

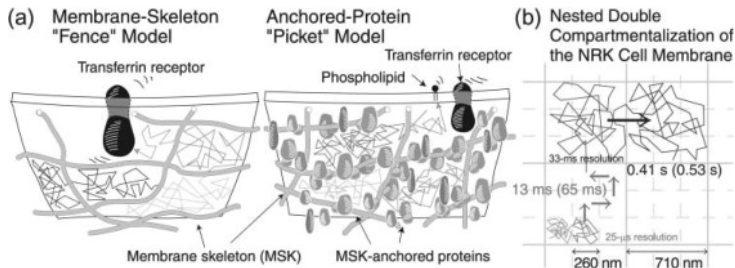
Diffusion through semi-permeable membranes

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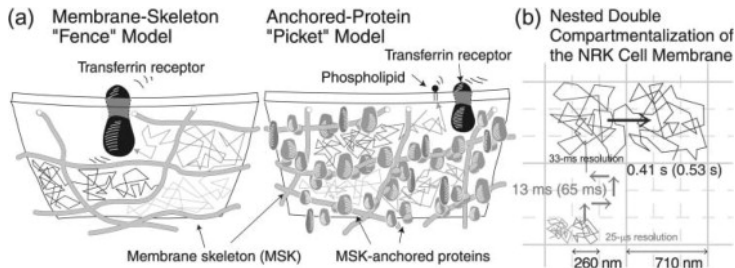
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- There is no currently microscopic model for how this hop-diffusion occurs: can we build one?

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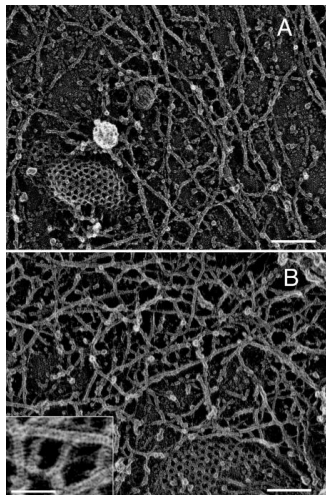


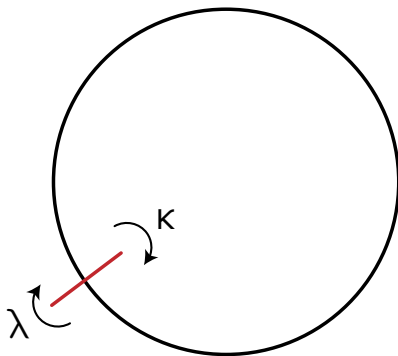
Figure: Taken from Morone et al. (2006)²

Diffusion through a semi-permeable membrane

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Diffusion through a semi-permeable membrane

- Consider a particle diffusing on a loop $\mathbb{R} \bmod 2\pi$
- At some point, there is a highly localized directional and semi-permeable membrane which alters the diffusive nature. In particular, allow crossing from the left with probability $0 \leq \lambda \leq 1$ and from the right with probability $0 \leq \kappa \leq 1$



The master equation

- Suppose the membrane occurs at $M \equiv M \bmod N$, where there are N elements on the lattice. The (discrete) master equation for the system reads

$$\begin{aligned} \frac{\partial p_j(t)}{\partial t} = & \frac{1}{\tau} \left[\frac{1}{2} p_{j+1}(t) + \frac{1}{2} p_{j-1}(t) - p_j(t) \right] \\ & + \frac{\Delta_\lambda}{\tau} p_M(t) (\delta_{M-1,j} - \delta_{M+1,j}) + \frac{\Delta_\kappa}{\tau} p_{M+1}(t) (\delta_{M+2,j} - \delta_{M,j}), \end{aligned}$$

where $\Delta_s = \frac{1}{2} - s$ with temporal step size τ

- If $\lambda = \kappa = 1/2$, $\Delta_\lambda = \Delta_\kappa = 0$ and we recover the random walk

