

The Role of Density Dependent Diffusion in Reaction-Diffusion Systems

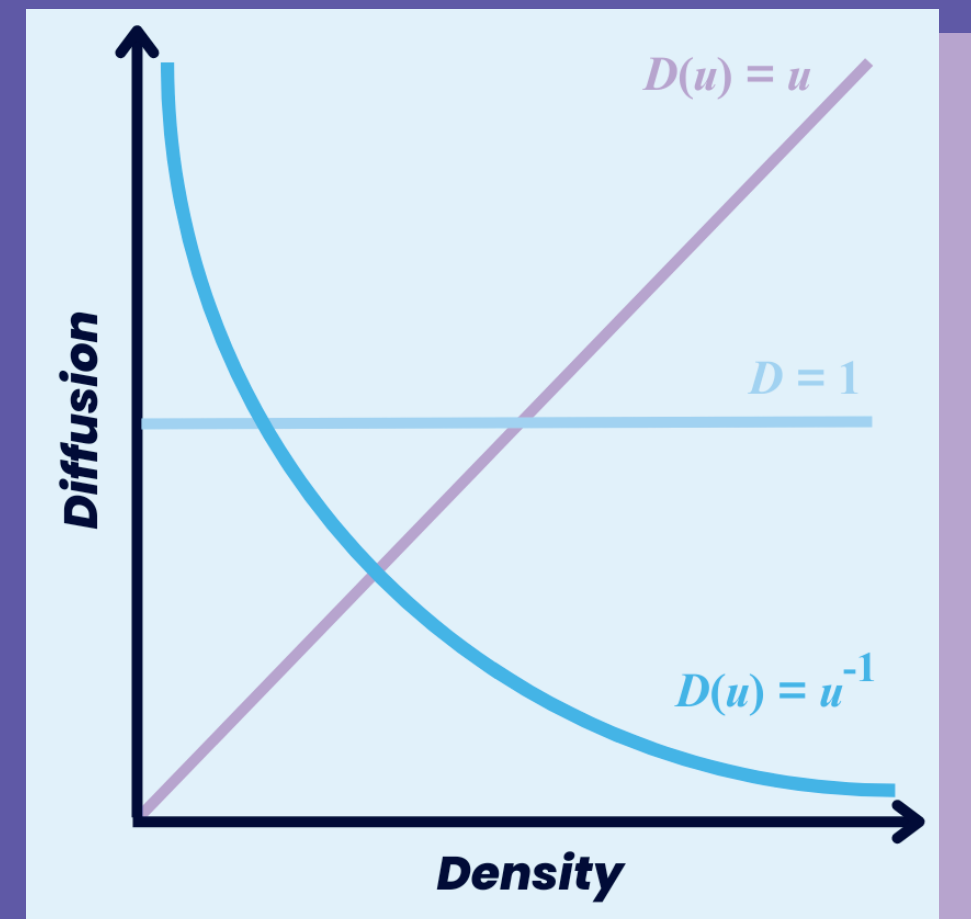
For a population with density $u(x,t)$, the general form of a reaction-diffusion equation with density dependent diffusion and logistic growth is given by:

$$\frac{\partial u}{\partial t} = \frac{\partial}{\partial x} \left(D(u) \frac{\partial u}{\partial x} \right) + ru(1-u)$$

This reduces to the FKPP when both $D(u)$ and r are constant with value 1 [1,2], which has been extensively studied due to its biological interpretation as a weakly invasive species.

