# *Towards* kinetic theory for multi-scale muscle models

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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

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

**Generaled 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:**

Suppose:

\n
$$
F_{\rm xb} = -\kappa \int_{\mathbb{R}} x \rho(x, t) \, dx
$$
\n
$$
m\ddot{y} = F_{\rm passive} + F_{\rm xb}
$$
\n
$$
\partial_t \rho + \text{div}_x(\rho \dot{y}) = 0
$$
\n
$$
\mathcal{W} = \mathcal{W}_{\rm passive} + \int_{\mathbb{R}} \frac{\kappa}{2} x^2 \, d\rho(x, t) \qquad \mathcal{T} = \frac{m}{2} ||\dot{y}||^2 + \frac{1}{2} \int_{\mathbb{R}} ||\dot{y}||^2 \, d\rho(x, t)
$$

#### **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:**  $P_{\text{active}} = -\frac{\partial W_{\text{active}}}{\partial D_{\varphi}}$   $W_{\text{active}} = \left(\kappa \int x \, d\rho(x, t)\right)$ . "stress tensor in fiber direction"

some equation to approximate  $\partial_t \rho + \text{div}_x(\rho v_{\text{xb}}) = 0$  (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)

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

#### can be implemented with Lagrangian multipliers via

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

$$
g(x) = 0.
$$



## Abstract "**macro-micro**" system



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

 $q: \mathbb{R}^{n_x} \times \mathbb{R}^{n_y} \rightarrow \mathbb{R}^{n_x}$ Constraints  $\lambda_1, \ldots, \lambda_N \in \mathbb{R}^{n_x}$ Lagrangian multipliers  $F_0(y) = -\nabla_y \mathcal{W}_0(y)$ Forces  $F_1(X) = -\nabla_X \mathcal{W}_1(X)$  $K(X_i, X_i) = -\nabla_{X_i} \mathcal{V}(X_i - X_i)$ Interaction forces

**locally macro‒micro DAE locally macro‒micro ODE locally macro‒meso mf. char. ODE locally macro‒meso mf. PDE locally macro‒macro mf. PDE global macro‒macro fu macro-macro** macro-macro<br>mf. PDE 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

→ scaling factors picked such that total energy remains of order one in the limit *N → ∞.*



## **Examples** (linear constraints)

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

Time derivative of constraint:

$$
\Rightarrow \left[\begin{array}{c}\n\overline{\mathbf{X}}_i = G\mathbf{y} \\
\hline\n\end{array}\right]
$$

$$
G \in \mathbb{R}^{n_x \times n_y}
$$
\n
$$
F_1(X_i) + \partial_{X_i} g(X_i, y)^T \lambda_i = \underbrace{\frac{r_i \cdot x_i}{m} - \frac{r_i}{x_i}}_{j=1}
$$
\n
$$
\lambda_i = mG\ddot{y} - F_1(X_i)
$$
\n
$$
\ddot{y} = F_0(y) + \frac{1}{N} \sum_{j=1}^N G^T (mG\ddot{y} - F_1(X_j))
$$
\n
$$
(1 + mG^TG)\ddot{y} = F_0(y) - \frac{1}{N} \sum_{j=1}^N G^T F_1(X_j)
$$

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

**fu**



**locally macro‒micro ODE**

 $\rightarrow \partial_t \rho = -\text{div}_x(\rho G \dot{y})$ 

**locally macro‒meso mf. char. ODE**

 $\Rightarrow$ 

 $\Rightarrow$ 

 $\Rightarrow$ 

 $\Rightarrow$ 

**locally macro‒meso mf. PDE**

**locally macro‒macro mf. PDE macro-macro** macro-macro<br>mf. PDE mf. PDE

**global macro‒macro** 



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.*

**locally macro‒micro DAE locally macro‒micro ODE locally macro‒meso mf. char. ODE locally macro‒meso mf. PDE locally macro‒macro mf. PDE global macro‒macro fu macro-macro** macro-macro<br>mf. PDE mf. PDE

## **Strategy** towards a mean-field description



#### **Index reduction**

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



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

**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**

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

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

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



.

