



Lecture 2: Diffusion-based Patterning

Prof Dagmar Iber, PhD DPhil

MSc Computational Biology 2019/20

Contents

1 Embryonic Patterning

2 The Diffusion Equation

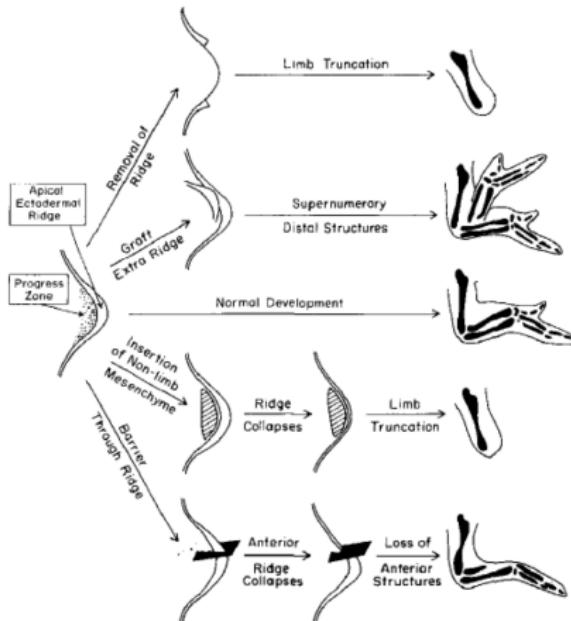
- Derivation
- Solution

3 Morphogen Gradient Formation

4 Alternative Transport Mechanisms

Embryonic Patterning

Diffuse Signals determine Embryonic Patterning



Tabin, Cell, 1991

- AER required for outgrowth
- ZPA contains factor that leads to digit duplication
- Limb mesenchyme necessary to sustain outgrowth
- Impermeable barrier restricts patterning mainly to the posterior side (Summerbell, 1979)

Source Duplications

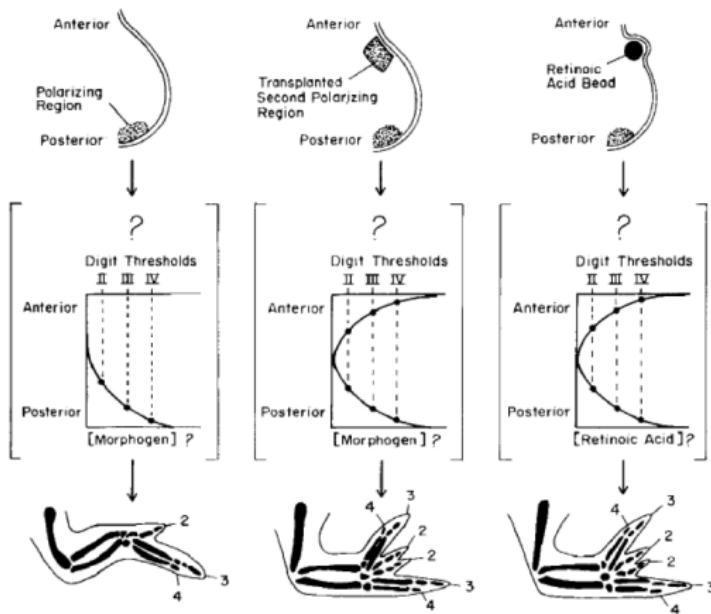
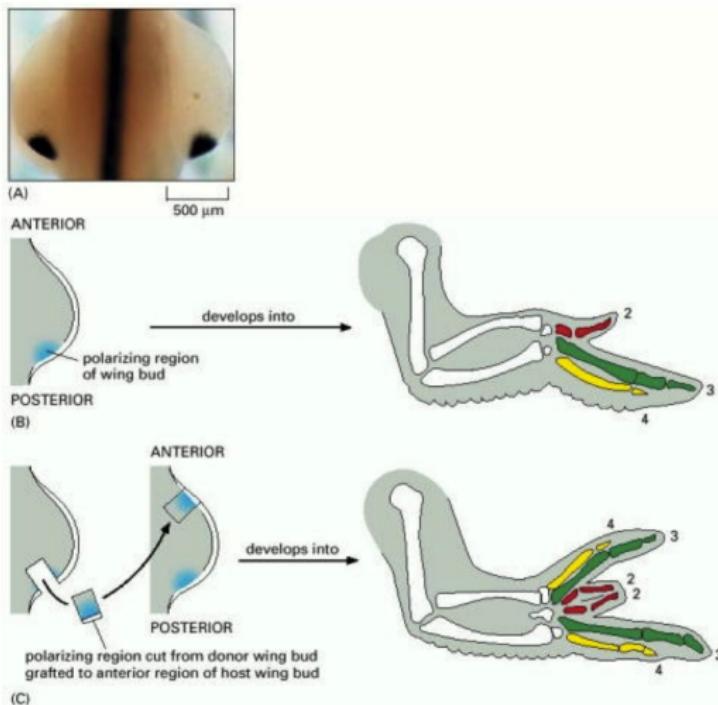


Figure 4. The Morphogen Model for Polarizing Activity in the Limb Bud

A normal limb may pattern its anterior-posterior axis by producing in the posterior polarizing region a diffusible compound whose gradient decreases anteriorly. As the concentration falls through certain threshold levels, the limb bud tissue is instructed to form particular digits. Grafting a second polarizing region at the anterior margin would create a second source of the morphogen, changing the concentration profile of the postulated morphogen such that each threshold would be reached twice in a symmetrical pattern. Implanting a retinoic acid bead has the same effect on limb pattern as a transplanted polarizing region, consistent with retinoic acid being or inducing the expression of the proposed morphogen.

Patterning by Diffusible Reagents



The Diffusion Equation

The Diffusion Equation - Derivation

The Diffusion Equation in 1D

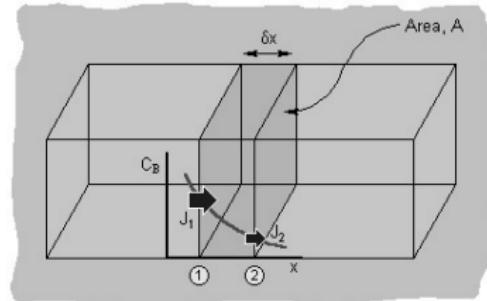
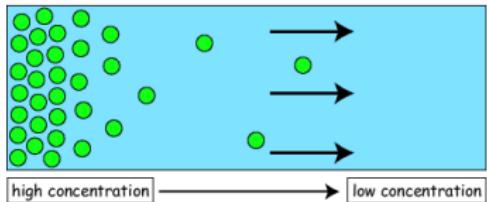
$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}; \quad 0 \leq x \leq L$$

Fick's First Law

$$J = -D \frac{\partial c}{\partial x}$$

Fick's Second Law

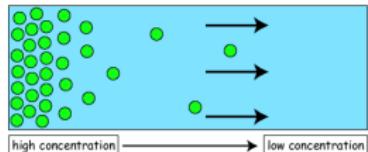
$$\frac{\partial c}{\partial t} = -\frac{\partial J}{\partial x} = D \frac{\partial^2 c}{\partial x^2}$$



Fick's First Law

Diffusion flux: continuum limit of random walk.

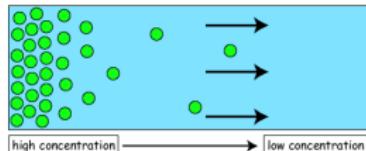
Random Walk: half of the particles $N(x, t)$ move to the left, half to the right.



Fick's First Law

Diffusion flux: continuum limit of random walk.

Random Walk: half of the particles $N(x, t)$ move to the left, half to the right.



Net Movement to the right in spatial interval $[x, x + \Delta x]$:

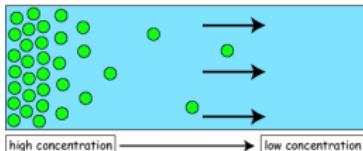
$$-\frac{1}{2} [N(x + \Delta x, t) - N(x, t)]$$



Fick's First Law

Diffusion flux: continuum limit of random walk.

Random Walk: half of the particles $N(x, t)$ move to the left, half to the right.



Net Movement to the right in spatial interval $[x, x + \Delta x]$:

$$-\frac{1}{2} [N(x + \Delta x, t) - N(x, t)]$$

Flux: net movement of particles across some area element of area a , normal to the random walk during a time interval Δt :

$$J = -\frac{1}{2} \left[\frac{N(x + \Delta x, t) - N(x, t)}{a \Delta t} \right]$$

Fick's First Law

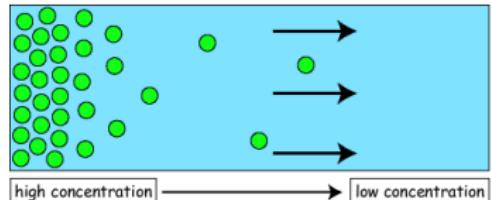
$$J = -\frac{1}{2} \left[\frac{N(x + \Delta x, t) - N(x, t)}{a \Delta t} \right]$$

Fick's First Law

$$\begin{aligned} J &= -\frac{1}{2} \left[\frac{N(x + \Delta x, t) - N(x, t)}{a \Delta t} \right] \\ &= -\underbrace{\frac{1}{2} \frac{(\Delta x)^2}{\Delta t}}_D \left[\frac{N(x + \Delta x, t) - N(x, t)}{a (\Delta x)^2} \right] \end{aligned}$$

Fick's First Law

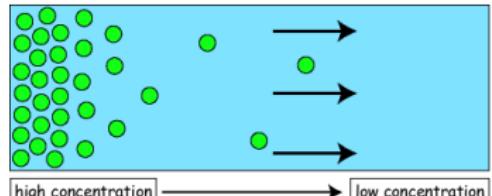
$$\begin{aligned}
 J &= -\frac{1}{2} \left[\frac{N(x + \Delta x, t) - N(x, t)}{a \Delta t} \right] \\
 &= -\frac{1}{2} \underbrace{\frac{(\Delta x)^2}{\Delta t}}_D \left[\frac{N(x + \Delta x, t) - N(x, t)}{a (\Delta x)^2} \right] \\
 &= -D \left[\frac{c(x + \Delta x, t) - c(x, t)}{\Delta x} \right]
 \end{aligned}$$



Concentration $c = \frac{N(x, t)}{a \Delta x}$
 Diffusion coefficient in 1D:
 $D = \frac{(\Delta x)^2}{2 \Delta t}$

Fick's First Law

$$\begin{aligned}
 J &= -\frac{1}{2} \left[\frac{N(x + \Delta x, t) - N(x, t)}{a \Delta t} \right] \\
 &= -\frac{1}{2} \underbrace{\frac{(\Delta x)^2}{\Delta t}}_D \left[\frac{N(x + \Delta x, t) - N(x, t)}{a (\Delta x)^2} \right] \\
 &= -D \left[\frac{c(x + \Delta x, t) - c(x, t)}{\Delta x} \right]
 \end{aligned}$$



Concentration $c = \frac{N(x, t)}{a \Delta x}$
 Diffusion coefficient in 1D:
 $D = \frac{(\Delta x)^2}{2 \Delta t}$

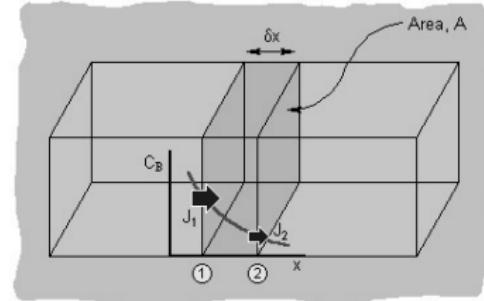
Fick's First Law

$$J = -D \frac{\partial c}{\partial x}$$

Fick's Second Law

Fick's Second Law follows from the conservation of mass:

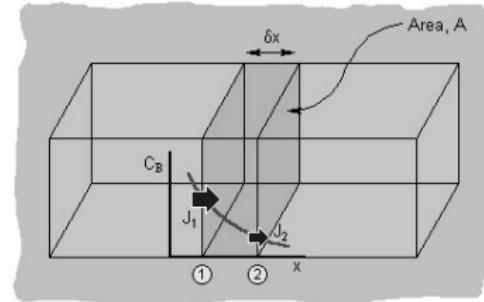
$$\frac{\Delta c}{\Delta t} = - \frac{J(x + \Delta x, t) - J(x, t)}{\Delta x}$$



Fick's Second Law

Fick's Second Law follows from the conservation of mass:

$$\frac{\Delta c}{\Delta t} = - \frac{J(x + \Delta x, t) - J(x, t)}{\Delta x}$$



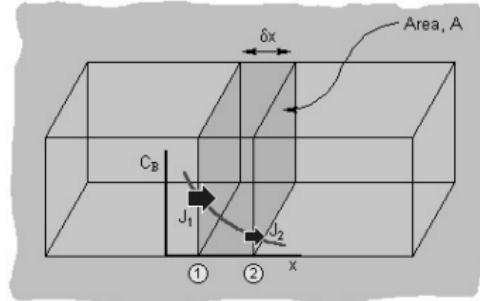
Fick's Second Law

$$\frac{\partial c}{\partial t} = - \frac{\partial J}{\partial x} = \frac{\partial}{\partial x} \left(D \frac{\partial c}{\partial x} \right)$$

Fick's Second Law

Fick's Second Law follows from the conservation of mass:

$$\frac{\Delta c}{\Delta t} = - \frac{J(x + \Delta x, t) - J(x, t)}{\Delta x}$$



Fick's Second Law

$$\frac{\partial c}{\partial t} = - \frac{\partial J}{\partial x} = \frac{\partial}{\partial x} \left(D \frac{\partial c}{\partial x} \right)$$

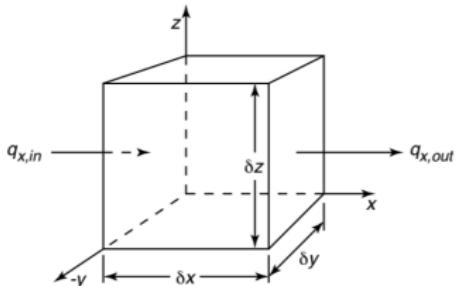
If $D = \text{const.}$,

$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}$$

Fluxes in 3D

In 3D, the net particle movement can be described by a movement in 6 different directions along 3 orthogonal axes:

$$\begin{aligned}
 J &= -\frac{1}{6} \left(\begin{array}{c} \frac{N(x+\Delta x, t)}{\Delta y \Delta z \Delta t} - \frac{N(x, t)}{\Delta y \Delta z \Delta t} \\ \frac{N(y+\Delta y, t)}{\Delta x \Delta z \Delta t} - \frac{N(y, t)}{\Delta x \Delta z \Delta t} \\ \frac{N(z+\Delta z, t)}{\Delta x \Delta y \Delta t} - \frac{N(z, t)}{\Delta x \Delta y \Delta t} \end{array} \right) \\
 &= -\frac{(\Delta l)^2}{6\Delta t} \left(\begin{array}{c} \frac{N(x+\Delta x, t)}{\Delta x^2 \Delta y \Delta z} - \frac{N(x, t)}{\Delta x^2 \Delta y \Delta z} \\ \frac{N(y+\Delta y, t)}{\Delta x \Delta y^2 \Delta z} - \frac{N(y, t)}{\Delta x \Delta y^2 \Delta z} \\ \frac{N(z+\Delta z, t)}{\Delta x \Delta y \Delta z^2} - \frac{N(z, t)}{\Delta x \Delta y \Delta z^2} \end{array} \right) \\
 &= -D \left(\begin{array}{c} \frac{c(x+\Delta x, t) - c(x, t)}{\Delta x} \\ \frac{c(y+\Delta y, t) - c(x, t)}{\Delta y} \\ \frac{c(z+\Delta z, t) - c(x, t)}{\Delta z} \end{array} \right)
 \end{aligned}$$



$$\text{Concentration } c = \frac{N(x, t)}{\Delta x \Delta y \Delta z}$$

Diffusion coefficient in 1D:
 $D = \frac{(\Delta l)^2}{6\Delta t}$ with
 $\Delta l = \Delta x = \Delta y = \Delta z$.

The Diffusion Equation in 3D

Fick's First Law

$$J = -D \left(\frac{\partial c}{\partial x} \vec{e}_x + \frac{\partial c}{\partial y} \vec{e}_y + \frac{\partial c}{\partial z} \vec{e}_z \right) = -D \begin{pmatrix} \frac{\partial c}{\partial x} \\ \frac{\partial c}{\partial y} \\ \frac{\partial c}{\partial z} \end{pmatrix} = -D \nabla c$$

Fick's Second Law

$$\frac{\partial c}{\partial t} = -\nabla \cdot J = - \begin{pmatrix} \frac{\partial}{\partial x} \\ \frac{\partial}{\partial y} \\ \frac{\partial}{\partial z} \end{pmatrix}^T \cdot \begin{pmatrix} -D \frac{\partial c}{\partial x} \\ -D \frac{\partial c}{\partial y} \\ -D \frac{\partial c}{\partial z} \end{pmatrix} = -\nabla \cdot (-D \nabla c)$$

$$\frac{\partial c}{\partial t} = D \left(\frac{\partial^2 c}{\partial x^2} + \frac{\partial^2 c}{\partial y^2} + \frac{\partial^2 c}{\partial z^2} \right) = D \Delta c, \quad \text{if } D = \text{const.}$$

Solving the Diffusion Equation

Solving the Diffusion Equation

Diffusion Equation

PDE:

$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}$$

Boundary Condition (BC):

$$c(t, 0) = c(t, \pi) = 0$$

Initial Condition (IC):

$$c(0, x) = \sin(x).$$

Solving the Diffusion Equation

Diffusion Equation

PDE:

$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}$$

Boundary Condition (BC):

$$c(t, 0) = c(t, \pi) = 0$$

Initial Condition (IC):

$$c(0, x) = \sin(x).$$

We can remove the diffusion coefficient D by adjusting the time scale to $\tau = D \cdot t$ such that $\frac{\partial c}{\partial \tau} = \frac{\partial^2 c}{\partial x^2}$. We therefore consider in the following

PDE:

$$\frac{\partial c}{\partial t} = \frac{\partial^2 c}{\partial x^2}.$$

Solving the Diffusion Equation - Separation of Variables

$$\frac{\partial c}{\partial t} = \frac{\partial^2 c}{\partial x^2}$$

Ansatz: $c(t, x) = T(t)X(x)$:

$$\frac{\partial(T(t)X(x))}{\partial t} = \frac{\partial^2(T(t)X(x))}{\partial x^2}$$

Solving the Diffusion Equation - Separation of Variables

$$\frac{\partial c}{\partial t} = \frac{\partial^2 c}{\partial x^2}$$

Ansatz: $c(t, x) = T(t)X(x)$:

$$\frac{\partial(T(t)X(x))}{\partial t} = \frac{\partial^2(T(t)X(x))}{\partial x^2}$$

$$\frac{T'(t)}{T(t)} = \lambda = \frac{X''(x)}{X(x)}$$

Temporal & Spatial Solutions

$$\frac{T'(t)}{T(t)} = \lambda = \frac{X''(x)}{X(x)}$$

The solution of the temporal part reads:

$$T(t) = T(0)e^{\lambda t}$$

Temporal & Spatial Solutions

$$\frac{T'(t)}{T(t)} = \lambda = \frac{X''(x)}{X(x)}$$

The solution of the temporal part reads:

$$T(t) = T(0)e^{\lambda t}$$

The solution of the spatial part reads:

$$X(x) = C_1 e^{\sqrt{\lambda}x} + C_2 e^{-\sqrt{\lambda}x}$$

If $\lambda < 0$, then the exponent is complex.

General Solution

$$\frac{\partial c}{\partial t} = \frac{\partial^2 c}{\partial x^2}$$

$$c(t, x) = T(t) X(x) = T(0)e^{\lambda t} \left(C_1 e^{\sqrt{\lambda}x} + C_2 e^{-\sqrt{\lambda}x} \right)$$

We now need to take care of the boundary and initial conditions.

Boundary Conditions

Substituting the general solution

$$c(t, x) = T(t)X(x) = T(0)e^{\lambda t} \left(C_1 e^{\sqrt{\lambda}x} + C_2 e^{-\sqrt{\lambda}x} \right)$$

into the BC

$$c(t, 0) = c(t, \pi) = 0,$$

we see that these can only be met if $\lambda < 0$.

Boundary Conditions

Substituting the general solution

$$c(t, x) = T(t)X(x) = T(0)e^{\lambda t} \left(C_1 e^{\sqrt{\lambda}x} + C_2 e^{-\sqrt{\lambda}x} \right)$$

into the BC

$$c(t, 0) = c(t, \pi) = 0,$$

we see that these can only be met if $\lambda < 0$.

To ensure $\lambda < 0$, λ must satisfy

$$\lambda = -n^2 \quad n = 1, 2, \dots$$

Boundary Conditions

For

$$\lambda = -n^2 \quad n = 1, 2, \dots$$

the exponent is complex, i.e. $\lambda \in \mathcal{C}$.

Boundary Conditions

For

$$\lambda = -n^2 \quad n = 1, 2, \dots$$

the exponent is complex, i.e. $\lambda \in \mathcal{C}$. We therefore write

$$\sqrt{\lambda} = i\sqrt{-\lambda} = i\omega,$$

with $\omega \in \mathcal{R}$, and note that

$$e^{i\omega x} = \cos(\omega x) + i \sin(\omega x),$$

Boundary Conditions

For

$$\lambda = -n^2 \quad n = 1, 2, \dots$$

the exponent is complex, i.e. $\lambda \in \mathcal{C}$. We therefore write

$$\sqrt{\lambda} = i\sqrt{-\lambda} = i\omega,$$

with $\omega \in \mathcal{R}$, and note that

$$e^{i\omega x} = \cos(\omega x) + i \sin(\omega x),$$

such that

$$\begin{aligned} X(x) &= C_1 e^{\sqrt{\lambda}x} + C_2 e^{-\sqrt{\lambda}x} \\ &= C_1 (\cos(\omega x) + i \sin(\omega x)) + C_2 (\cos(-\omega x) + i \sin(-\omega x)) \end{aligned}$$

Boundary Conditions

For

$$\lambda = -n^2 \quad n = 1, 2, \dots$$

the exponent is complex, i.e. $\lambda \in \mathcal{C}$. We therefore write

$$\sqrt{\lambda} = i\sqrt{-\lambda} = i\omega,$$

with $\omega \in \mathcal{R}$, and note that

$$e^{i\omega x} = \cos(\omega x) + i \sin(\omega x),$$

such that

$$\begin{aligned} X(x) &= C_1 e^{\sqrt{\lambda}x} + C_2 e^{-\sqrt{\lambda}x} \\ &= C_1 (\cos(\omega x) + i \sin(\omega x)) + C_2 (\cos(-\omega x) + i \sin(-\omega x)) \\ &= \cos(\omega x)(C_1 + C_2) + i \sin(\omega x)(C_1 - C_2). \end{aligned}$$

Boundary Conditions

$$c(t, x) = \underbrace{T(0)e^{\lambda t}}_{T(t)} \underbrace{(\cos(\omega x)(C_1 + C_2) + i \sin(\omega x)(C_1 - C_2))}_{X(x)}$$