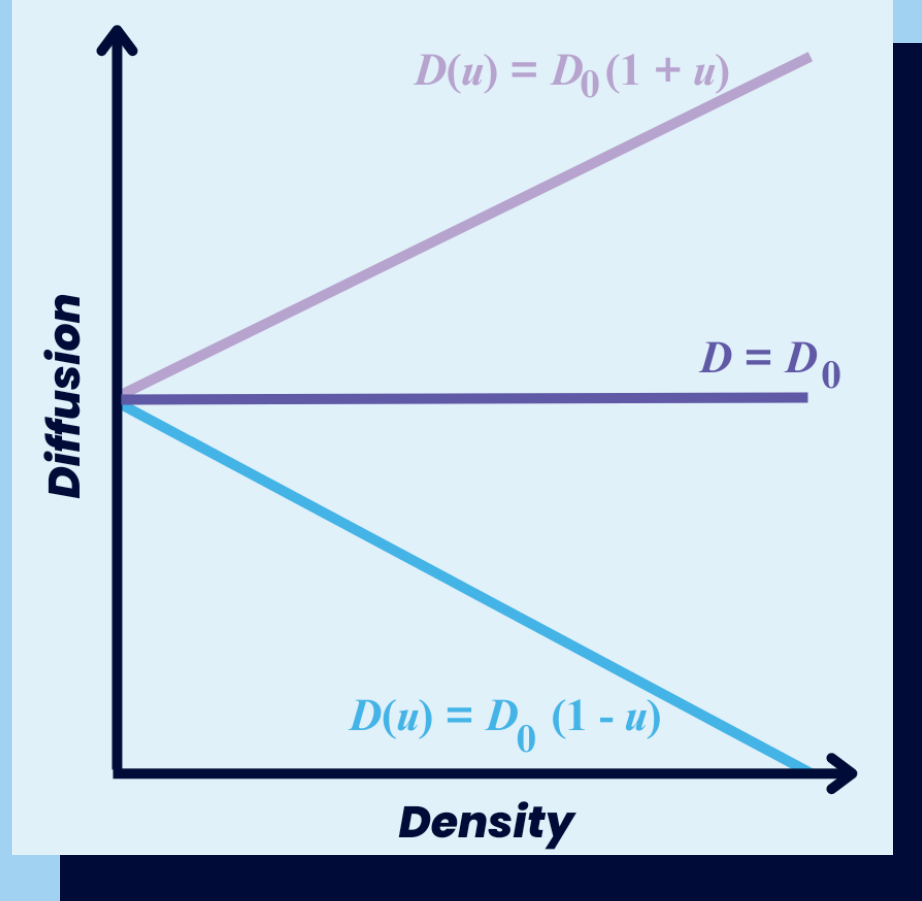
Positive and negative density dependent diffusion in specific forms have also been studied [3,4,5], but these often lead to solutions which have unrealistic biological interpretations.

Background



Motivation

Despite the limitations of some cases, density dependent diffusion still provides us with a greater understanding of real-world population invasion and dispersal.



Positive density dependent diffusion is often thought of as a population's response to overcrowding, whereas negative density dependent diffusion can be a useful interpretation in the context of mate searching and pursuit behaviour.

We investigate non-degenerate cases of both positive and negative density dependent diffusion. In particular, the effects they have on the speed and shape of the front, and on the underlying dynamics.

This is with the aim of developing a deeper mathematical understanding of biologically realistic reaction-diffusion systems and hence provide an enhanced explanatory power of the real-world systems they describe.

