Anomalous Transport in Metapopulation Networks

SERGEI FEDOTOV

School of Mathematics The University of Manchester, UK

Collaboration with Helena Stage (Manchester)

Ginzburg Conference on Physics

INTRODUCTION

- Scale-Free Networks
- Metapopulation Transport on Networks

FRACTIONAL TRANSPORT EQUATIONS ON NETWORKS

- Axiom of Cumulative Inertia
- Fractional Diffusion Equation and Subdiffusion
- Anomalous Aggregation on Network
- U-form Residence Time PDF and Empirical Evidence

Transport in Metapopulation Networks

Scale-Free Network: The power-law probability that a given node has k links (order k) to other nodes: $P(k) \sim k^{-\gamma}$, $\gamma \in [2,3]$.

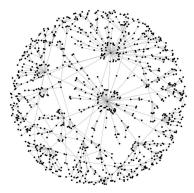


Figure : Barabási-Albert network,

^(*) Colizza and Vespignani, Phys. Rev. Lett. **99**, 148701 (2007).

Transport in Metapopulation Networks

Scale-Free Network: The power-law probability that a given node has k links (order k) to other nodes: $P(k) \sim k^{-\gamma}$, $\gamma \in [2,3]$.

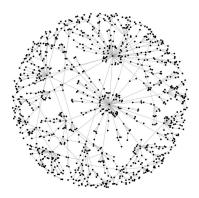


Figure : Barabási-Albert network,

^(*) Colizza and Vespignani, Phys. Rev. Lett. **99**, 148701 (2007). Mean field transport equation:

$$rac{dN_k(t)}{dt} = -\mathbb{I}_k(t) + k\sum_{k'} P(k'|k) rac{\mathbb{I}_{k'}(t)}{k'}$$

 N_k : mean number of individuals in node of order k;

 \mathbb{I}_k : mean flux out of node of order k; P(k'|k): the probability of a link between nodes of order $k \to k'$. For $\mathbb{I}_k(t) = \lambda N_k(t)$:

$$N_k^{st} = k \frac{\langle N \rangle}{\langle k \rangle}$$

well-connected nodes are more populous.(*)

Human activity is not Poissonian!^(†) (^{†)}A.-L. Barabási,

Sergei Fedotov (University of Manchester)

P.N.Lebedev Physical Institute

Axiom of Cumulative Inertia:

An individual's escape probability from a node decreases with the (residence) time T spent in the node.

This is an empirical sociological law. The escape rate γ_k decreases with residence time

$$\gamma_k(\tau) = rac{\mu_k}{\tau + au_0}, \quad \mu_k, au_0 > 0$$

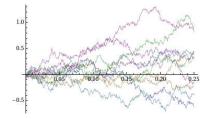
Probability density function (PDF) of a residence time is

$$\psi_k(\tau) = \frac{\mu_k}{\tau + \tau_0} \left(\frac{\tau_0}{\tau + \tau_0}\right)^{\mu_k} \sim 1/\tau^{1+\mu_k},$$

Fedotov and Stage, Phys. Rev. Lett. 118, 9 (2017).

Anomalous subdiffusive transport:

Mean square displacement of Brownian particle: $\langle B^2(t) \rangle = 2Dt$

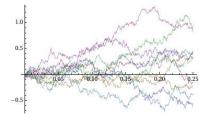


Macroscopic transport equation:

$$rac{\partial
ho}{\partial t} = D rac{\partial^2
ho}{\partial x^2}, \qquad x \in \mathbb{R}$$

Anomalous subdiffusive transport:

Mean square displacement of Brownian particle: $\langle B^2(t) \rangle = 2Dt$



Macroscopic transport equation:

$$rac{\partial
ho}{\partial t} = D rac{\partial^2
ho}{\partial x^2}, \qquad x \in \mathbb{R}$$

Mean square displacement for subdiffusion:

$$< X^2(t) > \sim t^\mu \qquad 0 < \mu < 1$$

What is the macroscopic equation for the concentration ρ ?

