Towards kinetic theory for multi-scale muscle models

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March 8, 2024





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Short self-introduction

Current research in Kyoto Institute for the Advanced Study of Human Biology (ASHBi)

Limb bud morphogenesis

Epithelial-to-mesenchymal transitions

Developmental biology



simulation



Today's talk based on:

[1] S. Plunder, B. Simeon,*The mean-field limit for particle systems with uniform full-rank constraints.***Kinetic and Related Models.** (2023)

[2] S. Plunder, B. Simeon,

Coupled Systems of Linear Differential-Algebraic and Kinetic Equations with Application to the Mathematical Modelling of Muscle Tissue. **Conference preceding**: Progress Differential-Algebraic Equations II. (2020).

Outline

1. Multi-scale (skeletal) muscle models

2. Abstract "macro-micro" model for tissue-cross-bridge coupling

3. Convergence in mean-field limit to "macro-meso" model

4. Possible extensions

- impossible for me: adding a jump process for cross-bridge cycling
- easier (?): global "macro-macro" model and additive noise,
- abstract: non-full rank constraints



Introduction

Motivation: Multi-scale muscle models



Question: How can we apply kinetic theory to such a system?

Challenges: From a kinetic theory perspective



$$\dot{X}_i = F(X_i, y)$$

 $\dot{y} = G(X_1, \dots, X_N, y)$

Each attached cross-bridge is coupled to tissue deformation. Hence, all particles interact with each other through the tissue!

(However, once formulated properly, kinetic theory works out rather well.)

Multi-scale muscle models

... and their lack of perfect physical structure

Foundations: Sliding filament theory

Huxley's two-state mode:

- 1. Cross-bridges have two states: **attached** or **detached**.
- 2. Cross-bridge extension determines transition probabilities between states.
- 3. Muscle deformation changes cross-bridge extensions

$$\partial_t \rho(x,t) + \operatorname{div}(\rho(x,t)v(t)) = f(x)(1-\rho(x,t)) - g(x)\rho(x,t)$$

Generated force:
$$F = -\kappa \int_{\mathbb{R}} x \rho(x, t) \, dx$$

Textbooks: [2009] J. Keener and J. Sneyd [2001] J. Howard



Unilateral tissue-cross-bridge coupling

Simplest model:

Simplest model:

$$\begin{cases}
F_{xb} = -\kappa \int_{\mathbb{R}} x\rho(x,t) dx \\
m\ddot{y} = F_{passive} + F_{xb} \\
\partial_t \rho + \operatorname{div}_x(\rho \dot{y}) = 0
\end{cases}$$

$$\mathcal{W} = \mathcal{W}_{passive} + \int_{\mathbb{R}} \frac{\kappa}{2} x^2 d\rho(x,t) \qquad \mathcal{T} = \frac{m}{2} \|\dot{y}\|^2 + \frac{1}{2} \int_{\mathbb{R}} \|\dot{y}\|^2 d\rho(x,t)$$

Potential issues:

- This type of coupling ignores cross-bridge momentum.
- Ideally, the system should be conservative (no-cross bridge cycling, but it isn't exactly)... Not clearly a Lagrangian system/Euler-Lagrange equation?

Typical multi-scale models*

Quasi-incompressible hyperelasiticity (for muscle tissue)

$$\partial_t \varphi = \text{Div}(P_{\text{passive}} + P_{\text{active}} + pG)$$

 $\det(\partial \varphi) = 1 + \frac{p}{\kappa}$



Cross-bridge model enters via active stress term: $P_{\text{active}} = -\frac{\partial \mathcal{W}_{\text{active}}}{\partial \mathbf{D}\varphi} \qquad \qquad \mathcal{W}_{\text{active}} = \left(\kappa \int x \, \mathrm{d}\rho(x,t)\right) \cdot \text{"stress tensor in fiber direction"}$

some equation to approximate $\partial_t \rho + \operatorname{div}_x(\rho v_{xb}) = 0$ (e.g. distributed moment method).

The system doesn't seem to be a direct Euler-Lagrange equation.