The continuum equation of motion I

- Allow $x_j = ja_0$ for lattice spacing a_0 and take the limit $\tau, a_0 \rightarrow 0$
- Dividing the first term by a_0^2 and letting $D = a_0^2/2\tau$ remain fixed in the limit, we find

$$\frac{\partial p(x, t)}{\partial t} = \mathcal{L}(x; x_b)p(x, t), \quad (1)$$

where the generator, to linear order in a_0 is

$$\mathcal{L}(x; x_b) = D \frac{\partial^2}{\partial x^2} + 4D\delta'(x - x_b) \left(\kappa - \lambda - \Delta_\kappa a_0 \left. \frac{\partial}{\partial x} \right|_{x=x_b} \right) \quad (2)$$

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- This is a generalization for $\lambda \neq \kappa$ of the continuum limit presented in Kay, T. & Giuggioli, L. (2022)³

The continuum equation of motion II

- Define $J(x, t) = -D\partial_x p(x, t)$ as the probability current and let $\Delta_\kappa a_0/\tau \rightarrow k$ such that the action of the generator is

$$D \frac{\partial^2 p}{\partial x^2} + 4D(\kappa - \lambda) \delta'(x - x_b) p + \frac{4\Delta_\kappa^2 D}{k} J(x, t) \delta'(x - x_b) \quad (3)$$

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- We can interpret these terms as follows – using that the derivative of the Dirac delta acts as $\delta'[\psi] = -\psi'(0)$ –
 - regular diffusion generator;
 - local drift due to the directional motion at the barrier;
 - local drift due to flux generation at barrier

Generalizations

- The generalization to d spatial dimensions is trivial: define a surface $\Gamma \subset \mathbb{R}^d$ along which there is a barrier and modify $\partial_x^2 \rightarrow \nabla^2$ such that, for $t \rightarrow \tau = Dt$,

$$(\mathcal{L}p)(\mathbf{x}; \mathbf{x}_b) = \nabla^2 p + \delta'(\mathbf{x} - \Gamma) [ap + bJ(\mathbf{x}, \tau)] = \mathcal{L}_0 p + \mathcal{L}' p, \quad (4)$$

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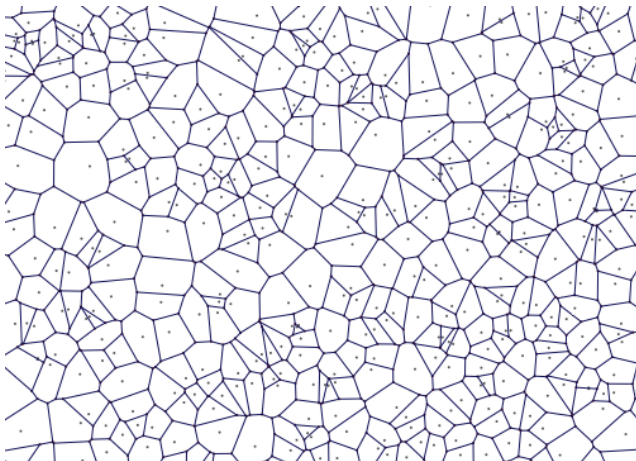
- Also straightforward to generalize Eq. (4) to multiple surfaces/points by performing a sum over all individual surfaces,

$$(\mathcal{L}p)(\mathbf{x}; \mathbf{x}_b) = \mathcal{L}_0 p + \sum_i \delta'(\mathbf{x} - \Gamma_i) [ap + bJ(\mathbf{x}, \tau)], \quad (5)$$

where Γ_i is the i th semi-permeable barrier

A note on a potential path forward

- Apparent “random” structure of the skeleton suggests it might be useful to define surfaces as the edges of random tessellations



A Green's function solution I

- The non-interacting Green's function solves the problem $(\partial_t - \mathcal{L}_0)G^{(0)} = \delta(\mathbf{x}, \tau)$ and is clearly the heat kernel,

$$G^{(0)}(\mathbf{x}, \tau | \mathbf{x}') = \frac{1}{(4\pi\tau)^{d/2}} \Theta(\tau) \exp\left(-\frac{|\mathbf{x} - \mathbf{x}'|^2}{4\tau}\right) \quad (6)$$

or, more simply, in energy-momentum space,

$$G^{(0)}(\mathbf{k}, \omega) = (i\omega - k^2)^{-1} \quad (7)$$

A Green's function solution II

- To second order in the Dyson series, $\hat{G} = \hat{G}^{(0)} + \hat{G}^{(0)} \hat{\mathcal{L}}' \hat{G}^{(0)}$. We can evaluate this explicitly by understanding the interaction propagator as acting on $G^{(0)}$. Returning to one dimension for simplicity,

$$\frac{G^{(1)}(x, \tau | x')}{G^{(0)}(x, \tau | x')} = 1 + a \frac{x_b - x'}{2\tau} + b \left(\frac{1}{2\tau} - \frac{(x_b - x')^2}{4\tau^2} \right) \quad (8)$$