Anomalous transport: fractional order PDE

Macroscopic equation for the concentration ρ :

$$\frac{\partial \rho}{\partial t} = D_{\mu} \frac{\partial^2}{\partial x^2} \left(\mathcal{D}_t^{1-\mu} \rho \right), \qquad (1)$$

where the Riemann-Liouville (fractional) derivative $\mathcal{D}_t^{1-\mu}$ is defined as

$$\mathcal{D}_t^{1-\mu}\rho = \frac{1}{\Gamma(\mu)}\frac{\partial}{\partial t}\int_0^t \frac{\rho(x,u)\,du}{(t-u)^{1-\mu}}\tag{2}$$

Anomalous transport: fractional order PDE

Macroscopic equation for the concentration ρ :

$$\frac{\partial \rho}{\partial t} = D_{\mu} \frac{\partial^2}{\partial x^2} \left(\mathcal{D}_t^{1-\mu} \rho \right), \qquad (1)$$

where the Riemann-Liouville (fractional) derivative $\mathcal{D}_t^{1-\mu}$ is defined as

$$\mathcal{D}_t^{1-\mu}\rho = \frac{1}{\Gamma(\mu)}\frac{\partial}{\partial t}\int_0^t \frac{\rho(x,u)\,du}{(t-u)^{1-\mu}}\tag{2}$$

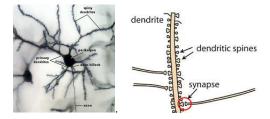
Random walk:

$$x - a = x + a$$

Escape rate: $\gamma(\tau) = \frac{M}{\tau_0 + \tau}$ τ -residence time
Flux out of x:
 $I(x,t) = \frac{1}{\Gamma(1-\gamma)\tau_0} D_t^{1-M} P$

Anomalous subdiffusion: $< X^2(t) > \sim t^{\mu}$ $0 < \mu < 1$

• Subdiffusion is due to trapping inside dendritic spines



Non-Markovian behavior of particles performing random walk occurs when particles are trapped during the random time with non-exponential distribution.

Power law waiting time distribution

$$\phi\left(t
ight)\simrac{1}{t^{1+\mu}}$$

with $0 < \mu < 1$ as $t \to \infty$. The mean waiting time is infinite.

How Does the Axiom of Cumulative Inertia Affect the Flux?

Instead of the classical flux $\mathbb{I}_k = \lambda N_k(t)$, the Axiom of Cumulative Inertia leads to a flux

$$\mathbb{I}_k = rac{1}{\Gamma(1-\mu_k) au_0^{\mu_k}} \mathcal{D}_t^{1-\mu_k} \mathcal{N}_k(t), \quad ext{for} \quad \mu_k < 1,$$

 $\mathcal{D}_t^{1-\mu_k}$ is the Riemann-Liouville fractional derivative. Classical results are transient with no steady state.

Main result: ultimately all individuals are attracted to the node with $\mu_k < 1.$

The node's mean residence time $\langle T \rangle \rightarrow \infty$ (anomalous trapping).

What is happening inside the trapping (anomalous) node? Consider the structural density of individuals at time t with residence time τ , $n_{trap}(t, \tau)$.

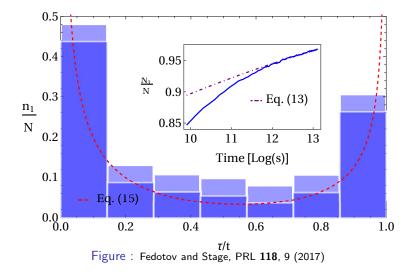
$$n_{trap}\left(t, au
ight)
ightarrowrac{N}{\Gamma(1-\mu_{k})\Gamma(\mu_{k}) au^{\mu_{k}}\left(t- au
ight)^{1-\mu_{k}}},$$

N is the total number of individuals in the network.

 \rightarrow Most individuals have been there for a long time, or are new arrivals.

Is this realistic?

Yes! Data: American MidWest



Conclusions

• The mesoscopic description of non-Markovian reaction-transport processes on the network is still an open problem.