* Very non-comprehensive list: [2008] M. Böl, S. Reese [2016] T. Heidlauf, O. Röhrle [2017] Herzog, W. [2022] M. H. Gfrerer; B. Simeon

The microscopic dynamics are governed by the macroscopic scale



"Unilateral" coupling:

Actin-myosin contractions accumulate to macroscopic stress.

Tissue deformation determines cross-bridge dynamics.

Focus today on **bilateral coupling** for multi-scale model



Disclaimer: In terms of physical units, the concrete changes we discuss today are often insignificantly small!

This talk is about the math of these models, with the hope get insights into the structure of the systems.

Abstract "macro-micro" model for tissue-cross-bridge coupling







Very short recall of **differential-algebraic equations** (DAEs)

$$\dot{x} = f(x)$$
 such that $g(x) = 0$

can be implemented with Lagrangian multipliers via

$$\dot{x} = f(x) + \partial_x g(x)^T \lambda,$$

$$g(x) = 0.$$



Abstract "macro-micro" system



 $g(X_i, y) = g(X_i^{\text{init}}, y^{\text{init}}) \qquad \forall 1 \le i \le N.$



locally macro-micro DAE locally macro-micro ODE locally macro-meso mf. char. ODE locally macro-meso mf. PDE l u^{ture} mac n global macro-macro mf. PDE



This is a classical Lagrangian system

$$\mathcal{L}(y, \mathcal{X}^{N}, \Lambda^{N}) = \frac{1}{2} \|\dot{y}\|^{2} - \mathcal{W}_{0}(y) + \frac{1}{N} \sum_{i=1}^{N} \left(\frac{m}{2} \|\dot{X}_{i}\|^{2} - \lambda_{i} \left(g(X_{i}, y) - g(X_{i}^{\text{init}}, y^{\text{init}}) \right) - \mathcal{W}_{1}(X_{i}) - \frac{1}{2N} \sum_{j=1}^{N} \mathcal{V}(X_{j} - X_{i}) \right)$$

 \rightarrow conservation of energy

 \rightarrow scaling factors picked such that total energy remains of order one in the limit $N \rightarrow \infty$.



Examples (linear constraints)

Consider
$$g(X_i, y) = X_i - Gy = \text{const}$$
 $G \in$

Time derivative of constraint:

$$\Rightarrow \dot{X}_i = G\dot{y}$$

$$G \in \mathbb{R}^{n_x \times n_y}$$

$$F_1(X_i) + \partial_{X_i} g(X_i, y)^T \lambda_i = m\ddot{X}_i = mG\ddot{y}$$

$$\lambda_i = mG\ddot{y} - F_1(X_i)$$

$$\ddot{y} = F_0(y) + \frac{1}{N} \sum_{j=1}^N G^T (mG\ddot{y} - F_1(X_j))$$

$$(1 + mG^TG)\ddot{y} = F_0(y) - \frac{1}{N} \sum_{j=1}^N G^T F_1(X_j)$$

$$\longrightarrow \quad m_{\text{eff}} \ddot{y} = F_0(y) - \int_{\mathbb{R}} G^T F_1(x) \rho(x, t) \, \mathrm{d}x = F_{\text{eff}}(y, \rho)$$



locally macro-micro ODE

 $\rightsquigarrow \quad \partial_t \rho = -\operatorname{div}_x(\rho \, G \dot{y})$

locally macro-meso mf. char. ODE

 \Rightarrow

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locally macro-meso mf. PDE loca ۳acromf. global macro-macro mf. PDE



Consider linear deformations of a finite element (e.g. rotation, stretching, shearing, ...)

$$g(X_i, y) = F(y(t))^{-1}X_i = \text{const} \quad (=X_i^{\text{in}})$$

Cp. [1996] G. I. Zahalak. Non-axial Muscle Stress and Stiffness. Journal of Theoretical Biology

In our framework, we can directly derive resulting active stress component from given constraints.

locallylocallylocallylocallyglobalmacro-micromacro-micromacro-mesomacro-mesomacro-macromacro-macroDAEODEmf. char. ODEmf. PDEmf. PDEmf. PDE

Strategy towards a mean-field description



Index reduction

On this slide:
$$g_x \coloneqq \frac{\partial g}{\partial X}(X_i, y)$$
 etc.

