

# Multiscale modeling of diffusion processes in dendrites and dendritic spines

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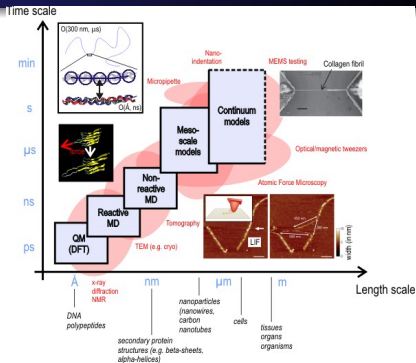
# Outline

- Motivation
- Theory
- Details of the coupling
- Verification
- Application
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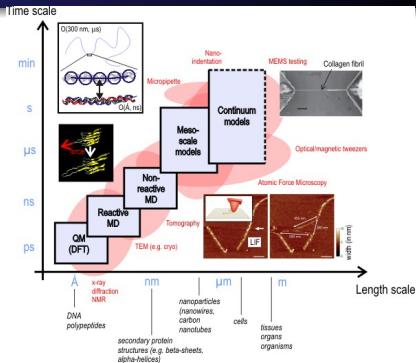
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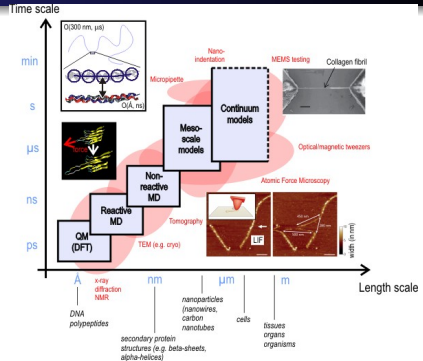
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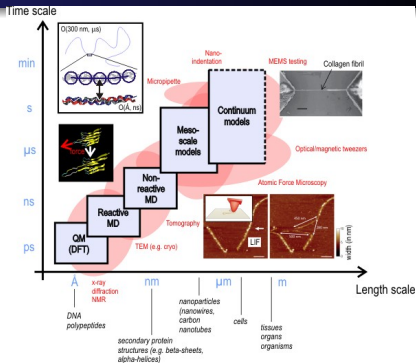
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- Quantum Mechanics is the “typical” example in physics, but there are many more.



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# Physical models on different length scales

- Systems on different length scales are characterized by different effects.
- Quantum Mechanics is the “typical” example in physics, but there are many more.
- Problems might arise between these length scales



**Figure:** Illustration of physical models on different length scales, from Markus J. Buehler, MIT

# Physical models on different length scales

## Existing meso scale models

Some meso scale models exist already, but mostly these are aimed at specific problems and/or closed source.

- Dissipative Particle Dynamics
- Dendritic solidification modeling by
- Hybrid fluid flow models by



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- Apply developed software to physical problem in order to verify functionality.

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Figures/randomwalk-eps-conve

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# Finite difference methods

- For partial differential equations

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- For partial differential equations

- Approximate derivatives by finite differences using the definition of the derivative and omitting the limit:

$$\begin{aligned}\frac{du}{dt} &= \lim_{\Delta t \rightarrow 0} \frac{u(t) - u(t + \Delta t)}{\Delta t} \\ &\approx \frac{u(t) - u(t + \Delta t)}{\Delta t}\end{aligned}$$

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- Repeat for all derivatives in the PDE.
- Solve equation on discrete mesh points.

Figures/FDM\_stencils-

# Finite difference methods

# Finite difference methods

- The two discretizations used are summarized in the theta-rule description

$$\frac{u^{k+1} - u^k}{\Delta t} = \theta D \frac{\partial^2 u^{k+1}}{\partial x^2} + (1 - \theta) D \frac{\partial^2 u^k}{\partial x^2}. \quad (1)$$



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- In order to accommodate a larger time step, the Backward Euler discretization ( $\theta = 1$ ) must be implemented:

$$u_i^{k+1} = \frac{D \Delta t}{\Delta x^2} ((u_{i+1}^{k+1} - u_i^{k+1}) - (u_i^{k+1} - u_{i-1}^{k+1})) + u_i^k.$$

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- By insertion the BE scheme results in a tridiagonal linear system in 1D.