To meet the boundary conditions,

$$c(t, 0) = c(t, \pi) = 0,$$

we require $(C_1 + C_2) = 0$, such that

$$X(x) = 2iC_1 \sin(\omega x).$$

Superposition principle

According to the superposition principle, the solution that respects the boundary conditions reads:

$$c(t, x) = \sum_{n=1}^{\infty} A_n e^{-n^2 t} \sin(nx).$$

$$A_n = 2iC_1 T(0).$$

Initial Conditions

Substituting the general solution into the IC ...

$$c(0, x) = \sin(x) \stackrel{!}{=} \sum_{n=1}^{\infty} A_n \sin(nx)$$

... immediately leads to the choice:

$$A_n = \begin{cases} 1, & \text{if } n = 1 \\ 0, & \text{else} \end{cases}$$

The solution reads:

$$c(t, x) = e^{-t} \sin(x).$$

Comparison to Numerical Solution

PDE:

$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}$$

BC:

$$c(t, 0) = 0,$$

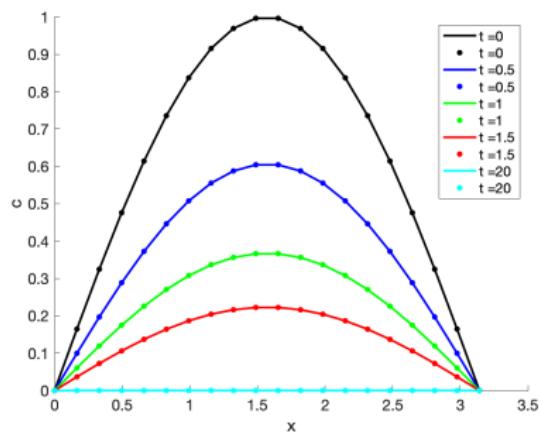
$$c(t, L) = 0$$

IC:

$$c(0, x) = \sin(x)$$

Analytical Solution (dots):

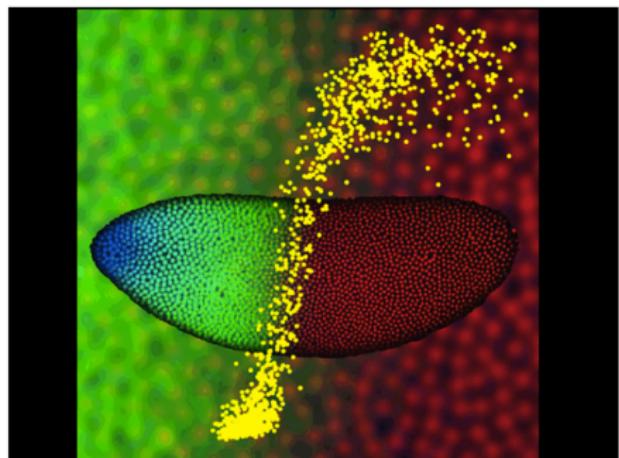
$$c(t, x) = e^{-Dt} \sin(x).$$



Morphogen Gradient Formation

Morphogen Gradients

- What is a morphogen gradient?
- Can diffusion create gradients?
- Robustness of morphogen gradients



A simple 1D diffusion model

$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}; \quad 0 \leq x \leq L$$

A simple 1D diffusion model

$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}; \quad 0 \leq x \leq L$$

$$IC : c(x, 0) = 0 \quad x > 0$$

A simple 1D diffusion model

$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}; \quad 0 \leq x \leq L$$

$$IC : c(x, 0) = 0 \quad x > 0$$

$$BC : c(0) = c_0 \quad c(L) = 0$$

A simple 1D diffusion model

$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}; \quad 0 \leq x \leq L$$

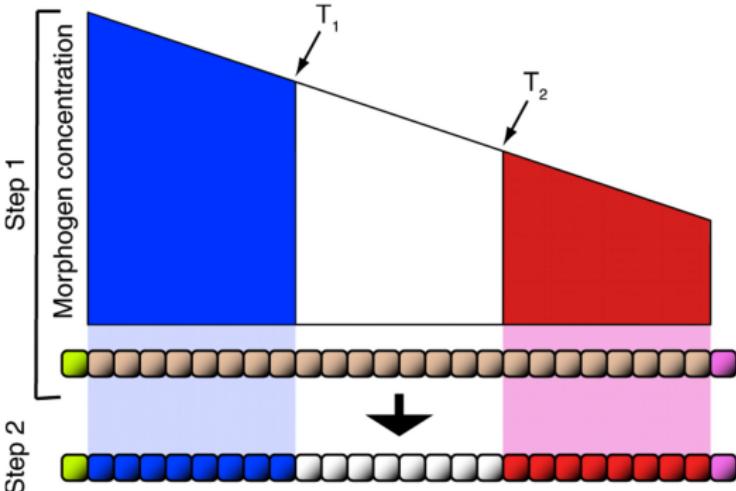
$$IC: c(x, 0) = 0 \quad x > 0$$

$$BC: c(0) = c_0 \quad c(L) = 0$$

Steady-state solution:

$$c(x) = c_0 \frac{L - x}{L}$$

French Flag Model (Wolpert)



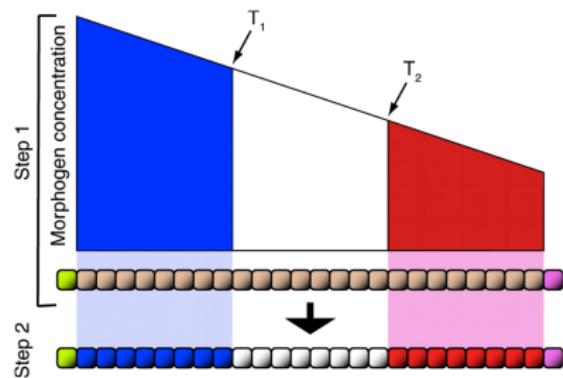
Jaeger et al (2008) Development

Just a simple calculation

The French Flag Model (Lewis Wolpert)

The French Flag represents the effect of different morphogen concentrations on cell differentiation

- a morphogen affects cell states based on concentration
- these states are represented by the different colours of the French flag
 - high concentrations \Rightarrow blue gene
 - lower concentrations \Rightarrow white gene
 - below the lowest concentration threshold \Rightarrow red genes, i.e. default state in cells



Time-Dependent Solution

PDE: $\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}$

BC: $c(t, 0) = c_0, \quad c(t, L) = 0$

IC: $c(0, 0) = c_0; \quad c(0, x) = 0 \quad \forall x > 0. \quad (1)$

The general solution is again

$$c(t, x) = T(t)X(x) = T(0)e^{D\lambda t} \left(C_1 e^{\sqrt{\lambda}x} + C_2 e^{-\sqrt{\lambda}x} \right).$$

Boundary Conditions

$$c(t, x) = T(t)X(x) = T(0)e^{D\lambda t} \left(C_1 e^{\sqrt{\lambda}x} + C_2 e^{-\sqrt{\lambda}x} \right)$$

To meet the boundary condition $c(t, 0) = c_0$, we would require

$$c(t, 0) = T(0)e^{D\lambda t} (C_1 + C_2) = c_0.$$

This does not work as the LHS is time-dependent, while the RHS is not.

We need a different approach to deal with **inhomogeneous boundary conditions**.

Inhomogeneous boundary conditions

PDE: $\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}$

BC: $c(t, 0) = c_0, \quad c(t, L) = 0$

IC: $c(0, 0) = c_0; \quad c(0, x) = 0 \quad \forall x > 0. \quad (2)$

We have previously determined the steady-state solution:

$$c_s(x) = c_0 \frac{L - x}{L}$$

We now generate a new function $u(x, t) = c(x, t) - c_s(x)$.

Inhomogeneous boundary conditions

With $u(x, t) = c(x, t) - c_s(x)$,

PDE:

$$\frac{\partial u}{\partial t} = \frac{\partial(c - c_s)}{\partial t} = D \frac{\partial^2(c - c_s)}{\partial x^2} = D \frac{\partial^2 u}{\partial x^2}$$

Inhomogeneous boundary conditions

With $u(x, t) = c(x, t) - c_s(x)$,

PDE: $\frac{\partial u}{\partial t} = \frac{\partial(c - c_s)}{\partial t} = D \frac{\partial^2(c - c_s)}{\partial x^2} = D \frac{\partial^2 u}{\partial x^2}$

BC: $u(t, 0) = c(t, 0) - c_s(0) = c_0 - c_0 = 0$

$u(t, L) = c(t, L) - c_s(L) = 0$

Inhomogeneous boundary conditions

With $u(x, t) = c(x, t) - c_s(x)$,

PDE: $\frac{\partial u}{\partial t} = \frac{\partial(c - c_s)}{\partial t} = D \frac{\partial^2(c - c_s)}{\partial x^2} = D \frac{\partial^2 u}{\partial x^2}$

BC: $u(t, 0) = c(t, 0) - c_s(0) = c_0 - c_0 = 0$

$u(t, L) = c(t, L) - c_s(L) = 0$

IC: $u(0, 0) = c(0, 0) - c_s(0) = 0$

$u(0, x) = c(0, x) - c_s(0, x) = -c_0 \frac{L-x}{L} \quad \forall x > 0.$

We already know how to solve the PDE for u , which has **homogenous boundary conditions**.

Homogenous Boundary Conditions

We have as general solution,

$$u(t, x) = T(0)e^{D\lambda t} \left(C_1 e^{\sqrt{\lambda}x} + C_2 e^{-\sqrt{\lambda}x} \right)$$

with

$$\lambda = -n^2 \quad n = 1, 2, \dots$$

Substituting $\sqrt{\lambda} = i\sqrt{-\lambda} = i\omega$, we obtain

$$X(x) = \cos(\omega x)(C_1 + C_2) + i \sin(\omega x)(C_1 - C_2).$$

To meet the boundary conditions, we require $(C_1 + C_2) = 0$ and $\omega = \frac{n\pi}{L}$, such that

$$X(x) = 2iC_1 \sin\left(\frac{n\pi x}{L}\right).$$

Superposition principle

According to the superposition principle, the solution that respects the boundary conditions reads:

$$u(t, x) = \sum_{n=1}^{\infty} A_n e^{-D \frac{n^2 \pi^2}{L^2} t} \sin\left(\frac{n\pi x}{L}\right); \quad A_n = 2iC_1 T(0).$$

Initial Conditions

Substituting the general solution into the IC ...

$$u(0, 0) = 0 \stackrel{!}{=} \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi \cdot 0}{L}\right) = 0$$

Initial Conditions

Substituting the general solution into the IC ...

$$u(0, 0) = 0 \stackrel{!}{=} \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi \cdot 0}{L}\right) = 0$$

$$u(0, x) = -c_0 \frac{L - x}{L} = f(x) \stackrel{!}{=} \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi x}{L}\right) \quad \forall x > 0$$

Initial Conditions

Substituting the general solution into the IC ...

$$u(0, 0) = 0 \stackrel{!}{=} \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi \cdot 0}{L}\right) = 0$$

$$u(0, x) = -c_0 \frac{L - x}{L} = f(x) \stackrel{!}{=} \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi x}{L}\right) \quad \forall x > 0$$

We now multiply both sides with $\sin\left(\frac{m\pi x}{L}\right)$ and integrate from 0 to L

$$\int_0^L f(x) \sin\left(\frac{m\pi x}{L}\right) dx = \int_0^L \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi x}{L}\right) \sin\left(\frac{m\pi x}{L}\right) dx$$

Orthogonal Functions

Orthogonal functions belong to a **function space** which is a vector space that has a bilinear form. When the function space has an interval as the domain, the bilinear form may be the integral of the product of functions over the interval:

$$\langle f, g \rangle = \int \overline{f(x)} g(x) dx. \quad (3)$$

The functions f and g are orthogonal when this integral is zero, i.e.

$$\langle f, g \rangle = 0 \quad (4)$$

whenever $f \neq g$. As with a basis of vectors in a finite-dimensional space, orthogonal functions can form an infinite basis for a function space.