Index-3 DAE $\mathcal{M} = g^{-1}(\{0\})$	Index-2 DAE $T_{(X_i,y)}\mathcal{M}$	Index-1 DAE $T_{(\dot{X_i},\dot{y},X_i,y)}T\mathcal{M}$
$g(X_i, y) = 0$	$g_X[\dot{X}_i] + g_y[\dot{y}] = 0$	$g_x[\ddot{X}_i] + g_{xx}[\dot{X}_i, \dot{X}_i] + 2g_{xy}[\dot{X}_i, \dot{y}]$
Assume: $\partial q(Y, u) \in \mathbb{D}^{n_x \times n_x}$	$\Rightarrow \dot{X}_i = -g_x^{-1}[g_y[\dot{y}]]$	$+g_y[\dot{y}] + g_{yy}[\dot{y}, \dot{y}] = 0$
$O_{X_i}g(X_i, y) \in \mathbb{R}^{\times n}$ is always invertible	$\dot{X}_i = \Phi(X_i, y)[\dot{y}]$	$\ddot{X} = \Phi(X, y)[\ddot{y}] + \Omega(X, y)[\dot{y}, \dot{y}]$

 $\Omega = -g_x^{-1} \left(g_{xx} [\Phi \dot{y}, \Phi \dot{y}] + 2g_{xy} [\Phi \dot{y}, \dot{y}] + g_{yy} [\dot{y}, \dot{y}] \right)$

Elimination of multipliers (uses special structure of system!)

$$m\ddot{X}_i = F_1 + \frac{1}{N}\sum_j K_{ij} + g_x^T \lambda_i = m\Phi[\ddot{y}] + m\Omega[\dot{y}, \dot{y}]$$

$$\Rightarrow \quad \lambda_i = -g_x^{-1} \left(F_1 + \frac{1}{N} \sum K_{ij} - m\Phi[\ddot{y}] - m\Omega[\dot{y}, \dot{y}] \right)$$

The equivalent **ODE model**

$$\ddot{y} = F_0 + \frac{1}{N} \sum_{j=1}^N g_y^T \lambda_j \qquad \qquad \lambda_i = -g_x^{-1} \left(F_1 + \frac{1}{N} \sum K - m\Phi[\ddot{y}] - m\Omega[\dot{y}, \dot{y}] \right)$$

$$\overbrace{\left(1+\frac{1}{N}\sum_{j=1}^{N}m\Phi^{T}\Phi\right)}^{m_{\text{eff}}(\mathcal{X}^{N},y)}\overbrace{\ddot{y}=\frac{1}{N}\sum_{j=1}^{N}\left(F_{0}+\Phi^{T}\left(F_{1}-m\Omega[\dot{y},\dot{y}]+\frac{1}{N}\sum_{k=1}^{N}K\right)\right)}^{F_{\text{eff}}(\mathcal{X}^{N},y)}$$
$$\dot{X}_{i}=\Phi[\dot{y}]$$

Each solution of the DAE model solves the ODE mode, and vice versa.



Dealing with the **non-constant mean-field mass**

ODE model

 $m^N_{\text{off}}(\mathcal{X}^N, y) \, \ddot{y} = F^N_{\text{off}}(\mathcal{X}^N, y, \dot{y}) \qquad \dot{X}_i = \Phi(X_i, y)[\dot{y}]$

"Remember": $\frac{d}{dz} \frac{f(z)}{m(z)} = \frac{f'(z)m(z) - f(z)m'(z)}{m(z)^2}$ We need that mass is bounded from below...

Assume $g: \mathbb{R}^{n_x} \times \mathbb{R}^{n_y} \to \mathbb{R}^{n_x}$ is twice continuously differentiable and Lemma: g, Dg, D^2g are all bounded and Lipschitz and the Jacobian is uniformly elliptic, i.e. $\inf_{v \in \mathbb{R}^{n_x}} v^T \partial_{X_i} g(X_i, y) v \ge \delta \|v\|^2 \quad \forall X_i \in \mathbb{R}^{n_x}, y \in \mathbb{R}^{n_y},$

then Φ, Ω and m_{eff}^N are well-defined, bounded and Lipschitz continuous.