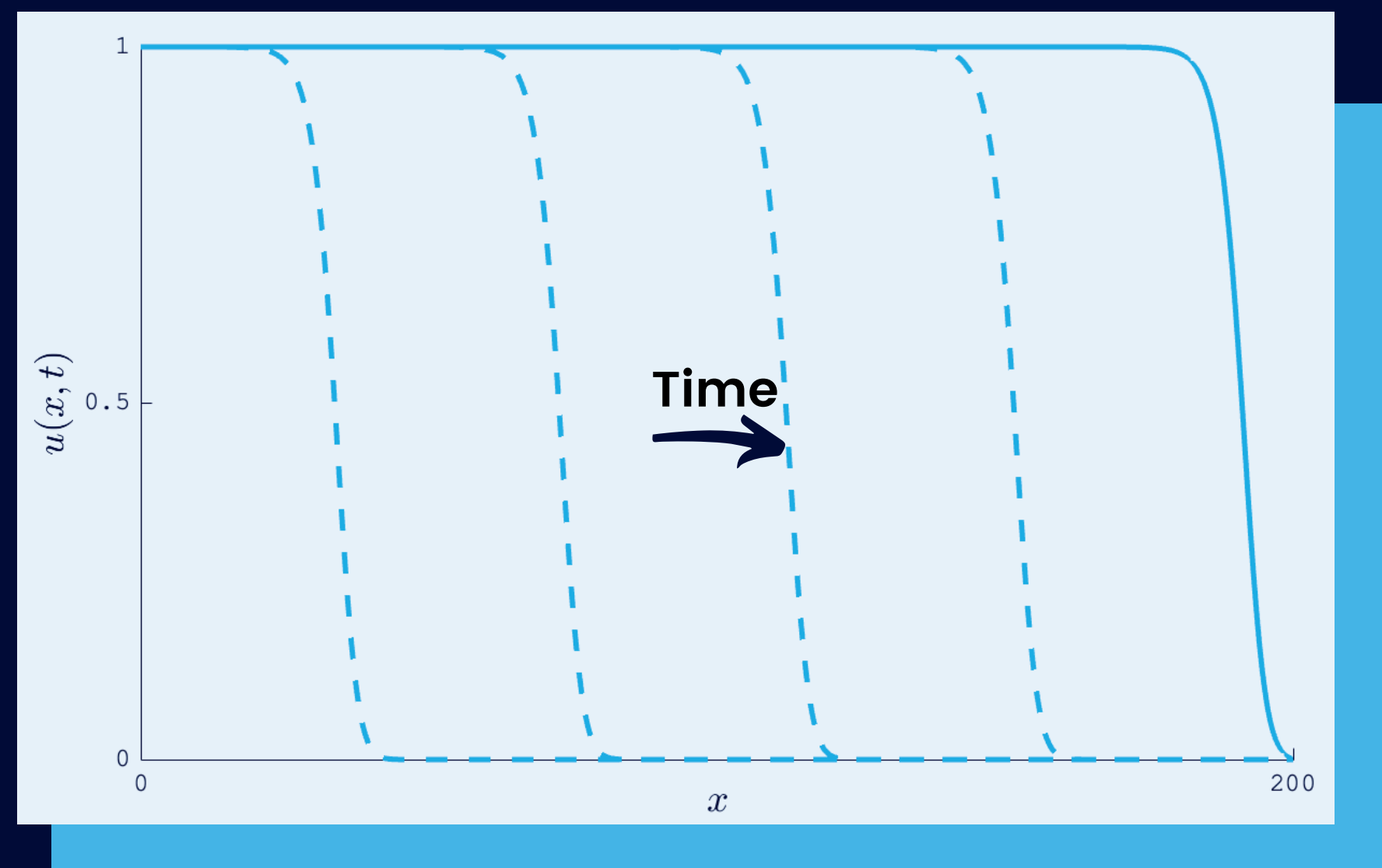
Speed of a Travelling Wave

A travelling wave solution is one which travels without change of shape, and therefore propagates at a constant speed [6].

It is well-known that for constant diffusion, this constant travelling wavespeed is given by:

$$c^* = 2\sqrt{rD}$$

Which reduces to a minimum stable wavespeed of $c^* = 2$ in the case of the FKPP [6].



Assuming that the travelling wave solution with density dependent diffusion is also of the pulled type [7], we can obtain an equation for their speed similarly, from the linearised version of the PDE:

$$D(0) \frac{d^2 U}{dz^2} + c \frac{dU}{dz} + rU = 0$$

Following the same stability arguments used in [6] for the case of constant diffusion, there exists a family of travelling wave solutions with wavespeeds:

$$c \geq 2\sqrt{rD(0)}$$

It remains to determine if the stable wavespeed is also the minimum as it is in the case of constant diffusion.

This result indicates that the non-linearity in the diffusion rates are as irrelevant as the non-linearity in the growth rates when determining speed and long-time behaviour.

It further highlights why the degenerate cases of density dependent diffusion given above are biologically unrealistic.

