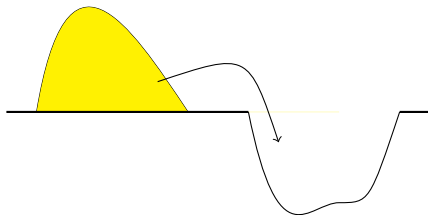
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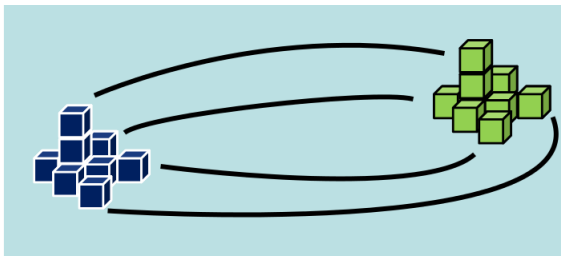
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# Wasserstein distance: Monge transportation problem



How do you best move a pile of sand to fill up a given hole of the same total volume?

# Wasserstein distance: Monge transportation problem



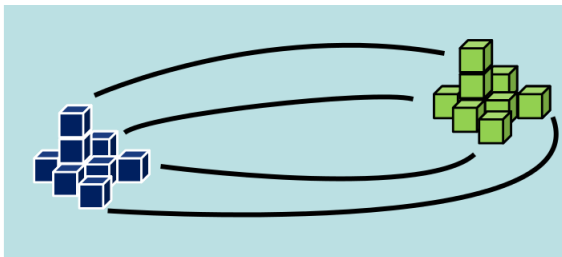
Monge's problem (1781)

Given  $\mu, \nu \in \mathcal{P}(X)$  and  $c : X \times X \rightarrow \mathbb{R}^+$  a Borel-measurable function,

$$\text{Minimize } \int_X c(x, T(x)) d\mu(x)$$

among all transport maps  $T : X \rightarrow X$  s.t.  $T\#\mu = \nu$ .

## Wasserstein distance: Monge transportation problem



Kantorovich's formulation (1940's)

Given  $\mu, \nu \in \mathcal{P}(X)$  and  $c : X \times X \rightarrow \mathbb{R}^+$  a Borel-measurable function,

$$\text{Minimize } \int_{X \times X} c(x, y) d\gamma(x, y)$$

where  $\gamma \in \Pi(\mu, \nu) := \{\rho \in \mathcal{P}(X \times X) \mid \pi_1\#\rho = \mu, \pi_2\#\rho = \nu\}$ .

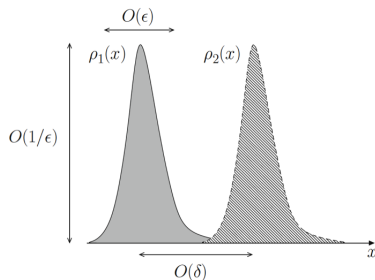
## $p$ -Wasserstein distance

$$\mathcal{W}_p(\mu, \nu) = \inf_{\gamma \in \Pi(\mu, \nu)} \left\{ \left( \int_{\mathbb{R}^n \times \mathbb{R}^n} |x - y|^p d\gamma(x, y) \right)^{1/p} \right\}$$



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**Figure:** Two measures with different  $L^1$  and  $\mathcal{W}_1$  distances (respectively  $\mathcal{O}(1)$  and  $\mathcal{O}(\delta)$ ).

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## Laplace-Beltrami operator

Laplace-Beltrami operator: generalization of the Laplacian on Riemannian manifolds.

$$\Delta f := \nabla \cdot \nabla f$$

Let  $(x_i)_{i \in \{1, \dots, n\}}$  be a coordinate system on  $\mathcal{M}_t$  and  $g_t$  be the metric tensor of  $\mathcal{M}_t$ .