Orthogonal Functions

The sine functions $\sin(nx)$ and $\sin(mx)$ are orthogonal on the interval $(-\pi, \pi)$ when $m \neq n$. For then,

$$2 \sin(mx) \sin(nx) = \cos((m-n)x) - \cos((m+n)x),$$

and the integral of the product of the two sine functions vanishes,

$$\int_{-\pi}^{\pi} \sin(nx) \sin(mx) dx = \begin{cases} 1, & \text{if } n = m \\ 0, & \text{if } n \neq m \end{cases}.$$

Initial Conditions

$$\int_0^L f(x) \sin\left(\frac{m\pi x}{L}\right) dx = \int_0^L \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi x}{L}\right) \sin\left(\frac{m\pi x}{L}\right) dx$$

$$\int_0^L \sin\left(\frac{n\pi x}{L}\right) \sin\left(\frac{m\pi x}{L}\right) dx = 0, \quad \forall m \neq n.$$

$$\int_0^L \sin^2\left(\frac{n\pi x}{L}\right) dx = \left[\frac{x}{2} - \frac{\sin(2x)}{4} \right]_0^L = \frac{L}{2}.$$

Coefficients A_n

$$A_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx.$$

Coefficients A_n

$$A_n = \frac{2}{L} \int_0^L -c_0 \left(\frac{L-x}{L} \right) \sin \left(\frac{n\pi x}{L} \right) dx.$$

Coefficients A_n

$$\begin{aligned} A_n &= \frac{2}{L} \int_0^L -c_0 \left(\frac{L-x}{L} \right) \sin \left(\frac{n\pi x}{L} \right) dx. \\ &= -\frac{2c_0}{L^2} \left(L \int_0^L \sin \left(\frac{n\pi x}{L} \right) dx - \int_0^L x \sin \left(\frac{n\pi x}{L} \right) dx \right). \end{aligned}$$

Coefficients A_n

$$\begin{aligned} A_n &= \frac{2}{L} \int_0^L -c_0 \left(\frac{L-x}{L} \right) \sin \left(\frac{n\pi x}{L} \right) dx. \\ &= -\frac{2c_0}{L^2} \left(L \int_0^L \sin \left(\frac{n\pi x}{L} \right) dx - \int_0^L x \sin \left(\frac{n\pi x}{L} \right) dx \right). \\ &= -\frac{2c_0}{L^2} \frac{L}{n\pi} \left(L \underbrace{\left[-\cos \left(\frac{n\pi x}{L} \right) \right]_0^L}_{=0} - \left[-x \cos \left(\frac{n\pi x}{L} \right) + \sin \left(\frac{n\pi x}{L} \right) \right]_0^L \right) \end{aligned}$$

Coefficients A_n

$$\begin{aligned}
 A_n &= \frac{2}{L} \int_0^L -c_0 \left(\frac{L-x}{L} \right) \sin \left(\frac{n\pi x}{L} \right) dx. \\
 &= -\frac{2c_0}{L^2} \left(L \int_0^L \sin \left(\frac{n\pi x}{L} \right) dx - \int_0^L x \sin \left(\frac{n\pi x}{L} \right) dx \right). \\
 &= -\frac{2c_0}{L^2} \frac{L}{n\pi} \left(L \underbrace{\left[-\cos \left(\frac{n\pi x}{L} \right) \right]_0^L}_{=0} - \left[-x \cos \left(\frac{n\pi x}{L} \right) + \sin \left(\frac{n\pi x}{L} \right) \right]_0^L \right) \\
 &= \frac{2c_0}{L^2} \frac{L}{n\pi} \left(\left[-x \cos \left(\frac{n\pi x}{L} \right) \right]_0^L \right)
 \end{aligned}$$

Coefficients A_n

$$\begin{aligned}
 A_n &= \frac{2}{L} \int_0^L -c_0 \left(\frac{L-x}{L} \right) \sin \left(\frac{n\pi x}{L} \right) dx. \\
 &= -\frac{2c_0}{L^2} \left(L \int_0^L \sin \left(\frac{n\pi x}{L} \right) dx - \int_0^L x \sin \left(\frac{n\pi x}{L} \right) dx \right). \\
 &= -\frac{2c_0}{L^2} \frac{L}{n\pi} \left(L \underbrace{\left[-\cos \left(\frac{n\pi x}{L} \right) \right]_0^L}_{=0} - \left[-x \cos \left(\frac{n\pi x}{L} \right) + \sin \left(\frac{n\pi x}{L} \right) \right]_0^L \right) \\
 &= \frac{2c_0}{L^2} \frac{L}{n\pi} \left(\left[-x \cos \left(\frac{n\pi x}{L} \right) \right]_0^L \right) \\
 &= \frac{2c_0}{L^2} \frac{L}{n\pi} (-L) = -\frac{2c_0}{n\pi}.
 \end{aligned}$$

Solution

The solution then reads:

$$u(t, x) = \sum_{n=1}^{\infty} -\frac{2c_0}{n\pi} e^{-D\frac{n^2\pi^2}{L^2}t} \sin\left(\frac{n\pi x}{L}\right).$$

and thus

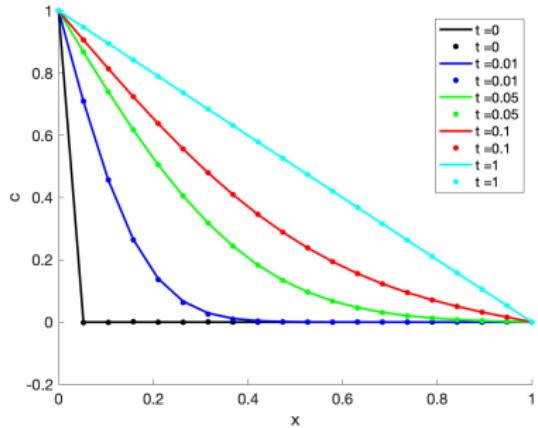
$$c(t, x) = c_s(t, x) + u(t, x) = c_0 \left(\frac{L-x}{L} \right) - \sum_{n=1}^{\infty} \frac{2c_0}{n\pi} e^{-D\frac{n^2\pi^2}{L^2}t} \sin\left(\frac{n\pi x}{L}\right).$$

Comparison to Numerical Solution

PDE: $\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}$

BC: $c(t, 0) = c_0$,
 $c(t, L) = 0$

IC: $c(0, 0) = c_0$;
 $c(0, x) = 0 \quad \forall x > 0.$



Analytical Solution (dots):

$$c(t, x) = c_s(t, x) + u(t, x) = c_0 \left(\frac{L-x}{L} \right) - \sum_{n=1}^{\infty} \frac{2c_0}{n\pi} e^{-D \frac{n^2 \pi^2}{L^2} t} \sin \left(\frac{n\pi x}{L} \right).$$

Time to steady state

$$c(t, x) = c_s(t, x) + u(t, x) = c_0 \left(\frac{L - x}{L} \right) - \sum_{n=1}^{\infty} \frac{2c_0}{n\pi} e^{-D \frac{n^2 \pi^2}{L^2} t} \sin \left(\frac{n\pi x}{L} \right).$$

The solution reaches steady state **exponentially fast** with rate

$$k = \frac{Dn^2\pi^2}{L^2}.$$

Characteristic time to steady state:

$$t_{char} = \frac{1}{k} = \frac{L^2}{Dn^2\pi^2}.$$

The time to steady state thus depends on domain length L relative to the diffusion coefficient D .

Time to steady state

$$c(t, x) = c_s(t, x) + u(t, x) = c_0 \left(\frac{L - x}{L} \right) - \sum_{n=1}^{\infty} \frac{2c_0}{n\pi} e^{-D \frac{n^2 \pi^2}{L^2} t} \sin \left(\frac{n\pi x}{L} \right).$$

The solution reaches steady state **exponentially fast** with rate

$$k = \frac{Dn^2\pi^2}{L^2}.$$

Characteristic time to steady state:

$$t_{char} = \frac{1}{k} = \frac{L^2}{Dn^2\pi^2}.$$

The time to steady state thus depends on domain length L relative to the diffusion coefficient D . Higher modes n reach steady state faster.

Physiological Time to steady state

Typical diffusion coefficient: $D \in [0.1, 10] \mu\text{m}^2\text{s}^{-1}$.

Typical size of patterning domain: $L \in [50, 500] \mu\text{m}$.

Characteristic time to steady state:

$$t_{char} = \frac{1}{k} = \frac{L^2}{Dn^2\pi^2} \leq \frac{500^2}{0.1\pi^2} = 2.5 \cdot 10^5 \text{ s} = 70 \text{ hours} \approx 3 \text{ days.}$$

Physiological Time to steady state

Typical diffusion coefficient: $D \in [0.1, 10] \mu\text{m}^2\text{s}^{-1}$.

Typical size of patterning domain: $L \in [50, 500] \mu\text{m}$.

Characteristic time to steady state:

$$t_{char} = \frac{1}{k} = \frac{L^2}{Dn^2\pi^2} \leq \frac{500^2}{0.1\pi^2} = 2.5 \cdot 10^5 \text{ s} = 70 \text{ hours} \approx 3 \text{ days.}$$

Developmental patterning processes typically progress within hours to days.

Physiological Time to steady state

Typical diffusion coefficient: $D \in [0.1, 10] \mu\text{m}^2\text{s}^{-1}$.

Typical size of patterning domain: $L \in [50, 500] \mu\text{m}$.

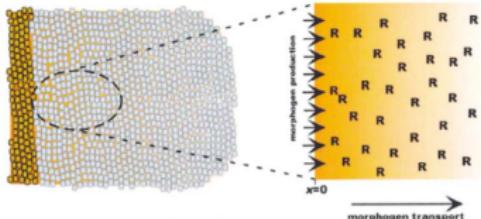
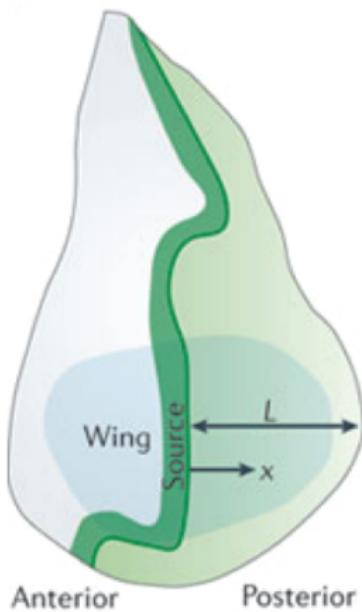
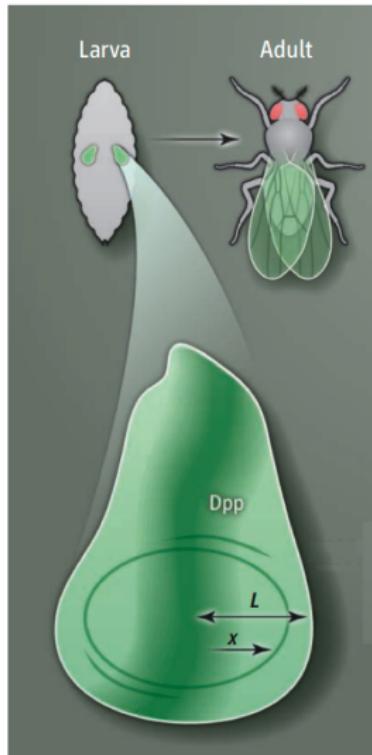
Characteristic time to steady state:

$$t_{char} = \frac{1}{k} = \frac{L^2}{Dn^2\pi^2} \leq \frac{500^2}{0.1\pi^2} = 2.5 \cdot 10^5 \text{ s} = 70 \text{ hours} \approx 3 \text{ days.}$$

Developmental patterning processes typically progress within hours to days.