Link to Microscopic Models

Starting from a discrete description of the model, we can formulate a chemical master equation to describe the evolution of the joint probability of the number of particles in each cell. Diffusive transition rates are made up of both local and non-local contributions. They can be:

$$T_i^\pm = f(n_i) + g(n_{i\pm 1}) \quad \text{additive} \quad \text{or} \quad T_i^\pm = f(n_i)g(n_{i\pm 1}) \quad \text{multiplicative}$$

Following the steps outlined in [8,9], in either case we can derive the continuous PDE description of the system via a mean-field approximation.

$$\frac{\partial u}{\partial t} = \frac{\partial}{\partial x} \left[(f(u) + g(u) + uf'(u) - ug'(u)) \frac{\partial u}{\partial x} \right] + ru(1-u)$$

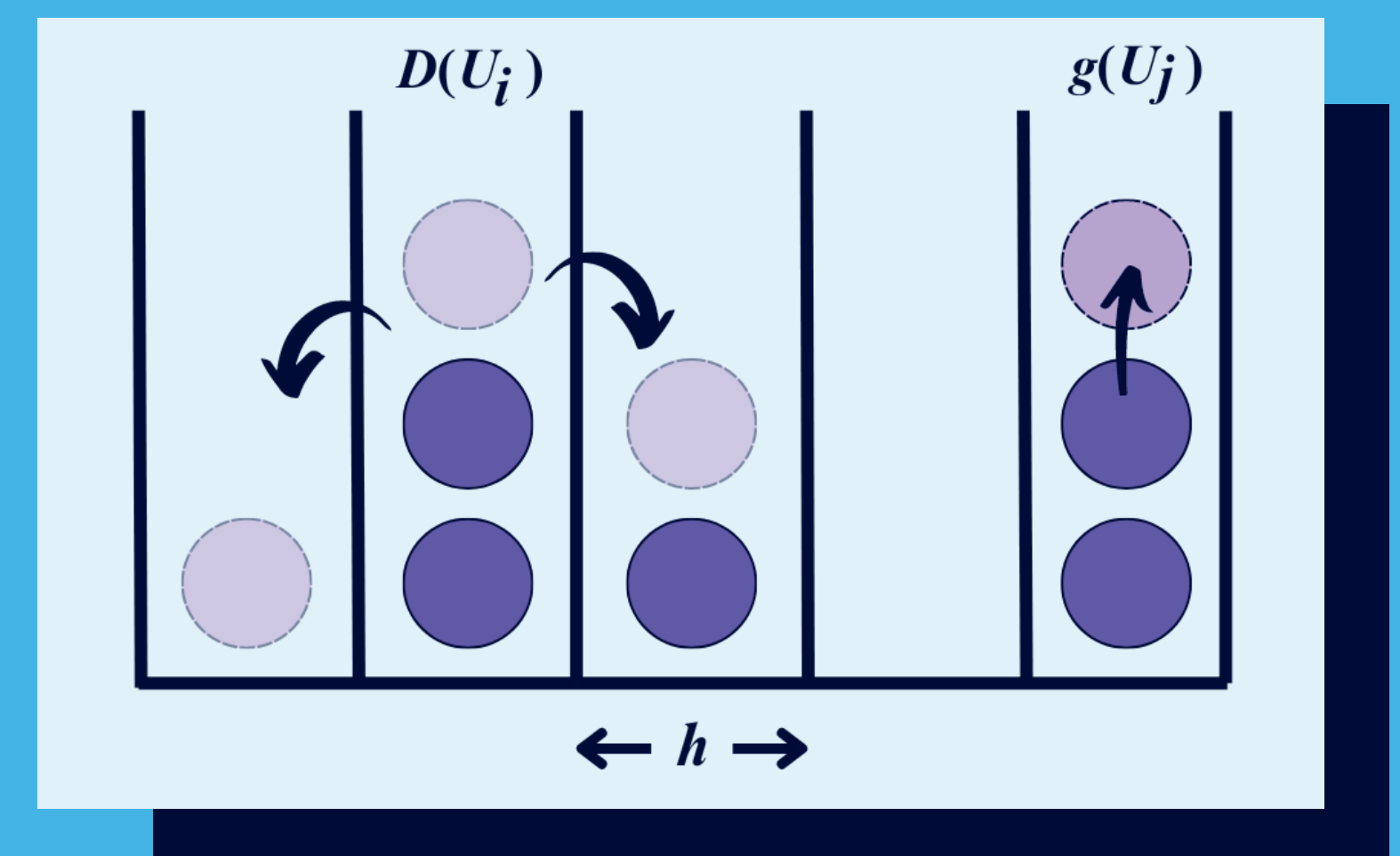
$$\frac{\partial u}{\partial t} = \frac{\partial}{\partial x} \left[(f(u)g(u) + uf'(u)g(u) - uf(u)g'(u)) \frac{\partial u}{\partial x} \right] + ru(1-u)$$

This result indicates that we cannot simply view density dependent movement rates to be the same as density dependent diffusion.