Full list of mathematical assumptions

 $F_{0}(y) = -\nabla_{y} \mathcal{W}_{0}(y), \qquad F_{1}(X_{i}) = -\nabla_{X_{i}} \mathcal{W}_{1}(X_{i}), \qquad K(X_{j}, X_{i}) = -\nabla_{X_{i}} \mathcal{V}(X_{j} - X_{i})$ $F_{0}, F_{1}, K, g, Dg, D^{2}g \in BL \qquad BL = \text{``bounded and Lipschitz continuous functions''}$ $\inf_{v} v^{T}g(x, y)v \geq \delta \|v\|^{2} \quad \forall v, x, y$

Lemma: The ODE model is well-posed and for any constant $M_v > 0$ the map

$$(y, v, \mathcal{X}^N) \mapsto \left(1 + \frac{1}{N} \sum_{j=1}^N m \Phi^T \Phi\right)^{-1} \left(\frac{1}{N} \sum_{j=1}^N \left(F_0 + \Phi^T \left(F_1 - m\Omega[v, v] + \frac{1}{N} \sum_{k=1}^N K\right)\right)\right)$$

is bounded and Lipschitz on $\mathbb{R}^{n_y} \times B_{M_v}^{\mathbb{R}^{n_y}}(0) \times (\mathbb{R}^{n_x})^N$.



The mean-field limit



Formal transition from macro-micro to macro-meso...

$$m_{\text{eff}}^{N}(\mathcal{X}^{N}, y) \, \ddot{y} = F_{\text{eff}}^{N}(\mathcal{X}^{N}, y, \dot{y})$$
$$\dot{X}_{i} = \Phi(X_{i}, y)[\dot{y}]$$

Define empirical measure as:

ODE model

$$u_{\mathcal{X}^N}^{\text{emp}} = \frac{1}{N} \sum_{i=1}^N \delta_{X_i}.$$

Mean-field characteristic flow:

$$n_{\text{eff}}(\mu^{t}, y) \, \ddot{y} = F_{\text{eff}}(\mu^{t}, y, \dot{y}),$$

$$\partial_{t} X^{t}(x^{\text{in}}) = \Phi(X^{t}(x^{\text{in}}), y)[\dot{y}] \quad \forall x^{\text{in}} \in \mathbb{R}^{n_{x}},$$

$$\mu^{t}(A) \coloneqq \mu_{\mathcal{X}_{N}^{\text{in}}}^{\text{emp}}((X^{t})^{-1}(A)).$$



Mean-field PDE

For particle densities $\rho(x,t) dx = d\mu^t(x)$ where $X_i \sim \mu^N(x,t) dx$ and $\mu^N \to \mu$.

The mean-field PDE is

$$m_{\text{eff}}(y,\rho)\ddot{y} = F_{\text{eff}}(y,\dot{y},\rho)$$
$$\partial_t \rho = -\text{div}(\rho \Phi(x,y)[\dot{y}])$$

with

$$\Phi(x,y) = -\left(\partial_x g(x,y)\right)^{-1} \partial_y g(x,y)$$

Macro-micro velocity map

$$m_{\text{eff}} = 1 + m \int \Phi(x, y)^T \Phi(x, y) \rho(x, t) \, \mathrm{d}x$$

"Mean-field" mass

$$F_{\text{eff}} = F_0 - \int \Phi^T \left(F_1(x) + m\Omega(x, y)[\dot{y}] + \int K(x, x')\rho(x', t) \, \mathrm{d}x' \right) \rho(x, t) \, \mathrm{d}x$$

"Mean-field" force



Recall: nonlinear constraint example



Consider linear deformations of a finite element (e.g. rotation, stretching, shearing, ...)

$$g(X_i, y) = F(y(t))^{-1}X_i = \text{const} \quad (=X_i^{\text{in}})$$

Resulting mean-field PDE

$$\partial_t \rho = -\text{div}_x(\rho F(\dot{y})F(y)^{-1}x) = -\rho \text{tr}(F(\dot{y})F(y)^{-1}) - F(\dot{y})F(y)^{-1}x \cdot (\partial_x \rho)$$