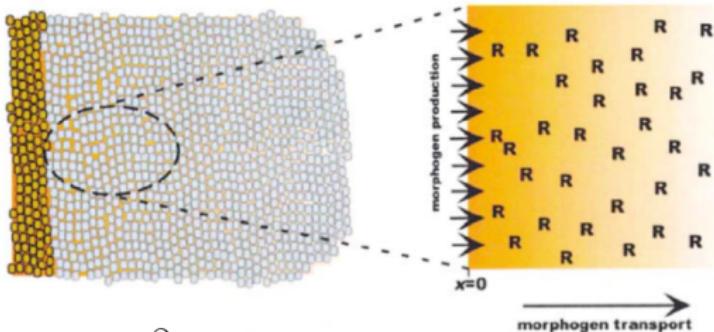
Whether gradients are in steady state must therefore be assessed in the individual cases.

The Dpp Gradient in the *Drosophila* wing disc



Dpp is secreted continuously from the stripe at the AP boundary into the domain.

The problem with a constant morphogen influx

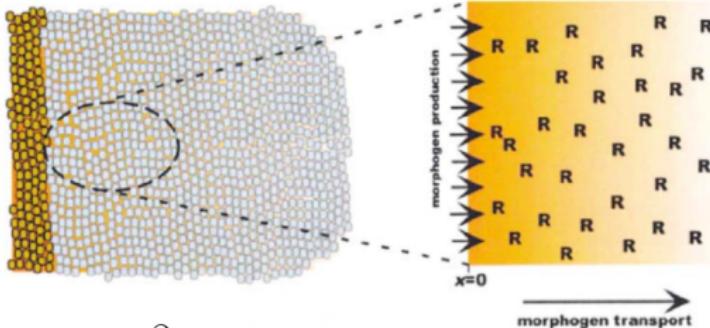


$$\frac{\partial c}{\partial t} = D \Delta c; \quad 0 \leq x \leq L$$

$$IC : c(x, 0) = 0$$

$$BC : \left. \frac{\partial c}{\partial x} \right|_{x=0} = -j; \quad \left. \frac{\partial c}{\partial x} \right|_{x=L} = 0$$

The problem with a constant morphogen influx



$$\frac{\partial c}{\partial t} = D \Delta c; \quad 0 \leq x \leq L$$

$$IC : c(x, 0) = 0$$

$$BC : \left. \frac{\partial c}{\partial x} \right|_{x=0} = -j; \quad \left. \frac{\partial c}{\partial x} \right|_{x=L} = 0$$

Steady-state solution:

$$c_s(x) = ax + b.$$

The two BCs

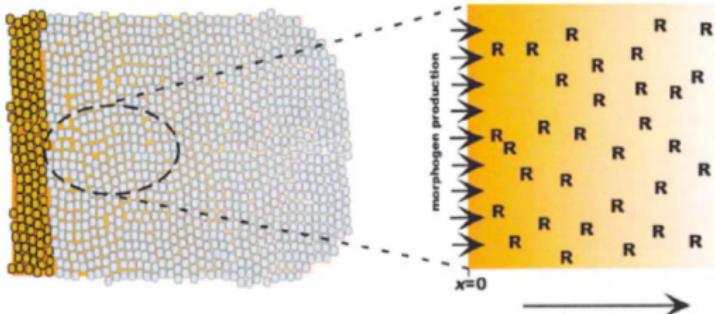
$$\left. \frac{\partial c}{\partial x} \right|_{x=0} = a = -j.$$

$$\left. \frac{\partial c}{\partial x} \right|_{x=L} = a = 0$$

require different values for a .

Accordingly, there is
no steady-state solution.

The problem with a constant morphogen influx

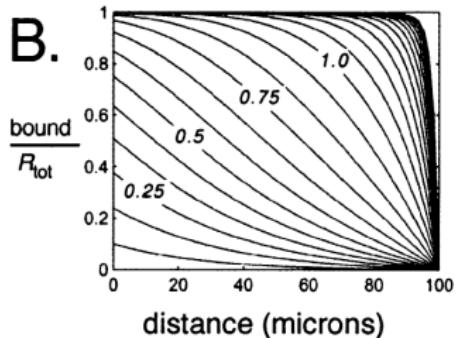


$$\frac{\partial c}{\partial t} = D \Delta c; \quad 0 \leq x \leq L$$

$$BC : \left. \frac{\partial c}{\partial x} \right|_{x=0} = -j \quad c(x = L, t) = 0$$

has a steady state solution $c_s(x) = ax + b$
with $a = -j$, $b = L \cdot j$

However, no "useful"
steady state gradients:

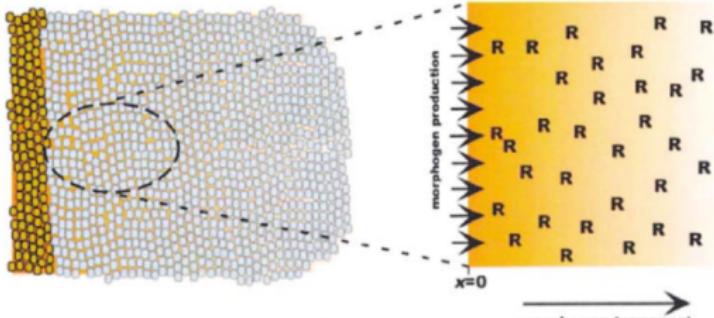


Lander et al (2002) Dev Cell

linear with

$$\frac{dc}{dt} \approx \frac{\partial c}{\partial x^2}$$

The problem with a constant morphogen influx

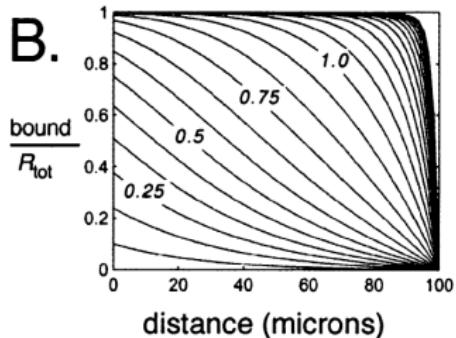


$$\frac{\partial c}{\partial t} = D \Delta c; \quad 0 \leq x \leq L$$

$$BC : \left. \frac{\partial c}{\partial x} \right|_{x=0} = -j \quad c(x = L, t) = 0$$

has a steady state solution $c_s(x) = ax + b$
with $a = -j$, $b = L \cdot j$.

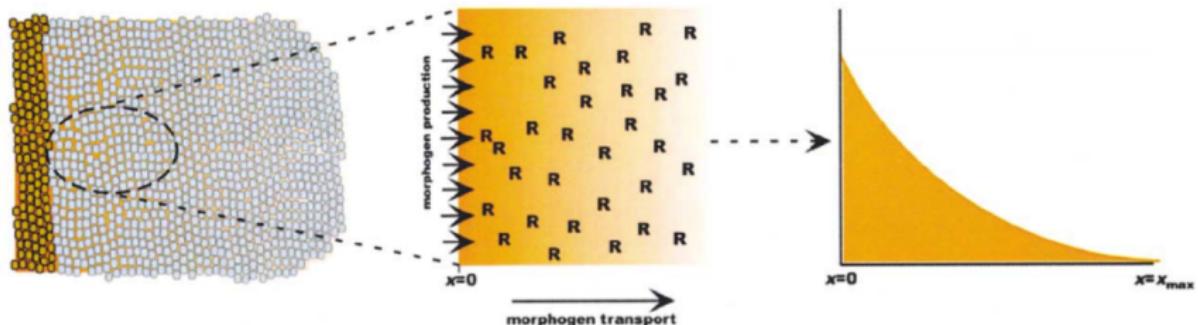
However, no "useful"
steady state gradients:



Lander et al (2002) Dev Cell

Can diffusion create
"useful" gradients?

The importance of degradation



$$\frac{\partial c}{\partial t} = D \Delta c - kc; \quad 0 \leq x \leq 1$$

$$IC : \quad c(x, 0) = 0 \quad BC : \left. \frac{\partial c}{\partial x} \right|_{x=0} = -j \quad \left. \frac{\partial c}{\partial x} \right|_{x=1} = 0$$

Steady-state solution

$$\frac{\partial c}{\partial t} = D\Delta c - kc = 0; \quad 0 \leq x \leq 1$$

General steady-state solution:

$$c(x) = a \exp(\mu x) + b \exp(-\mu x); \quad \mu = 1/\lambda = \sqrt{\frac{k}{D}}$$

Boundary Conditions:

$$\left. \frac{\partial c}{\partial x} \right|_{x=0} = \mu(a - b) = -j$$

$$\left. \frac{\partial c}{\partial x} \right|_{x=1} = \mu(a \exp(\mu) + b \exp(-\mu)) = 0$$

Coefficients:

$$b = -\frac{j}{\mu} \frac{1}{\exp(-2\mu) - 1}$$

$$a = b \exp(-2\mu)$$

The importance of degradation

$$\frac{\partial c}{\partial t} = D\Delta c - kc; \quad 0 \leq x \leq 1$$

$$IC : \quad c(x, 0) = 0 \quad BC : \left. \frac{\partial c}{\partial x} \right|_{x=0} = -j \quad \left. \frac{\partial c}{\partial x} \right|_{x=L} = 0$$

Steady-state solution:

$$c(x) = \frac{j \exp \mu(2-x) + \exp(\mu x)}{\exp(2\mu) - 1}; \quad \mu = 1/\lambda = \sqrt{\frac{k}{D}}$$

If we include degradation, we again obtain a steady state solution.

Time-Dependent Solution

PDE:

$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2} - kc$$

Ansatz: Separation of Variables: $c(t, x) = T(t)X(x)$

$$\begin{aligned}\frac{\partial(T(t)X(x))}{\partial t} &= D \frac{\partial^2(T(t)X(x))}{\partial x^2} - k(T(t)X(x)) \\ X(x) \frac{\partial T(t)}{\partial t} &= T(t) D \frac{\partial^2 X(x)}{\partial x^2} - k(T(t)X(x)) \\ \frac{T'(t)}{T(t)} + k &= \sigma = D \frac{X''(x)}{X(x)}\end{aligned}$$

Temporal & Spatial Solutions

$$\frac{T'(t)}{T(t)} + \textcolor{red}{k} = \sigma = D \frac{X''(x)}{X(x)}$$

The solution of the temporal part reads:

$$T(t) = T(0)e^{(\sigma - \textcolor{red}{k})t}$$

The solution of the spatial part reads:

$$X(x) = C_1 e^{\sqrt{\sigma/D}x} + C_2 e^{-\sqrt{\sigma/D}x}$$

If $\lambda < 0$, then the exponent is complex.

General Solution

$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2} - \textcolor{red}{kc}$$

$$c(t, x) = T(t) X(x) = T(0) e^{(\sigma - \textcolor{red}{k})t} \left(C_1 e^{\sqrt{\sigma/D}x} + C_2 e^{-\sqrt{\sigma/D}x} \right)$$

We now need to take care of the boundary and initial conditions.