Let  $f \in C^\infty(\mathcal{M}_t)$ .

$$\Delta_t f = \frac{1}{\sqrt{|g_t|}} \sum_{i=1}^n \frac{\partial}{\partial x_i} \left( \sqrt{|g_t|} \sum_{j=1}^n g_t^{ij} \frac{\partial}{\partial x_j} f \right)$$

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Theorem (Piccoli, Pouradier Duteil, Rossi)

*There exists a unique solution to Equation (1).*

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Weak formulation

For all  $f \in C^\infty(\mathbb{R}, \mathbb{R}^d)$

$$\partial_t \int_{\mathbb{R}^d} f \, d\mu_t - \int_{\mathbb{R}^d} (\nabla f \cdot v[\mu_t]) \, d\mu_t = \int_{\mathcal{M}_t} \Delta_t f \, d\mu_t. \quad (2)$$

# Proof of existence

Sketch of proof (Existence).

- Introduce a discrete scheme that alternates time steps of transport and diffusion, and prove that it admits a convergent subsequence
- Prove that the limit is a solution to the PDE (1)





# Proof of existence and uniqueness: Discrete scheme

## Scheme $\mathbb{S}$

Define  $\tau_n = t_n := 2^{-n} T$ . Let  $\mu^n(0) := \mu_0$ .

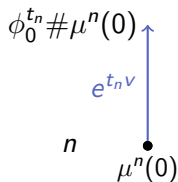
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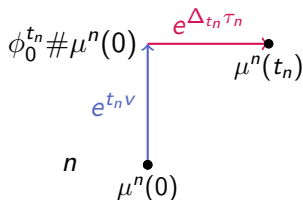


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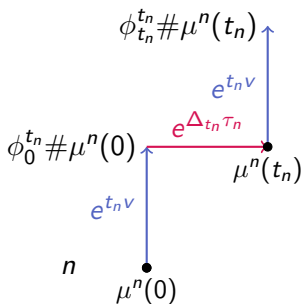


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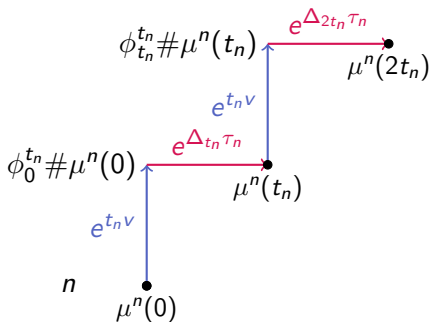


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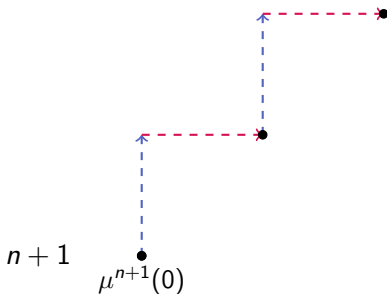


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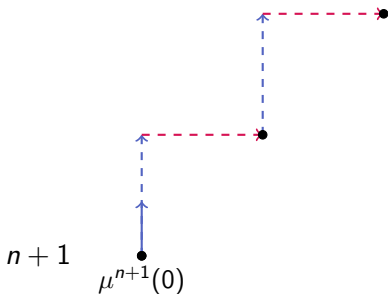


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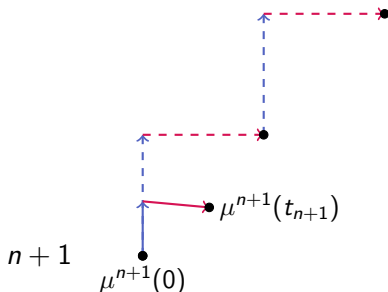


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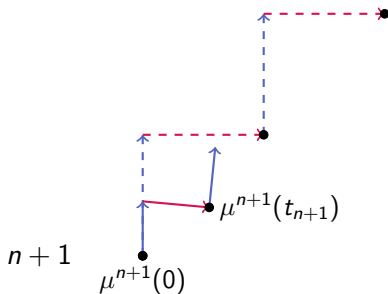