Mathematical setup for **kinetic theory**

$$\mathcal{P}^1(\mathbb{R}^{n_x}) = \{\mu \text{ prob. measure on } \mathbb{R}^{n_x} \mid \int ||x|| \, d\mu(x) < \infty \}$$

space of probability measures with finite first moment.

$$W_1(\mu,\nu) = \sup_{\phi \in C(\mathbb{R}^{n_x},\mathbb{R}^{n_x}),\operatorname{Lip}(\phi) < 1} \int \phi(x) \,\mathrm{d}\mu(x) - \int \phi(x) \,\mathrm{d}\nu(x)$$

Wasserstein distance (with exponent 1).

$$\mu_{\mathcal{X}^N}^{\text{emp}} = \frac{1}{N} \sum_{i=1}^N \delta_{X_i}$$
empirical measure

Stability estimate [SP, Simeon] Given two solutions $(y_1, \mu_1), (y_2, \mu_2) : [0, T] \to \mathbb{R}^{n_y} \times \mathcal{P}^1(\mathbb{R}^{n_x})$ with initial conditions $y_i(0) = y_i^{\text{in}}, \dot{y}_i(0) = v_i^{\text{in}}$ and $\mu_i^0 = \mu_i^{\text{in}}$ then

$$\begin{aligned} \|y_1(t) - y_2(t)\| + \|\dot{y}_1(t) - \dot{y}_2(t)\| + W_1(\mu_1^t, \mu_2^t) \\ &\leq Ce^{Lt} \left(\|y_1^{\text{in}} - y_2^{\text{in}}\| + \|v_1^{\text{in}} - v_2^{\text{in}}\| + W_1(\mu_1^{\text{in}}, \mu_2^{\text{in}}) \right) \end{aligned}$$

where the constants *C* and *L* only depend on the total energy and

$$C_{\mu} = \max(\int 1 + \|x\| \,\mathrm{d}\mu_1^{\mathrm{in}}(x), \int 1 + \|x\| \,\mathrm{d}\mu_2^{\mathrm{in}}(x)).$$

Convergence in mean-field limit For any sequence of microscopic initial conditions $(\mathcal{X}_k^{\text{in}})_k$ such that $W_1(\mu_{\mathcal{X}_k^{\text{in}}}^{\text{emp}}, \mu^{\text{in}}) \to 0$ as $k \to \infty$, then $W_1(\mu_{\mathcal{X}_k(t)}^{\text{emp}}, \mu(t)) \to 0$ for all $0 \le t \le T$.



Outline of the proof (mostly whiteboard)

Ingredients

Mean-field characteristic flow

 $m_{\text{eff}}(\mu^{t}, y) \ddot{y} = F_{\text{eff}}(\mu^{t}, y, \dot{y})$ $\partial_{t} X^{t}(x^{\text{in}}) = \Phi(X^{t}(x^{\text{in}}), y)[\dot{y}] \quad \forall x^{\text{in}} \in \mathbb{R}^{n_{x}},$ $\mu^{t}(A) \coloneqq \mu^{\text{in}}((X^{t})^{-1}(A)) \quad \forall A \in \mathfrak{B}(\mathbb{R}^{n_{x}})$

 $z \mapsto b(z, \mu^{\text{in}}) \text{ is Lipschitz}$ (for limited velocities \dot{y}): $\|b(z_1, \mu^{\text{in}}) - b(z_2, \mu^{\text{in}})\| \le L_z \|z_1 - z_2\|_Z$

 $\mu \mapsto b(z,\mu)$ is Lipschitz: $\|b(z,\mu_1) - b(z,\mu_2)\| \le L_{\mu}W_1(\mu_1,\mu_2)$

$$\Leftrightarrow \quad \dot{z} = b(z, \mu^{\text{in}})$$
$$z = (y, \dot{y}, \varphi) \in \mathbb{R}^{n_y} \oplus B_{M_v}^{\mathbb{R}^{n_y}} \oplus Y \eqqcolon Z_{M_v} \subset Z$$
$$Y = \{\varphi \in C(\mathbb{R}^{n_x}, \mathbb{R}^{n_x}) \mid \sup_{x \in \mathbb{R}^{n_x}} \frac{\|\varphi(x)\|}{1 + \|x\|} < \infty\}$$