# Tridiagonal linear systems

Tridiagonal linear systems are efficiently solved by a specialized Gaussian elimination algorithm.

```

1  g[0] = up[0]/b[0];
   H[0] = c[0]/b[0];
3  for(int i=1; i<n; i++){
       //forward substitution
5     H[i] = -c[i]/(b[i] + a[i]*H[i-1]);
       g[i] = (up[i] - a[i]*g[i-1])/(b[i] + a[i]*H[i
       -1]);
7  }
   u[n-1] = g[n-1];
9  for(int i=(n-2); i>=0; i--){
       //Backward substitution
11     u[i] = g[i] - H[i]*u[i+1];
   }

```

**Code 1 : The tridiag algorithm**

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- In 2D the solution to the discrete diffusion equation is a matrix.
- Rewriting the matrix as a vector results in a banded linear system:

$$\begin{pmatrix} \gamma & -2\beta & 0 & -2\alpha & 0 & 0 & 0 & 0 & 0 \\ -\beta & \gamma & -\beta & 0 & -2\alpha & 0 & 0 & 0 & 0 \\ 0 & -2\beta & \gamma & 0 & 0 & -2\alpha & 0 & 0 & 0 \\ -\alpha & 0 & 0 & \gamma & -2\beta & 0 & -\alpha & 0 & 0 \\ 0 & -\alpha & 0 & -\beta & \gamma & -\beta & 0 & -\alpha & 0 \\ 0 & 0 & -\alpha & 0 & -2\beta & \gamma & 0 & 0 & -\alpha \\ 0 & 0 & 0 & -2\alpha & 0 & 0 & \gamma & -2\beta & 0 \\ 0 & 0 & 0 & 0 & -2\alpha & 0 & -\beta & \gamma & -\beta \\ 0 & 0 & 0 & 0 & 0 & -2\alpha & 0 & -2\beta & \gamma \end{pmatrix} \mathbf{u} = \mathbf{u}_p$$

# Tridiagonal linear systems

## Block tridiagonal solver

The tridiag algorithm can be rewritten to solve block tridiagonal systems by replacing divisions with matrix inverses:

$$H_0 = -B_0^{-1} C_0$$

$$\mathbf{g}_0 = B_0^{-1} \mathbf{u}_{p0}$$

$$H_i = -(B_i + A_i H_{i-1})^{-1} C_i$$

$$\mathbf{g}_i = (B_i + A_i H_{i-1})^{-1} (\mathbf{u}_{pi} - A_i \mathbf{g}_{i-1})$$

$$\mathbf{u}_{n-1} = \mathbf{g}_{n-1}$$

$$\mathbf{u}_i = \mathbf{g}_i + H_i \mathbf{u}_{i+1}$$

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- In total  $\mathcal{O}(n^{2d-1})$  operations are required for a general system, one order less than e.g. LU decomposition.
- Memory impact can also be reduced to  $8 \cdot n^{2d-1}$  bytes, as opposed to  $8 \cdot n^{2d}$  bytes.

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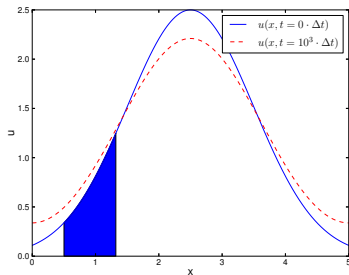


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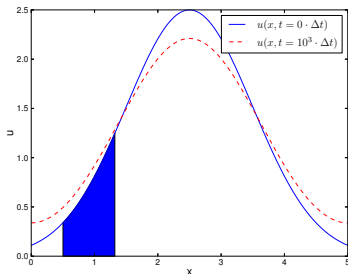
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- $\mathbf{u}_p$  is then used as input to calculate the next time step.