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

ODE model

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

**"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:**  $a$ ,  $Dg$ ,  $D^2g$  are all bounded and Lipschitz and the Jacobian is uniformly elliptic, i.e.  $\inf_{v \in \mathbb{R}^{n_x}} v^T \partial_{X_i} g(X_i, y) v \geq \delta ||v||^2 \quad \forall X_i \in \mathbb{R}^{n_x}, y \in \mathbb{R}^{n_y},$ 

then  $\Phi$ ,  $\Omega$  and  $m_{\text{eff}}^N$  are well-defined, bounded and Lipschitz continuous.



### Full list of mathematical assumptions

 $F_0(y) = -\nabla_y \mathcal{W}_0(y),$   $F_1(X_i) = -\nabla_{X_i} \mathcal{W}_1(X_i),$   $K(X_i, X_i) = -\nabla_{X_i} \mathcal{V}(X_i - X_i)$  $F_0, F_1, K, g, Dg, D^2g \in BL$  $BL =$  "bounded and Lipschitz continuous functions"  $\inf v^T g(x, y)v \ge \delta ||v||^2 \quad \forall v, x, y$ 

**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

$$
\mu^{\rm emp}_{\mathcal{X}^N} = \frac{1}{N}\sum_{i=1}^N \delta_{X_i}.
$$

Mean-field characteristic flow:

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

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

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

 $\sim$   $\sim$ 



## **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

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

$$
m_{\text{eff}} = 1 + m \int \Phi(x, y)^T \Phi(x, y) \rho(x, t) \, dx
$$
  
"Mean-field" mass

**Macro-micro velocity map** 

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

#### **"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.

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

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 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

$$
||y_1(t) - y_2(t)|| + ||\dot{y}_1(t) - \dot{y}_2(t)|| + W_1(\mu_1^t, \mu_2^t) \n\le Ce^{Lt} (||y_1^{\text{in}} - y_2^{\text{in}}|| + ||v_1^{\text{in}} - v_2^{\text{in}}|| + W_1(\mu_1^{\text{in}}, \mu_2^{\text{in}}))
$$

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

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

**Convergence in mean-field limit** For any sequence of microscopic initial conditions  $(\mathcal{X}_k^{\text{in}})_k$ such that  $W_1(\mu_{\chi_1^{\text{in}}}, \mu^{\text{in}}) \to 0$  as  $k \to \infty$ , then  $W_1(\mu_{\chi_k(t)}^{\text{emp}}, \mu(t)) \to 0$  for all  $0 \le t \le T$ .



## **Outline of the proof** (mostly whiteboard)

#### **Ingredients**

Mean-field characteristic flow

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

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

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

$$
\Leftrightarrow \quad \dot{z} = b(z, \mu^{\text{in}})
$$

$$
z = (y, \dot{y}, \varphi) \in \mathbb{R}^{n_y} \oplus B_{M_v}^{\mathbb{R}^{n_y}} \oplus Y =: Z_{M_v} \subset Z
$$

$$
Y = \{ \varphi \in C(\mathbb{R}^{n_x}, \mathbb{R}^{n_x}) \mid \sup_{x \in \mathbb{R}^{n_x}} \frac{\|\varphi(x)\|}{1 + \|x\|} < \infty \}
$$

**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  $||z_1^{\text{in}} - z_2^{\text{in}}||_Z \leq \rho$ ,  $||b(z, \mu_1^{\text{in}}) - b(z, \mu_2^{\text{in}})|| \leq \varepsilon \quad \forall z \in Z_{M_n}$  $||b(z, \mu_1^{\text{in}}) - b(z', \mu_2^{\text{in}})|| \le L ||z - z'|| \quad \forall z, z' \in Z_{M_n}$ 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**

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

$$
m(t) = \int \rho(x, t) dx
$$

$$
\nu(t) = \int x \rho(x, t) dx
$$

$$
\sigma(t) = \int x^2 \rho(x, t) dx
$$

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

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

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



### Or approximate "**Macro-macro**" systems?

**Mean-field PDE**

Distributed moment method?

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

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

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:

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

Formally, the current framework always supports this:

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



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

#### 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:  $X_i^{\text{attached}} \rightarrow X_i^{\text{detached}}$ 

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:  $\text{rnk}(\partial_X g(X_i, y)) < n_x$ ?

# Thanks