Fundamental lemma: $\dot{z}_i = b(z_i, \mu_i^{\text{in}}), \quad z_i(0) = z_i^{\text{in}} \quad \text{for } i = 1, 2.$ If $\|z_1^{\text{in}} - z_2^{\text{in}}\|_Z \leq \varrho,$ $\|b(z, \mu_1^{\text{in}}) - b(z, \mu_2^{\text{in}})\| \leq \varepsilon \quad \forall z \in Z_{M_v}$ $\|b(z, \mu_1^{\text{in}}) - b(z', \mu_2^{\text{in}})\| \leq L \|z - z'\| \quad \forall z, z' \in Z_{M_v}$ Then $\|z_1(t) - z_2(t)\| \leq \varrho e^{Lt} + \frac{\varepsilon}{L}(e^{Lt} - 1).$

Small numerical validation (linear case)



Outlooks

Is there general "Macro-macro" system?

Mean-field PDE

 $m_{\text{eff}}(y,\rho)\ddot{y} = F_{\text{eff}}(y,\dot{y},\rho)$ $\partial_t \rho = -\text{div}(\rho \Phi(x,y)[\dot{y}])$

$$m(t) = \int \rho(x, t) \, \mathrm{d}x$$
$$\nu(t) = \int x \rho(x, t) \, \mathrm{d}x$$
$$\sigma(t) = \int x^2 \rho(x, t) \, \mathrm{d}x$$

Assuming $x^2 \rho(x,t) \Phi(x,y) \to 0$, $\operatorname{as}|x| \to \infty$:

 $\dot{m}(t) = 0 \quad \text{conservation of mass}$ $\dot{\nu}(t) = \dot{y} \int \rho(x, t) \Phi(x, y) \, \mathrm{d}x$ $\dot{\sigma}(t) \approx 2\dot{y} \int x \rho(x, t) \Phi(x, y) \, \mathrm{d}x$

To close the system, one might need to use the concrete constraints...



Or approximate "Macro-macro" systems?

Mean-field PDE

Distributed moment method?

$$\rho(x,t) \coloneqq \gamma_t \frac{1}{\sqrt{2\sigma_t^2}} e^{-\frac{x-\mu_t}{2\sigma_t^2}}$$

 $m_{\text{eff}}(y,\rho)\ddot{y} = F_{\text{eff}}(y,\dot{y},\rho)$ $\partial_t \rho = -\text{div}(\rho \Phi(x,y)[\dot{y}])$

Find ODE for moments using transport equation...

[1981] G. I. Zahalak, A distribution-moment approximation for kinetic theories of muscular contraction.



Adding spacial macroscopic model

Theory might well generalize for cases where the macroscopic system is a PDE:

 $y(t) \in H^1(\Omega_{\mathrm{ref}}, \mathbb{R}^2)$

Formally, the current framework always supports this:

$$Z_i = (X_i, p) \in \mathbb{R}^{n_x} \times \Omega_{\mathrm{ref}}$$



$$\dot{Z}_i = \begin{pmatrix} F_1(X_i) + \partial_X g(Z_i, y) \lambda_i \\ \partial_p g(Z_i, y) \end{pmatrix} \qquad g(Z_i, y) = \begin{pmatrix} F(y(t, p_i))^{-1} X_i \\ p_i \end{pmatrix} = \text{const.}$$

However, it is probably overly complicated...



Further directions

1. Most obvious current flaw: Cross-bridge cycling is missing!

Requires either two population with creation/annihilation: $X_i^{\rm attached} \to X_i^{\rm detached}$

Or one could modulate the constraints (but the analysis breaks):

$$Z_i = (X_i, s), \quad g(Z_i, y) = s \cdot (Z_i - y)$$

(I am sure the audience knows better how to integrate cross-bridge cycling.)

2. Relaxing the full rank condition: $rnk(\partial_X g(X_i, y)) < n_x$?

Thanks