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- A single, real integer converts the concentration in one mesh point to a number of random walkers.

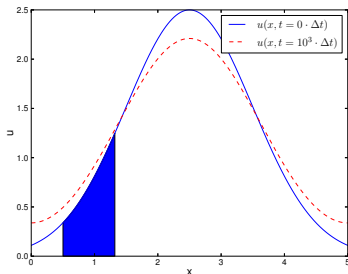


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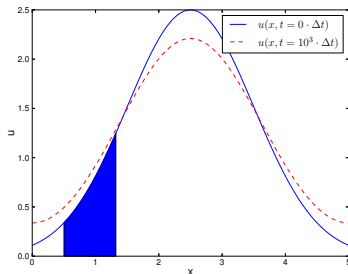
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- The conversion must be done at each time step because the concentration over an area of the mesh might change.



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- Rewriting this results in the desired restriction which is placed on the step length:

$$l = \sqrt{2dD \frac{\Delta t}{\tau}}$$

# Boundary conditions on the random walk

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- Requires some work on the PDE boundary conditions etc.

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- From the residuals, we know how the error should behave.
- For a given exact solution,  $u_e$ , the error is defined by:

$$\varepsilon(t^k) = \|u(t^k) - u_e(t^k)\|_2$$

$$\approx \sqrt{\Delta x \Delta y \sum_{i=0}^k \sum_{j=0}^k (u(t^k, x_i, y_j) - u_e(t^k, x_i, y_j))^2}.$$

# Verification techniques

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- Many useful variations of this method.
- Tests are done using

$$u(x, y, t) = e^{-\pi^2 t} \cos(\pi x) \cos(\pi y) + 1,$$

which fulfills boundary conditions and has  $s(x, t) = 0$ .

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- Often difficult tests.

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- Discretization is a reformulation of a PDE as a difference equation.
- New exact solution can be found - theoretically zero error!
- Forward Euler solution (1D):

$$u^{k+1} = \sum_{i=0}^k \binom{k}{i} (D\Delta t)^i \frac{2^i}{\Delta x^{2i}} (\cos(\pi\Delta x) - 1)^i \cos(\pi x).$$

- Backward Euler solution:

$$\vec{u}^k = (\mathbf{M}^{-1})^k \vec{u}^0.$$

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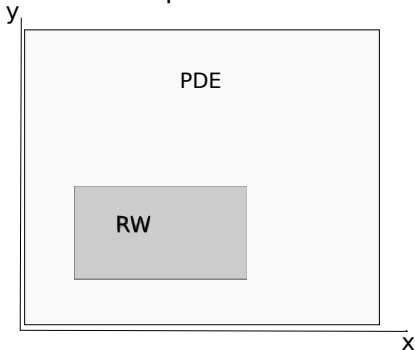
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- Pyramidal neuron
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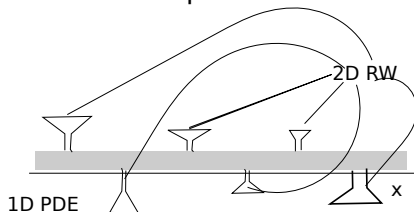


# Computational model

## Default setup



## Modified setup



# Parameters and other details

blablabla

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# What we are looking for

- Successful tests of PDE solvers.
- Successful tests of RW solver.
- Successful test of hybrid solver given sufficient number of walkers.

# RW solver

# Hybrid solver

# Results from application



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- Compressibility important.
- Small but clear viscoelastic effect:
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  - Varying peak displacement over several cycles,  $\approx 10^{-7} - 10^{-8}$ m.

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- Elastic/viscoelastic models assume solid spinal cord.
- Poroelastic model – fluid flow within spinal cord.

# Further work

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- Obtain patient-specific spinal cord geometry, parameter data and pressure data.
- Test effect of non-linear model.
- Couple with CFD simulations of CSF flow.

Thank you for your attention!

# References I



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