Inhomogeneous boundary conditions

PDE: $\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2} - kc$

BC: $\frac{\partial c}{\partial x} \Big|_{x=0} = -j \quad \frac{\partial c}{\partial x} \Big|_{x=L} = 0$

IC: $c(x, 0) = 0.$

We have previously determined the steady-state solution:

$$c_s(x) = \frac{j}{\mu} \frac{\exp(\mu(2-x)) + \exp(\mu x)}{\exp(2\mu) - 1}; \quad \mu = 1/\lambda = \sqrt{\frac{k}{D}}$$

We now generate a new function $u(x, t) = c(x, t) - c_s(x).$

Transformation to Homogeneous BCs

With $u(x, t) = c(x, t) - c_s(x)$,

PDE:
$$\frac{\partial u}{\partial t} = \frac{\partial(c - c_s)}{\partial t} = D \frac{\partial^2(c - c_s)}{\partial x^2} - k(c - c_s)$$

$$= D \frac{\partial^2 u}{\partial x^2} - ku$$

BC:
$$\left. \frac{\partial u}{\partial x} \right|_{x=0} = \left. \frac{\partial c}{\partial x} \right|_{x=0} - \left. \frac{\partial c_s}{\partial x} \right|_{x=0} = 0$$

$$\left. \frac{\partial u}{\partial x} \right|_{x=L} = \left. \frac{\partial c}{\partial x} \right|_{x=L} - \left. \frac{\partial c_s}{\partial x} \right|_{x=L} = 0$$

IC:
$$u(x, 0) = c(x, 0) - c_s(x)$$

$$= -\frac{j}{\mu} \frac{\exp(\mu(2-x)) + \exp(\mu x)}{\exp(2\mu) - 1}.$$

Homogenous Boundary Conditions

We now solve the PDE for u with homogenous boundary conditions.

We have as general solution,

$$u(t, x) = T(t)X(x) = T(0)e^{(\sigma - \textcolor{red}{k})t} \left(C_1 e^{\sqrt{\sigma/D}x} + C_2 e^{-\sqrt{\sigma/D}x} \right).$$

As $c(x, t) = c_s + u(x, t)$, we require $u(t, x) \rightarrow 0$ as $t \rightarrow \infty$ and thus

$$\sigma < \textcolor{red}{k}.$$

Homogenous Boundary Conditions

$$u(t, x) = T(t) X(x) = T(0) e^{(\sigma - \textcolor{red}{k})t} \left(C_1 e^{\sqrt{\sigma/D}x} + C_2 e^{-\sqrt{\sigma/D}x} \right).$$

Substituting $\sqrt{\sigma/D} = i\sqrt{-\sigma/D} = i\omega$, we obtain

$$X(x) = \cos(\omega x)(C_1 + C_2) + i \sin(\omega x)(C_1 - C_2).$$

To meet the homogenous boundary conditions at $x = 0$ and $x = L$, we require $(C_1 - C_2) = 0$ and $\omega = \frac{n\pi}{L}$, such that

$$X(x) = 2C_1 \cos\left(\frac{n\pi x}{L}\right).$$

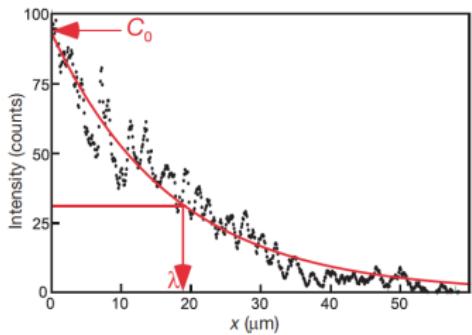
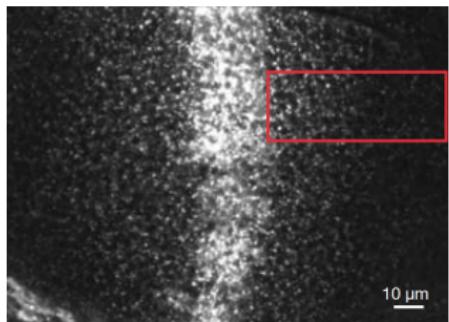
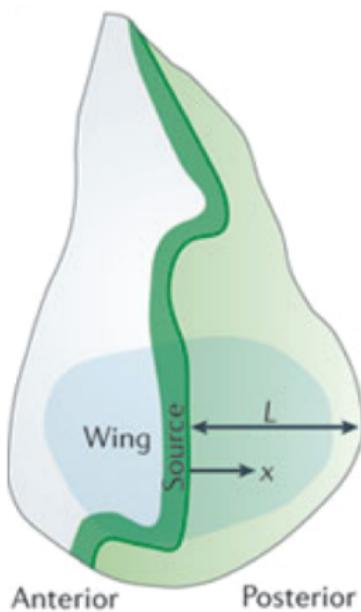
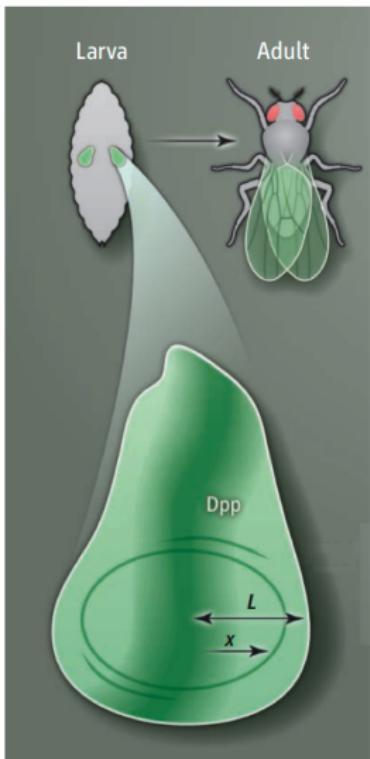
Superposition principle

From $\sqrt{-\sigma/D} = \omega$, we further obtain $\sigma = -D\omega^2 = -D\frac{n^2\pi^2}{L^2}$.

According to the superposition principle, the solution that respects the boundary conditions reads:

$$u(t, x) = \sum_{n=1}^{\infty} A_n e^{-\left(D\frac{n^2\pi^2}{L^2} + k\right)t} \cos\left(\frac{n\pi x}{L}\right); \quad A_n = 2C_1 T(0).$$

The Dpp Gradient is of exponential shape



Initial Conditions

Substituting the general solution into the IC ...

$$u(x, 0) = \frac{j}{\mu} \frac{\exp(\mu(2-x)) + \exp(\mu x)}{\exp(2\mu) - 1} = f(x) \stackrel{!}{=} \sum_{n=1}^{\infty} A_n \cos\left(\frac{n\pi x}{L}\right)$$

As before,

$$A_n = \frac{2}{L} \int_0^L f(x) \cos\left(\frac{n\pi x}{L}\right) dx.$$

Time to steady state

The solution reaches steady state **exponentially fast** with rate

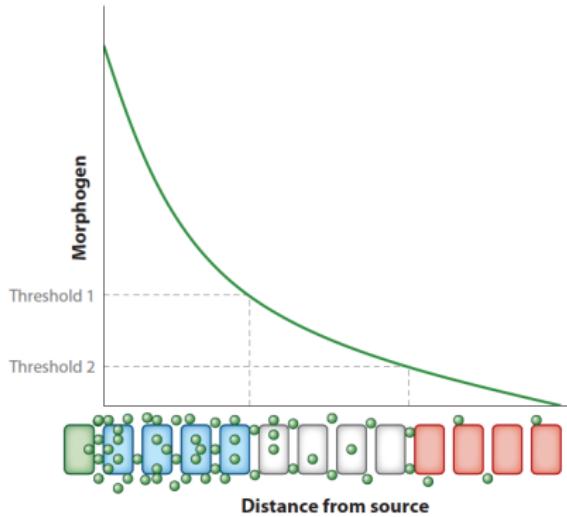
$$\delta = \frac{Dn^2\pi^2}{L^2} + k.$$

Characteristic time to steady state:

$$t_{char} = \frac{1}{\delta} = \frac{L^2}{Dn^2\pi^2 + kL^2}.$$

The time to steady state thus depends on domain length L relative to the diffusion coefficient D AND the degradation rate k .

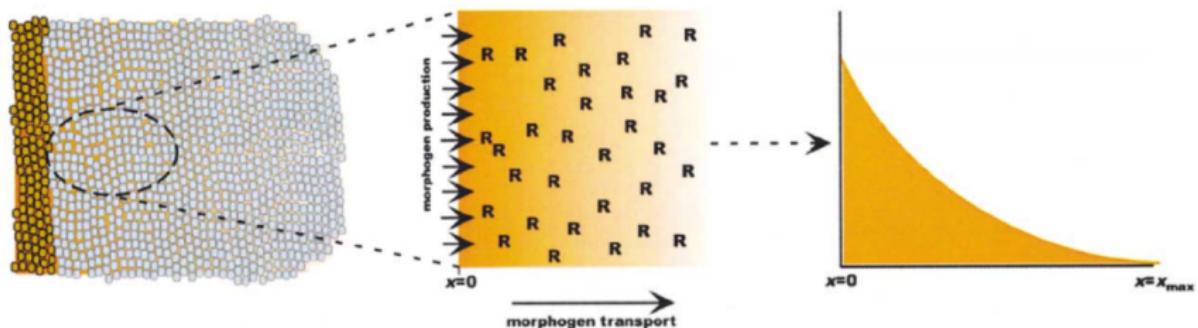
The modified French Flag Model in Patterning



The French Flag model can still be used also with an exponential gradient:

$$c = c_0 \exp(-x/\lambda)$$

Degradation & fixed boundary conditions



Steady-state solution:

$$PDE : \quad \frac{\partial c}{\partial t} = D \Delta c - kc; \quad 0 \leq x \leq L$$

$$IC : \quad c(x, 0) = 0$$

$$BC : \quad c(0, t) = c_0 \quad c(L) = 0$$

$$c(x) = c_0 \frac{\sinh(\frac{L-x}{\lambda})}{\sinh(\frac{L}{\lambda})}$$

$$\lambda = \sqrt{\frac{D}{k}}$$

Time-Dependent Solution

PDE: $\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2} - kc$

BC: $c(t, 0) = c_0, \quad c(t, L) = 0$

IC: $c(0, 0) = c_0; \quad c(0, x) = 0 \quad \forall x > 0. \quad (5)$

Ansatz: Separation of Variables: $c(t, x) = T(t)X(x)$

$$\frac{\partial(T(t)X(x))}{\partial t} = D \frac{\partial^2(T(t)X(x))}{\partial x^2} - k(T(t)X(x))$$

$$X(x) \frac{\partial T(t)}{\partial t} = T(t) D \frac{\partial^2 X(x)}{\partial x^2} - k(T(t)X(x))$$

$$\frac{T'(t)}{T(t)} + k = \sigma = D \frac{X''(x)}{X(x)}$$

Temporal & Spatial Solutions

$$\frac{T'(t)}{T(t)} + \textcolor{red}{k} = \sigma = D \frac{X''(x)}{X(x)}$$

The solution of the temporal part reads:

$$T(t) = T(0)e^{(\sigma - \textcolor{red}{k})t}$$

The solution of the spatial part reads:

$$X(x) = C_1 e^{\sqrt{\sigma/D}x} + C_2 e^{-\sqrt{\sigma/D}x}$$

If $\lambda < 0$, then the exponent is complex.

General Solution

$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2} - \textcolor{red}{kc}$$

$$c(t, x) = T(t) X(x) = T(0) e^{(\sigma - \textcolor{red}{k})t} \left(C_1 e^{\sqrt{\sigma/D}x} + C_2 e^{-\sqrt{\sigma/D}x} \right)$$

We now need to take care of the boundary and initial conditions.