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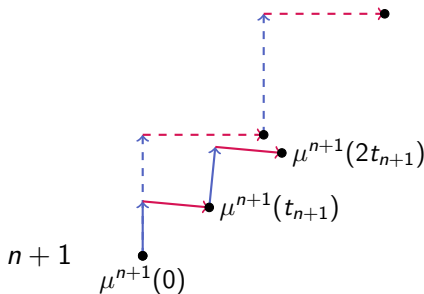


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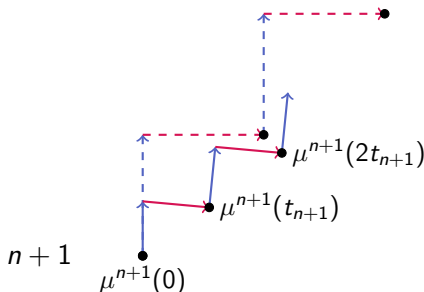


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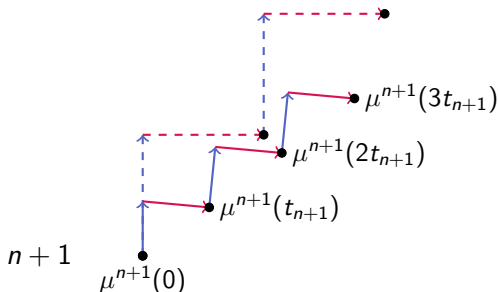


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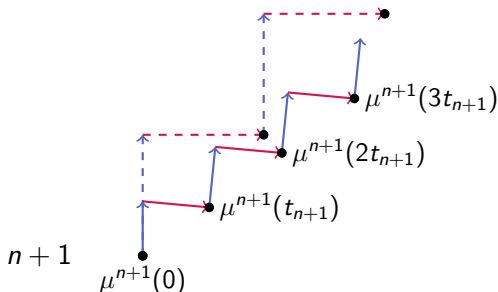


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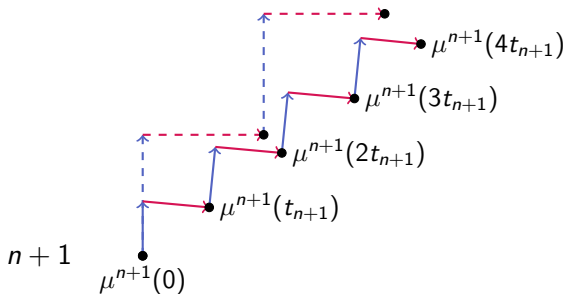


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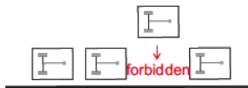
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## Lie bracket: intuitive example



Four motions with the same amplitude perform forbidden motion:



**1. motion forward**



**2. rotation counterclockwise**



**3. motion backward**



**4. rotation clockwise**



# Non commutativity of transport and heat

Definition: "Lie bracket" between transport and heat

$$[\Delta, \nu]\mu := \lim_{t=\tau \rightarrow 0} \frac{\Phi_{-t}\# \left( e^{\tau\Delta_t}(\Phi_t\#\mu) \right) - e^{\tau\Delta_0}\mu}{t\tau}$$

with  $\Phi_t\#$ : push-forward via the flow generated by  $\nu$   
 $e^{\tau\Delta_t}$ : semigroup generated by  $\Delta_t$  at time  $\tau$ .

