

Stochastic Becker-Döring model: large population and large time results for phase transition phenomena

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Stochastic Becker-Döring model: large population and large time results for phase transition phenomena

Romain Yvinec

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Becker-Döring model

CRN : Polymerisation with Attachement-Detachement of single monomer

$$C_i + C_1 \xrightarrow[b_{i+1}]{a_i} C_{i+1}$$

Systems of ODEs

$$\begin{cases} \frac{dc_{i}}{dt} = J_{i-1} - J_{i}, i \ge 2, \\ J_{i} = a_{i}c_{1}c_{i} - b_{i+1}c_{i+1}, i \ge 1, \\ \frac{dc_{1}}{dt} = -J_{1} - \sum_{i=1}^{\infty} J_{i}, \\ \rho := \sum_{i\ge 1} ic_{i}(0) = \sum_{i\ge 1} ic_{i}(t). \end{cases}$$

Becker-Döring model

CRN : Polymerisation with Attachement-Detachement of single monomer

$$C_i + C_1 \xrightarrow[b_{i+1}]{a_i} C_{i+1}$$

CTMC



Becker-Döring model

CRN : Polymerisation with Attachement-Detachement of single monomer

$$C_i + C_1 \xleftarrow{a_i \\ b_{i+1}} C_{i+1}$$

Non linear conservation laws

$$\begin{cases} \frac{\partial f}{\partial t} &= -\frac{\partial (J(x,t)f(t,x))}{\partial x}, \\ J(x,t) &= a(x)c_1(t) - b(x). \\ \rho &:= c_1(t) + \int_0^\infty xf(t,x)dx. \end{cases}$$
$$\frac{d}{dt}x = a(x)c_1(t) - b(x) = a(x)\left(c_1(t) - \frac{b(x)}{a(x)}\right)$$

Becker-Döring model

CRN : Polymerisation with Attachement-Detachement of single monomer

$$C_i + C_1 \rightleftharpoons_{b_{i+1}}^{a_i} C_{i+1}$$

$$\begin{cases} \frac{dc_i}{dt} = J_{i-1} - J_i, i \ge 2, \\ \rho := \sum_{i \ge 1} ic_i(0) = \sum_{i \ge 1} ic_i(t). \end{cases}$$

$$a(i-1)c_1(t) \quad a(i)c_1(t)$$

$$i = 1 \quad b(i) \quad i \quad b(i+1) \quad i+1$$

$$\frac{d}{dt}x = a(x)c_1(t) - b(x) = a(x)\left(c_1(t) - \frac{b(x)}{a(x)}\right)$$

Becker-Döring model

(

Nucleation and coarsening model

$$C_i + C_1 \xleftarrow[b(i+1)]{a(i)} C_{i+1}$$



Typical (in physics literature) coefficients are :

$$a(i) = i^{\alpha}$$
, $b(i) = a(i)\left(z_s + \frac{q}{i^{\gamma}}\right)$, $\alpha, \gamma \in (0, 1)$.



Becker-Döring model

Nucleation and coarsening model

$$C_i + C_1 \xleftarrow[b(i+1)]{a(i)} C_{i+1}$$



Typical (in physics literature) coefficients are :

$$a(i) = i^{\alpha}, \quad b(i) = a(i)\left(z_s + \frac{q}{i^{\gamma}}\right), \quad \alpha, \gamma \in (0, 1)$$



Becker-Döring : nucleation, phase transition and coarsening



Becker-Döring : nucleation, phase transition and coarsening



Available 2-year post-doc position at MUSCA, INRIA Saclay



General issues

- Does the nucleation process take place (phase transition)?
- How long and how variable is the nucleation period?
- How fast the second phase grow after nucleation?

Mathematical issues

- ▶ Well-posedness of the model ("*a* must be balanced by *b*")
- Long-time behavior (Equilibrium, Convergence speed...)
- Nucleation and Phase transition (metastability...)

Equilibrium Metastability Coarsening

Equilibrium of the BD model

$$\begin{cases} \frac{dc_{i}}{dt} = J_{i-1} - J_{i}, i \ge 2, \\ J_{i} = a_{i}c_{1}c_{i} - b_{i+1}c_{i+1}, i \ge 1, \\ \frac{dc_{1}}{dt} = -J_{1} - \sum_{i=1}^{\infty} J_{i}. \end{cases}$$