Further steps are required to reconcile the movement rates in the discrete system with a single density dependent diffusion function $D(u)$. We have two simplifying cases:

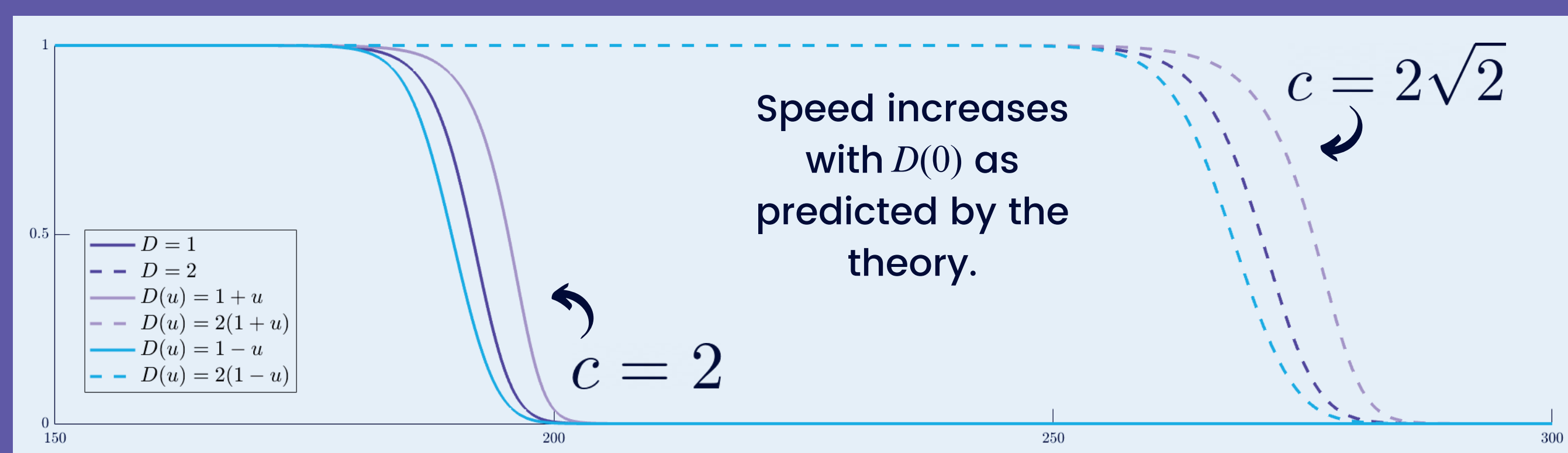
- 1 Assume equal local and non-local contributions, then in the additive and multiplicative cases respectively, we require $D(u) = \frac{1}{2}f(u)$ or $D(u) = f^2(u)$
- 2 Consider only local contributions which, in either case results in the relation given below. This can be solved for well-behaved, integrable functions.