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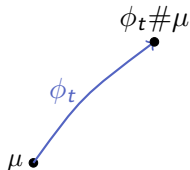
$\mu \bullet$

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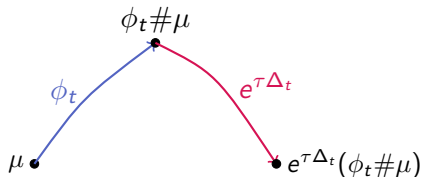


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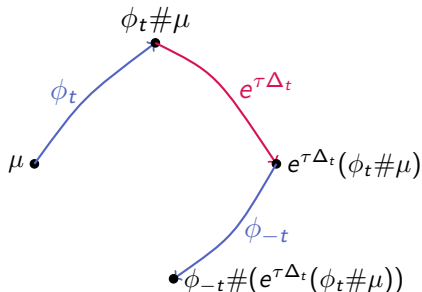


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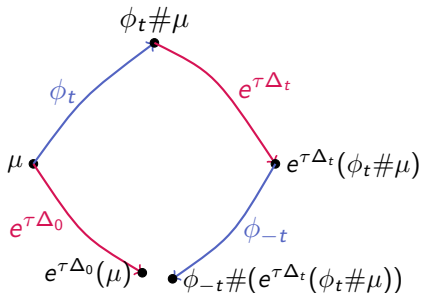


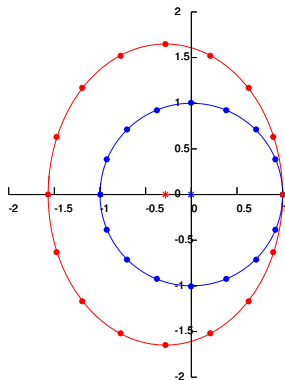
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Simple example: Transport of  $S^1$ 

**Figure:** Transport of  $S^1$  by  $v(x, y) := (x - 1, 2y)$ . At  $t = 0.25$ , the resulting ellipse is centered at  $(1 - e^{0.25}, 0)$ .

## Simple example: Discrete scheme

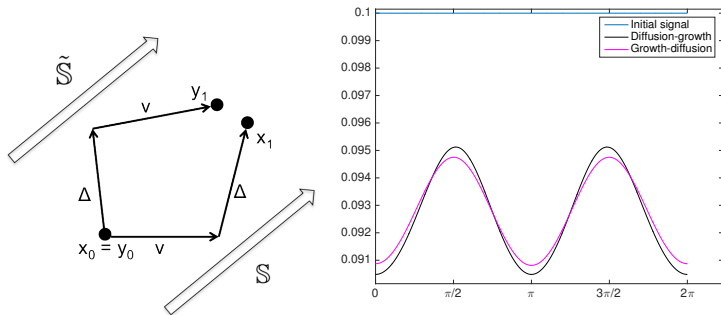
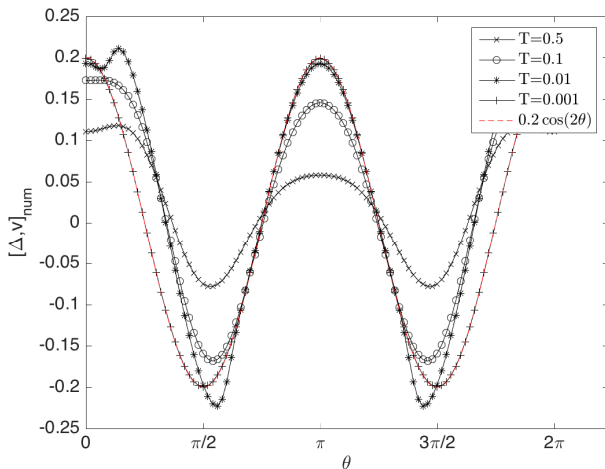


Figure: Iterative diffusion and transport



## Simple example: Convergence of the bracket



**Figure:** Convergence of the numerical approximations of the bracket to the theoretical expression for the initial signals  $\mu_0(\theta) = 0.1d\theta$ .