Ball, Carr, Penrose, Comm. Math. Phys 104(4), 1986

Equilibrium is given by $J_i \equiv J = 0$, which implies

$$c_i = Q_i z^i$$
, $Q_i = \frac{a_1 a_2 \cdots a_{i-1}}{b_2 b_3 \cdots b_i}$, $i \ge 1$

for some z. Looking at the mass at equilibrium,

$$F(z) := \sum_{i \ge 1} i Q_i z^i$$

It is natural to look for a solution of

$$F(z) \stackrel{?}{=} \rho := \sum_{i \ge 1} ic_i(0) = \sum_{i \ge 1} ic_i(t)$$

Equilibrium Metastability Coarsening

Equilibrium of the BD model



Equilibrium Metastability Coarsening

Equilibrium of the BD model

$$\begin{cases} \frac{dc_i}{dt} = J_{i-1} - J_i, i \ge 2, \\ J_i = a_i c_1 c_i - b_{i+1} c_{i+1}, i \ge 1, \\ \frac{dc_1}{dt} = -J_1 - \sum_{i=1}^{\infty} J_i. \end{cases}$$

Ball, Carr, Penrose, Comm. Math. Phys 104(4), 1986

If the serie $F(z) = \sum_{i \ge 1} iQ_i z^i$ has a finite radius of convergence z_s and if

$$\sup\{F(z), z < z_s\} =: \rho_s < \infty,$$

then there is a critical mass such that there is **no equilibrium** with mass $\rho > \rho_s$.

Equilibrium Metastability Coarsening

Equilibrium of the BD model

$$\begin{cases} \frac{dc_{i}}{dt} = J_{i-1} - J_{i}, i \ge 2, \\ J_{i} = a_{i}c_{1}c_{i} - b_{i+1}c_{i+1}, i \ge 1, \\ \frac{dc_{1}}{dt} = -J_{1} - \sum_{i=1}^{\infty} J_{i}. \end{cases}$$

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then there is a critical mass such that there is **no equilibrium** with mass $\rho > \rho_s$.

Remark

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We may consider that $\lim_{i\to\infty} b_i/a_i = z_s$

Equilibrium Metastability Coarsening

Equilibrium of the BD model

$$\begin{cases} \frac{dc_i}{dt} = J_{i-1} - J_i, i \ge 2, \\ J_i = a_i c_1 c_i - b_{i+1} c_{i+1}, i \ge 1, \\ \frac{dc_1}{dt} = -J_1 - \sum_{i=1}^{\infty} J_i. \end{cases}$$

Ball, Carr, Penrose, Comm. Math. Phys 104(4), 1986

If $\rho \leq \rho_s$, then (with strong convergence)

$$\lim_{t\to\infty}c_i(t)=Q_iz^i,\quad F(z)=\rho$$

If $\rho > \rho_s$, then (with weak convergence)

$$\lim_{t\to\infty} c_i(t) = Q_i z_s^i, \quad \rho - \rho_s = \text{"loss of mass to ∞"}$$

Equilibrium Metastability Coarsening

Equilibrium of the BD model

$$\frac{dc_{i}}{dt} = J_{i-1} - J_{i}, i \ge 2,
J_{i} = a_{i}c_{1}c_{i} - b_{i+1}c_{i+1}, i \ge 1,
\frac{dc_{1}}{dt} = -J_{1} - \sum_{i=1}^{\infty} J_{i}.$$

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If $\rho > \rho_s$, then (with weak convergence)

$$\lim_{t\to\infty}c_i(t)=Q_iz_s^i,\quad \rho-\rho_s=\text{"loss of mass to ∞"}$$

Remark

There is a Lyapounov function (or relative entropy), given by

$$H_z(c) = \sum_{i \ge 1} \left\{ c_i \left(\ln \left(\frac{c_i}{Q_i z^i} \right) - 1 \right) + Q_i z^i \right\}$$

Equilibrium Metastability Coarsening

SBD model

SDE $\begin{cases} C_{1}(t) = C_{1}^{in} - 2J_{1}(t) - \sum_{i \ge 2} J_{i}(t), \\ C_{i}(t) = C_{i}^{in} + J_{i-1}(t) - J_{i}(t), \\ J_{i}(t) = Y_{i}^{+} \left(\int_{0}^{t} a_{i}C_{1}(s)C_{i}(s)ds \right) \\ -Y_{i+1}^{-} \left(\int_{0}^{t} b_{i+1}C_{i+1}(s)ds \right) \end{cases}$

СТМС

$$X_{n} := \left\{ C = (C_{i})_{i \ge 1} \in \mathbb{N}^{\mathbb{N}} : \sum_{i=1}^{n} iC_{i} = n \right\}$$

$$\left\{ \begin{array}{l} q(C, R_{i}^{+}C) = a_{i}C_{1}(C_{i} - \delta_{1,i}), \\ q(C, R_{i}^{-}C) = b_{i}C_{i}, \\ R_{i}^{+}C = C - e_{1} - e_{i} + e_{i+1} \\ R_{i}^{-}C = C + e_{1} + e_{i-1} - e_{i} \end{array} \right\}$$