$$D(u) = f(u) + uf'(u)$$

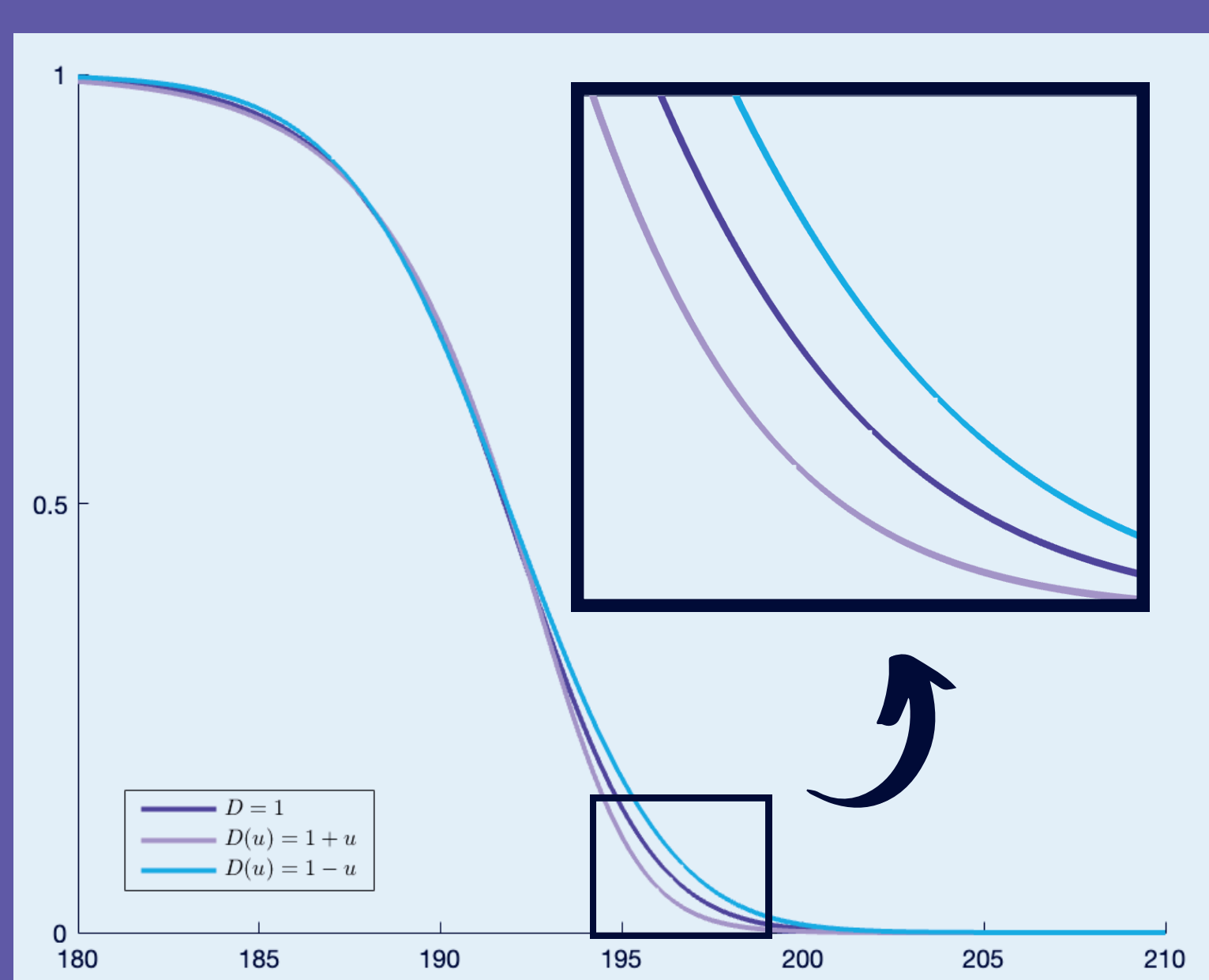
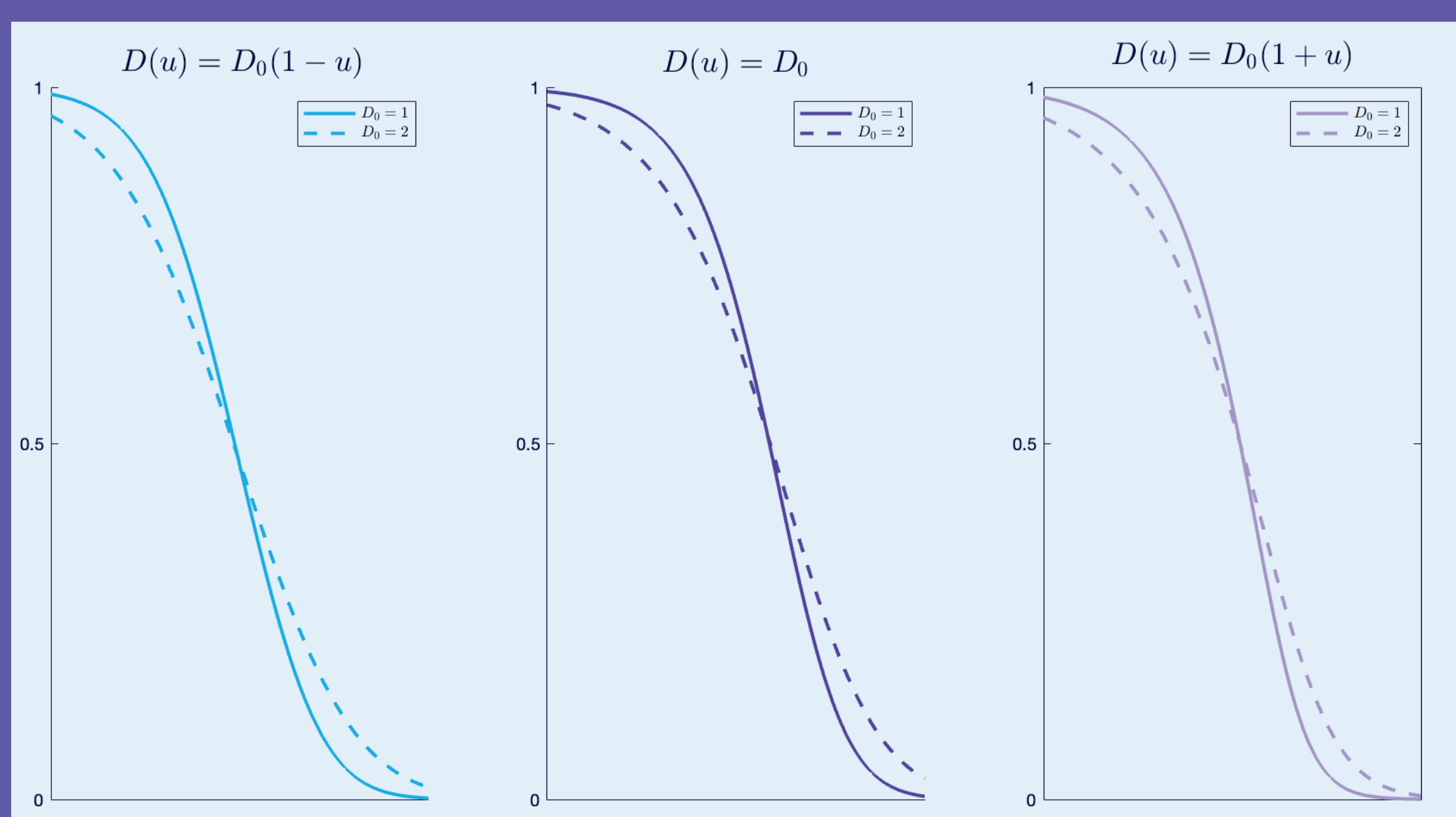