Inhomogeneous boundary conditions

PDE: $\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2} - kc$

BC: $c(t, 0) = c_0, \quad c(t, L) = 0$

IC: $c(0, 0) = c_0; \quad c(0, x) = 0 \quad \forall x > 0. \quad (6)$

We have previously determined the steady-state solution:

$$c_s(x) = c_0 \frac{\sinh(\frac{L-x}{\lambda})}{\sinh(\frac{L}{\lambda})}$$

$$\lambda = \sqrt{\frac{D}{k}}$$

We now generate a new function $u(x, t) = c(x, t) - c_s(x)$.

Transformation to Homogeneous BCs

With $u(x, t) = c(x, t) - c_s(x)$,

$$\text{PDE: } \frac{\partial u}{\partial t} = \frac{\partial(c - c_s)}{\partial t} = D \frac{\partial^2(c - c_s)}{\partial x^2} - k(c - c_s)$$

$$= D \frac{\partial^2 u}{\partial x^2} - ku$$

$$\text{BC: } u(t, 0) = c(t, 0) - c_s(0) = c_0 - c_0 = 0$$

$$u(t, L) = c(t, L) - c_s(L) = 0$$

$$\text{IC: } u(0, 0) = c(0, 0) - c_s(0) = 0$$

$$u(0, x) = c(0, x) - c_s(0, x)$$

$$= -c_0 \frac{\sinh\left(\frac{L-x}{\lambda}\right)}{\sinh\left(\frac{L}{\lambda}\right)} = f(x) \quad \forall \quad x > 0.$$

We now solve the PDE for u with homogenous boundary conditions.

Homogenous Boundary Conditions

We have as general solution,

$$u(t, x) = T(t) X(x) = T(0) e^{(\sigma - \textcolor{red}{k})t} \left(C_1 e^{\sqrt{\sigma/D}x} + C_2 e^{-\sqrt{\sigma/D}x} \right).$$

As $c(x, t) = c_s + u(x, t)$, we require $u(t, x) \rightarrow 0$ as $t \rightarrow \infty$ and thus

$$\sigma < \textcolor{red}{k}.$$

Homogenous Boundary Conditions

$$u(t, x) = T(t) X(x) = T(0) e^{(\sigma - \kappa)t} \left(C_1 e^{\sqrt{\sigma/D}x} + C_2 e^{-\sqrt{\sigma/D}x} \right).$$

Substituting $\sqrt{\sigma/D} = i\sqrt{-\sigma/D} = i\omega$, we obtain

$$X(x) = \cos(\omega x)(C_1 + C_2) + i\sin(\omega x)(C_1 - C_2).$$

To meet the homogenous boundary conditions as $x = 0$ and $x = L$, we require $(C_1 + C_2) = 0$ and $\omega = \frac{n\pi}{L}$, such that

$$X(x) = 2iC_1 \sin\left(\frac{n\pi x}{L}\right).$$

Superposition principle

From $\sqrt{-\sigma/D} = \omega$, we further obtain $\sigma = -D\omega^2 = -D\frac{n^2\pi^2}{L^2}$.

According to the superposition principle, the solution that respects the boundary conditions reads:

$$u(t, x) = \sum_{n=1}^{\infty} A_n e^{-\left(D\frac{n^2\pi^2}{L^2} + k\right)t} \sin\left(\frac{n\pi x}{L}\right); \quad A_n = 2iC_1 T(0).$$

Initial Conditions

Substituting the general solution into the IC ...

$$u(0, 0) = 0 \stackrel{!}{=} \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi \cdot 0}{L}\right) = 0$$

$$u(0, x) = -c_0 \frac{\sinh\left(\frac{L-x}{\lambda}\right)}{\sinh\left(\frac{L}{\lambda}\right)} = f(x) \stackrel{!}{=} \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi x}{L}\right) \quad \forall x > 0$$

As before,

$$A_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx.$$

Coefficients A_n

$$\begin{aligned} A_n &= \frac{2}{L} \int_0^L \left(-c_0 \frac{\sinh\left(\frac{L-x}{\lambda}\right)}{\sinh\left(\frac{L}{\lambda}\right)} \sin\left(\frac{n\pi x}{L}\right) \right) dx. \\ &= \frac{-2c_0}{L \sinh\left(\frac{L}{\lambda}\right)} \int_0^L \left(\sinh\left(\frac{L-x}{\lambda}\right) \sin\left(\frac{n\pi x}{L}\right) \right) dx. \\ &= \frac{-2c_0}{L \sinh\left(\frac{L}{\lambda}\right)} I \end{aligned}$$

We now need to determine the integral I .

Determination of Integral

$$\begin{aligned} I &= \int_0^L \left(\sinh\left(\frac{L-x}{\lambda}\right) \sin\left(\frac{n\pi x}{L}\right) \right) dx. \\ &= -\frac{L}{n\pi} \left[\sinh\left(\frac{L-x}{\lambda}\right) \cos\left(\frac{n\pi x}{L}\right) \right]_0^L \\ &\quad - \frac{L}{\lambda n\pi} \int_0^L \left(\cosh\left(\frac{L-x}{\lambda}\right) \cos\left(\frac{n\pi x}{L}\right) \right) dx. \end{aligned} \tag{7}$$

Determination of Integral

$$\begin{aligned} I_2 &= \int_0^L \left(\cosh\left(\frac{L-x}{\lambda}\right) \cos\left(\frac{n\pi x}{L}\right) \right) dx \\ &= \frac{L}{n\pi} \left[\cosh\left(\frac{L-x}{\lambda}\right) \sin\left(\frac{n\pi x}{L}\right) \right]_0^L \\ &\quad + \frac{L}{\lambda n\pi} \int_0^L \left(\sinh\left(\frac{L-x}{\lambda}\right) \sin\left(\frac{n\pi x}{L}\right) \right) dx. \end{aligned} \tag{8}$$

Determination of Integral

$$\begin{aligned}
 I &= \int_0^L \left(\sinh\left(\frac{L-x}{\lambda}\right) \sin\left(\frac{n\pi x}{L}\right) \right) dx \\
 &= \frac{L}{n\pi} \sinh\left(\frac{L}{\lambda}\right) \\
 &\quad - \left(\frac{L}{\lambda n\pi} \right)^2 \int_0^L \left(\sinh\left(\frac{L-x}{\lambda}\right) \sin\left(\frac{n\pi x}{L}\right) \right) dx
 \end{aligned}$$

After rearrangements we obtain

$$I = \frac{\frac{L}{n\pi} \sinh\left(\frac{L}{\lambda}\right)}{\left(1 + \left(\frac{L}{\lambda n\pi}\right)^2\right)}$$

Coefficients A_n

$$\begin{aligned} A_n &= \frac{-2c_0}{L \sinh\left(\frac{L}{\lambda}\right)} I \\ &= \frac{-2c_0}{L \sinh\left(\frac{L}{\lambda}\right)} \frac{\frac{L}{n\pi} \sinh\left(\frac{L}{\lambda}\right)}{\left(1 + \left(\frac{L}{\lambda n\pi}\right)^2\right)} \\ &= \frac{-2c_0}{n\pi \left(1 + \left(\frac{L}{\lambda n\pi}\right)^2\right)} \\ &= \frac{-2c_0 n\pi}{(n\pi)^2 + \left(\frac{L}{\lambda}\right)^2} \end{aligned}$$

Solution

The solution then reads:

$$u(t, x) = - \sum_{n=1}^{\infty} \frac{2c_0 n \pi}{(n\pi)^2 + \left(\frac{L}{\lambda}\right)^2} \exp\left(-\left(D\frac{n^2\pi^2}{L^2} + k\right)t\right) \sin\left(\frac{n\pi x}{L}\right).$$

and

$$c(t, x) = c_s(t, x) + u(t, x)$$

We see that the solution reaches steady state **exponentially fast** with rate

$$\frac{Dn^2\pi^2}{L^2} + k.$$

Comparison to Numerical Solution

PDE:

$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2} - kc$$

BC:

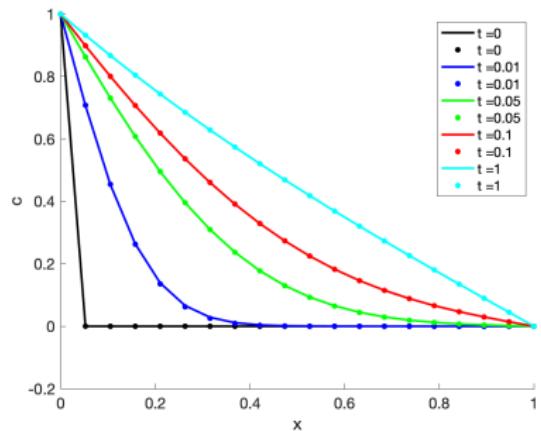
$$c(t, 0) = c_0,$$

$$c(t, L) = 0$$

IC:

$$c(0, 0) = c_0;$$

$$c(0, x) = 0 \quad \forall x > 0.$$



Analytical Solution (dots):

$$c(t, x) = c_0 \frac{\sinh(\frac{L-x}{\lambda})}{\sinh(\frac{L}{\lambda})} - \sum_{n=1}^{\infty} \frac{-2c_0 n \pi}{(n \pi)^2 + (\frac{L}{\lambda})^2} \exp\left(-\left(D \frac{n^2 \pi^2}{L^2} + k\right)t\right) \sin\left(\frac{n \pi x}{L}\right).$$

Time to steady state

$$c(t, x) = c_0 \frac{\sinh(\frac{L-x}{\lambda})}{\sinh(\frac{L}{\lambda})} - \sum_{n=1}^{\infty} \frac{-2c_0 n \pi}{(n \pi)^2 + (\frac{L}{\lambda})^2} \exp\left(-\left(D \frac{n^2 \pi^2}{L^2} + k\right)t\right) \sin\left(\frac{n \pi x}{L}\right).$$

The solution reaches steady state **exponentially fast** with rate

$$\delta = \frac{D n^2 \pi^2}{L^2} + k.$$

Characteristic time to steady state:

$$t_{char} = \frac{1}{\delta} = \frac{L^2}{D n^2 \pi^2 + k L^2}.$$

The time to steady state thus depends on domain length L relative to the diffusion coefficient D AND the degradation rate k

Estimate of Time to steady state

Typical diffusion coefficient: $D \in [0.1, 10] \text{ } \mu\text{m}^2\text{s}^{-1}$.

Typical size of patterning domain: $L \in [50, 500] \text{ } \mu\text{m}$.

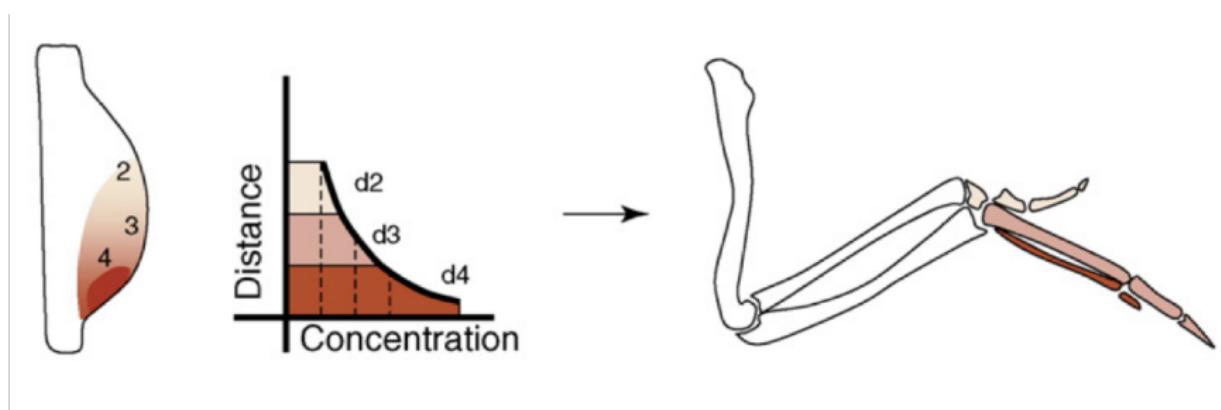
Typical protein degradation rate: $k \in [10^{-5}, 1] \text{ s}^{-1}$.