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- As $\tau \rightarrow \infty$, we approach the same steady state as in the regular heat equation (cannot be the reason for confinement)
- As $\tau \rightarrow 0^+$, observe convergence in $G^{(1)}(x, \tau | x')$ to zero
- At short times, $\tau \sim 0$, increasingly large contributions from higher-order factors to compensate for starting near x'_b
- When $\lambda = \kappa$, $a = 0$

References

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- [2] N. Morone, T. Fujiwara, K. Murase, R. S. Kasai, H. Ike, S. Yuasa, J. Usukura, and A. Kusumi, Journal of Cell Biology **174**, 851 (2006).
- [3] T. Kay and L. Giuggioli, Phys. Rev. Res. **4**, L032039 (2022).

Continuum limit I (details)

- Formally, the discrete-to-continuum mapping is given by the following relationship $\sum_i \rightarrow \frac{1}{a_0} \int dx$
- Hence $\delta_{M,j} \rightarrow a_0 \delta(x - x_b)$ where x_b is the location of the barrier
- To this end, the first difference of deltas can be written

$$\delta_{M-1,j} - \delta_{M+1,j} \rightarrow a_0 [\delta(x - (x_b - a_0)) - \delta(x - (x_b + a_0))] \quad (9)$$

- Taylor expanding in the delta functions,

$$\delta(x - (x_b \pm a_0)) = \delta(x - x_b) \mp a_0 \delta'(x - x_b) + \mathcal{O}(a_0^3) \quad (10)$$

and substituting into the Kronecker delta mapping,

$$\delta_{M-1,j} - \delta_{M+1,j} \rightarrow 2a_0^2 \delta'(x - x_b) + \mathcal{O}(a_0^4) \quad (11)$$

Continuum limit II (details)

- In a similar manner, the second difference of delta functions can be mapped

$$\delta_{M+2,j} - \delta_{M,j} \rightarrow a_0 [\delta(x - (x_b + 2a_0)) - \delta(x - x_b)] \quad (12)$$

and so, following a series expansion,

$$\delta_{M+2,j} - \delta_{M,j} \rightarrow -2a_0^2 \delta'(x - x_b) + \mathcal{O}(a_0^4) \quad (13)$$

- We now return to the inhomogeneous term and note that $p_{M+1}(t) = p(x_b + a_0, t) = p(x_b, t) + a_0 \left. \frac{dp}{dx} \right|_{x=x_b} + \mathcal{O}(a_0^2)$. So, to first order in a_0 ,

$$\frac{2\Delta_\lambda a_0^2}{\tau} p(x_b, t) \delta'(x - x_b) - \frac{2\Delta_\kappa a_0^2}{\tau} \delta'(x - x_b) \left(p(x_b, t) + a_0 \left. \frac{dp}{dx} \right|_{x=x_b} \right) \quad (14)$$

Continuum limit III (details)

- Reorganizing and using the definitions $\Delta_s = \frac{1}{2} - s$ and $D = a_0^2/2\tau$,

$$4D(\kappa - \lambda) p(x, t) \delta'(x - x_b) + 4\Delta_\kappa a_0 \delta'(x - x_b) J(x, t) \quad (15)$$

- We now suppose that $\Delta_\kappa a_0/\tau \rightarrow k$ and remains finite in the limit such that

$$4D(\kappa - \lambda) p(x, t) \delta'(x - x_b) + \frac{4D\Delta_\kappa^2}{k} \delta'(x - x_b) J(x, t) \quad (16)$$

Energy-momentum space

- It is convenient to define the Fourier transform as

$$G(\mathbf{x}, t) = \int \frac{d^d k}{(2\pi)^d} \frac{d\omega}{2\pi} e^{i\mathbf{k}\cdot\mathbf{x} - i\omega t} G(\mathbf{k}, \omega) \quad (17)$$

such that we get a pole in the upper half of the plane