Results

$D(0)$ alone can affect the speed and hence, the shape of the travelling wave.



Negative density dependent diffusion leads to higher diffusion in low density regions.



References

- [1] Fisher, R.A., 1937. Annals of eugenics, 7(4), pp.355-369.
- [2] Kolmogorov, A.N., 1937. Moscow University Bulletin of Mathematics, 1, pp.1-25.
- [3] Aronson, D.G., 1980. In Dynamics and modelling of reactive systems (pp. 161-176). Academic Press.
- [4] Newman, W.I., 1980. Journal of Theoretical Biology, 85(2), pp.325-334.
- [5] King, J.R. and McCabe, P.M., 2003. Proceedings of the Royal Society of London. Series A: Mathematical, Physical and Engineering Sciences, 459(2038), pp.2529-2546.
- [6] Murray, J.D., 2002. Mathematical biology: I. An introduction. Interdisciplinary applied mathematics. Mathematical Biology, Springer, 17.
- [7] Van Saarloos, W., 2003. Front propagation into unstable states. Physics reports, 386(2-6), pp.29-222.
- [8] Baker, R.E., Yates, C.A. and Erban, R., 2010. Bulletin of mathematical biology, 72, pp.719-762.
- [9] Yates, C., 2011. Comparing stochastic discrete and deterministic continuum models of cell migration. (Doctoral dissertation, Oxford University, UK).



Beth M. Stokes
Richard James, Tim Rogers