Characteristic time to steady state:

$$t_{char} = \frac{1}{\delta} = \frac{L^2}{Dn^2\pi^2 + kL^2} \leq \frac{500^2}{0.1\pi^2 + 10^{-5} \cdot 500^2} = 10^5 \text{ s} \approx 1 \text{ day}.$$

Developmental patterning processes typically progress within hours to days. Gradients will be dynamic (pre-steady state) ONLY if the degradation rate is low.

The modified French Flag Model in Limb Patterning



What model for Morphogen Gradients?

1D Domain : $0 \leq x \leq L$

$$\text{PDE : } \frac{\partial c}{\partial t} = D\Delta c - f(c)$$

$$\text{IC : } c(x > 0, 0) = 0$$

Degradation Term $f(c)$

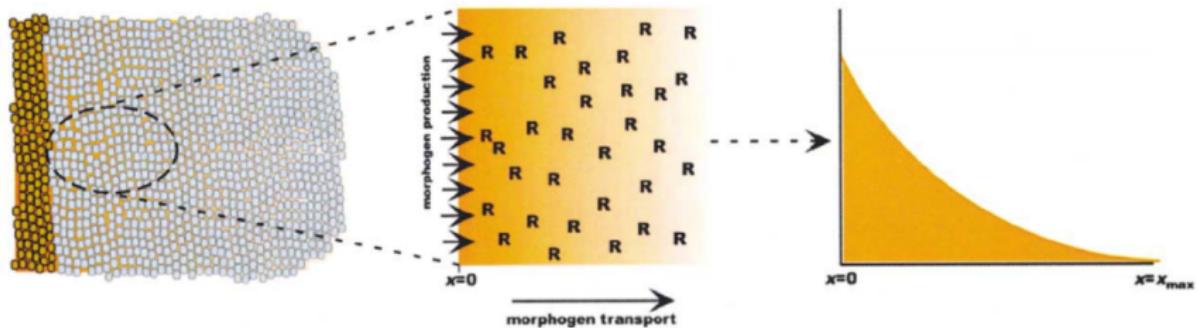
- none \Rightarrow linear gradient
- linear \Rightarrow exponential gradient
- non-linear \Rightarrow powerlaw gradient

Boundary Conditions

- Fixed concentration at both boundaries, i.e. $c(0, t) = c_0$ & $c(L) = 0$
- Fixed concentration at source, zero concentration at infinity, $c(0, t) = c_0$ & $c(x \rightarrow \infty) = 0$
- Flux boundary conditions, i.e.

$$\left. \frac{\partial c}{\partial x} \right|_{x=0} = -j \quad \& \quad \left. \frac{\partial c}{\partial x} \right|_{x=L} = 0$$

STANDARD MODEL: boundary at infinity

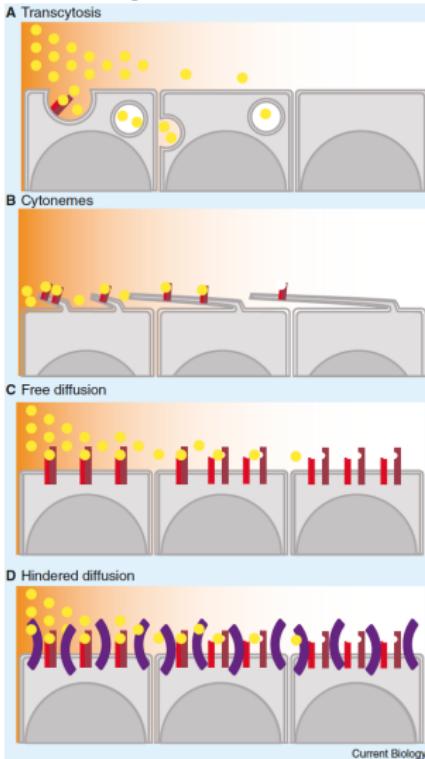


Steady-state solution:

$$\begin{aligned}
 PDE : \quad & \frac{\partial c}{\partial t} = D \Delta c - kc; \quad 0 \leq x \leq \infty & c(x) &= c_0 \exp\left(-\frac{x}{\lambda}\right) \\
 IC : \quad & c(x, 0) = 0 & \lambda &= \sqrt{\frac{D}{k}} \\
 BC : \quad & c(0, t) = c_0 & & c(x \rightarrow \infty) = 0
 \end{aligned}$$

Alternative Transport Mechanisms

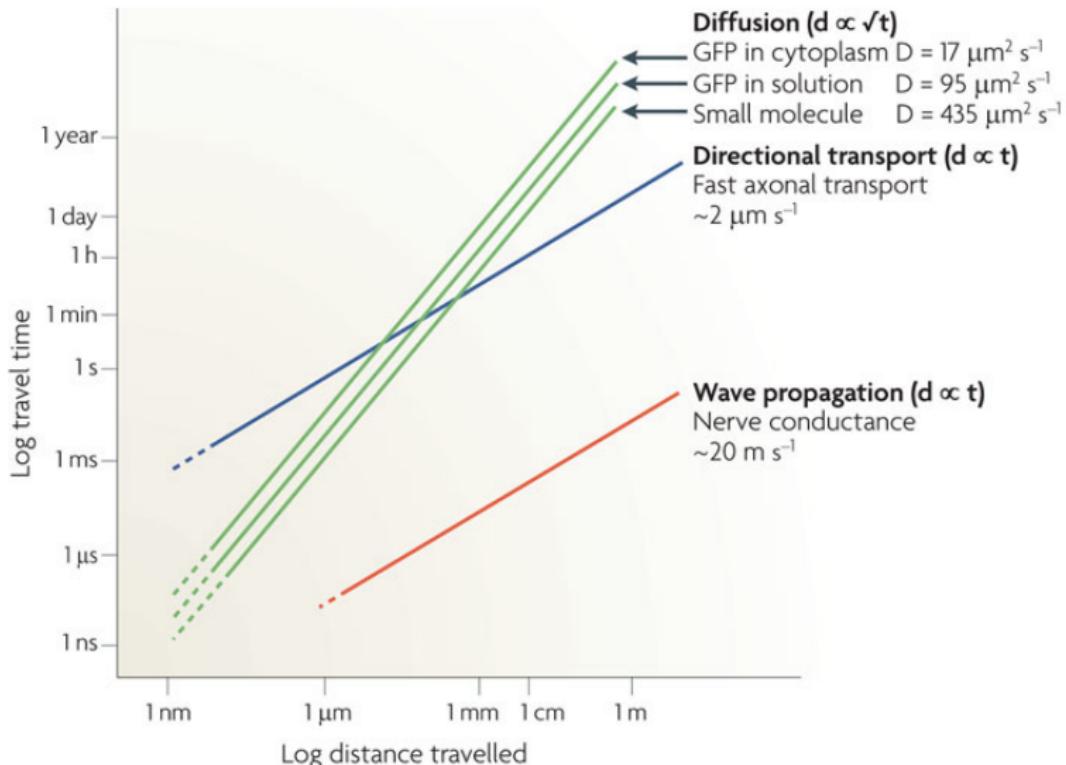
Transport Mechanisms



Experiments show that the majority of Dpp ligand in the *Drosophila* wing disc can be found inside rather than outside the cell. This has led to the suggestion of non-diffusive transport mechanisms:

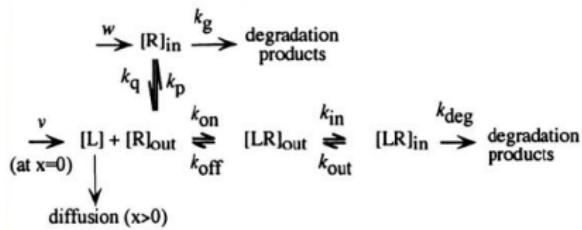
- 1 Transcytosis:** Morphogens have been suggested to move by transcytosis. However, such transport would be much slower than transport by diffusion.
- 2 Cell Lineage Transport**

Speed of Transport Processes



Diffusion-coupled Intracellular Gradients

Experiments show that the majority of Dpp ligand in the *Drosophila* wing disc can be found inside rather than outside the cell. However, this does not contradict a spreading mechanism by diffusion, but rather emphasizes the strength of morphogen internalization.



$$\frac{\partial A}{\partial t} = D^1 \frac{\partial^2 A}{\partial x^2} - k_{\text{on}} R_0 A D + k_{\text{off}} B \quad (3)$$

$$\frac{\partial B}{\partial t} = k_{\text{on}} R_0 A D - (k_{\text{off}} + k_{\text{in}}) B + k_{\text{out}} C \quad (4)$$

$$\frac{\partial C}{\partial t} = k_{\text{in}} B - (k_{\text{out}} + k_{\text{deg}}) C \quad (5)$$

$$\frac{\partial D}{\partial t} = k_{\text{off}} B + k_q E - (k_{\text{on}} R_0 A + k_p) D \quad (6)$$

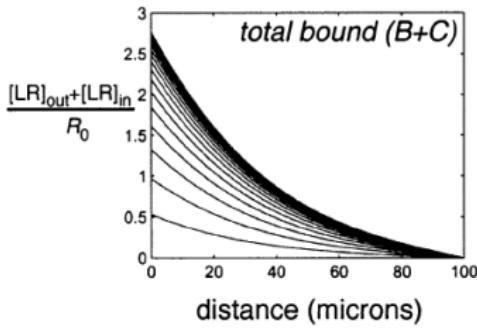
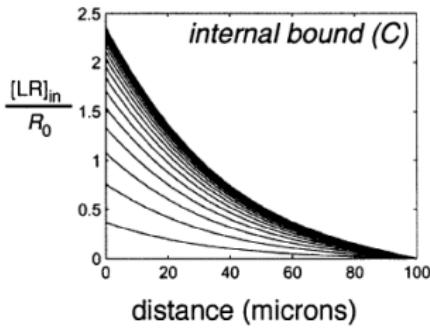
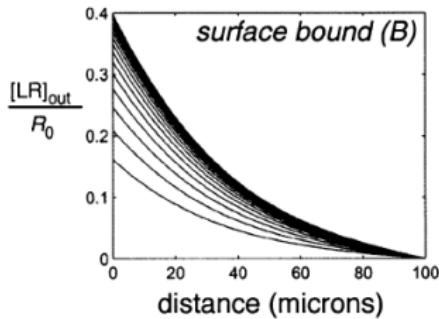
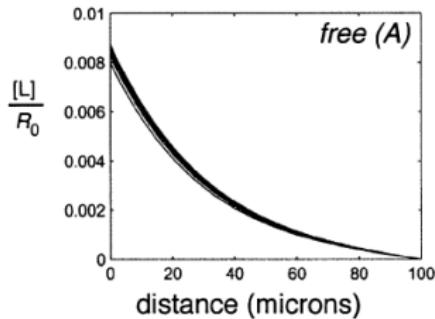
$$\frac{\partial E}{\partial t} = k_g k_p / k_q + k_p D - (k_q + k_g) E \quad (7)$$

A, B, C, D , and E correspond to $[L]$, $[LR]_{\text{out}}$, $[LR]_{\text{in}}$, $[R]_{\text{out}}$, and $[R]_{\text{in}}$, respectively, normalized to R_0 ; $R_0 = w k_q / (k_g k_p)$

C. Diffusion, Reversible Binding, Reversible Internalization, Degradation

Lander et al (2002) Dev Cell

Intracellular Gradients



Thanks!!

Thanks for your attention!

Slides for this talk will be available at:

<http://www.bsse.ethz.ch/cobi/education>