## Simple example: Convergence of the bracket

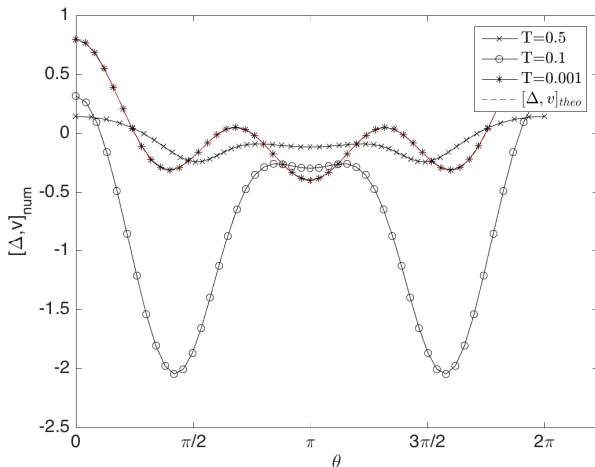


Figure: Convergence of the numerical approximations of the bracket to the theoretical expression for the initial signal  $\mu_0(\theta) = 0.1(\cos(\theta) + 1)d\theta$ .

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# Control of manifold evolution

Complete coupling of signal  $s$  and manifold  $r$  with control of  $s$  at a point.

$$\begin{cases} \partial_t r = s, \\ \partial_t s = \Delta_r s, \\ s(t, \theta = 0) = u(t). \end{cases} \quad (2)$$

where

- $r(t, \theta)$ : radius of the cell;
- $s(t, \theta)$ : growing signal (solving the heat equation);
- $\Delta_r$ : Laplace-Beltrami operator (depending on  $r$ );
- $u(t)$ : control (value of  $s$  at a given point).

Example:  $S^1$ 

$$\begin{cases} \partial_t r = s, \\ \partial_t s = \Delta_r s, \\ s(t, \theta = 0) = u(t), \\ \partial_\theta s(t, \theta = \pi) = 0. \end{cases} \quad (3)$$

with  $r(0, \theta) = 1$  (constant radius) and  $s(0, \theta) = 0$  (zero signal).  
The Laplace-Beltrami operator is:

$$\Delta_r s = \frac{1}{r^2 + r_\theta^2} \partial_\theta^2 s - \frac{rr_\theta + r_\theta \partial_\theta^2 r}{(r^2 + r_\theta^2)^2} \partial_\theta s \quad (4)$$

# Simulations: constant control

Figure: Simulations with a constant control  $u \equiv 1$ .

# Simulations: sine control

Figure: Simulations with a sinusoidal control.

# Simulations: growth of circle

**Figure:** Simulations with a control  $u(t) = 0.25 \sin(\frac{2\pi}{5} t)$  for  $t \in [0, 2.5]$  and  $u(t) = 0$  for  $t \in [2.5, 10]$ .



# Controllability

## Exact controllability

Find a control  $u : [0; T] \rightarrow \mathbb{R}$  such that the unique solution of (3) with  $\forall \theta \in [0, 2\pi]$ ,  $r(t = 0, \theta) = r_0$  and  $s(t = 0, \theta) = 0$  satisfies  $\forall \theta \in [0, 2\pi]$ ,  $r(t = T, \theta) = r_1(\theta)$  and  $s(t = T, \theta) = 0$ .

Exact controllability cannot be obtained in general (e.g. for non-smooth configurations). Hence we relax our goal:

## Approximate controllability

Find a control  $u : [0; T] \rightarrow \mathbb{R}$  such that the unique solution of (3) with  $\forall \theta \in [0, 2\pi]$ ,  $r(t = 0, \theta) = r_0(\theta)$  and  $s(t = 0, \theta) = 0$  satisfies  $\|r(t = T, \cdot) - r_1(\cdot)\|_{L^2} < \epsilon$  and  $\|s(t = T)\|_{L^2} < \epsilon$ .

# Approximate controllability

## Theorem

*The system*

$$\begin{cases} \partial_t r = s, \\ \partial_t s = \Delta_r s, \\ s(t, \theta = 0) = u(t), \\ \partial_\theta s(t, \theta = \pi) = 0 \end{cases}$$

*is approximately controllable for  $r$  on  $[0, T]$ .*

# Future Directions

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- Cost of control - optimal control given a number of harmonics in Fourier series

Thank you for your attention!  
Any questions?