Equilibrium Metastability Coarsening

Equilibrium of the SBD model

SDE

$$\begin{cases} C_{1}(t) = C_{1}^{in} - 2J_{1}(t) - \sum_{i \ge 2} J_{i}(t), \\ C_{i}(t) = C_{i}^{in} + J_{i-1}(t) - J_{i}(t), \\ J_{i}(t) = Y_{i}^{+} \left(\int_{0}^{t} a_{i}C_{1}(s)C_{i}(s)ds \right) \\ -Y_{i+1}^{-} \left(\int_{0}^{t} b_{i+1}C_{i+1}(s)ds \right) \end{cases}$$

CTMC

$$X_{n} := \left\{ C = (C_{i})_{i \ge 1} \in \mathbb{N}^{\mathbb{N}} : \sum_{i=1}^{n} iC_{i} = n \right\}$$
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Equilibrium, for any $(a_i), (b_i), n$:

$$\Pi(C) = B_{n,z} \prod_{i=1}^n \frac{(Q_i z^i)^{C_i}}{C_i!},$$

Equilibrium Metastability Coarsening

Equilibrium of the SBD model

SDE

$$\begin{cases} C_{1}(t) = C_{1}^{in} - 2J_{1}(t) - \sum_{i \ge 2} J_{i}(t), \\ C_{i}(t) = C_{i}^{in} + J_{i-1}(t) - J_{i}(t), \\ J_{i}(t) = Y_{i}^{+} \left(\int_{0}^{t} a_{i}C_{1}(s)C_{i}(s)ds \right) \\ -Y_{i+1}^{-} \left(\int_{0}^{t} b_{i+1}C_{i+1}(s)ds \right) \end{cases}$$

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Equilibrium, for any $(a_i), (b_i), n$:

$$\Pi(C) = B_{n,z} \prod_{i=1}^n \frac{(Q_i z^i)^{C_i}}{C_i!},$$

Detailed balance property :

 $\Pi(C)q(C,R_i^+C) = \Pi(R_i^+C)q(R_i^+C,C)$

Equilibrium Metastability Coarsening

Rescaled SBD model, $n \rightarrow \infty$

SDE

$$\begin{cases}
c_{1}(t) = c_{1}^{in} - 2\frac{\rho}{n}J_{1}(t) - \sum_{i \ge 2} \frac{\rho}{n}J_{i}(t), \\
c_{i}(t) = c_{i}^{in} + \frac{\rho}{n}J_{i-1}(t) - \frac{\rho}{n}J_{i}(t), \\
J_{i}(t) = Y_{i}^{+}\left(\int_{0}^{t} \frac{n}{\rho}a_{i}c_{1}(s)c_{i}(s)ds\right) \\
-Y_{i+1}^{-}\left(\int_{0}^{t} \frac{n}{\rho}b_{i+1}c_{i+1}(s)ds\right)
\end{cases}, \qquad X_{n}^{\rho} := \left\{c \in \mathbb{R}^{\mathbb{N}} : \frac{n}{\rho}c_{i} \in \mathbb{N}, \sum_{i=1}^{n}ic_{i} = \rho\right\}, \\
\left\{\begin{array}{l}q(c, r_{i}^{+}c) = \frac{n}{\rho}a_{i}c_{1}(c_{i} - \delta_{1,i}), \\
q(c, r_{i}^{-}c) = \frac{n}{\rho}b_{i}c_{i}, \\
r_{i}^{+}c = c - \frac{\rho}{\rho}e_{1} - \frac{\rho}{\rho}e_{i} + \frac{\rho}{n}e_{i+1} \\
r_{i}^{-}c = c + \frac{\rho}{n}e_{1} + \frac{\rho}{n}e_{i-1} - \frac{\rho}{n}e_{i}
\end{cases}\right\}$$

Equilibrium Metastability Coarsening

Rescaled SBD model, $n \rightarrow \infty$

SDE

$$\begin{cases}
c_{1}(t) = c_{1}^{in} - 2\frac{\rho}{n}J_{1}(t) - \sum_{i \ge 2} \frac{\rho}{n}J_{i}(t), \\
c_{i}(t) = c_{i}^{in} + \frac{\rho}{n}J_{i-1}(t) - \frac{\rho}{n}J_{i}(t), \\
J_{i}(t) = Y_{i}^{+}\left(\int_{0}^{t} \frac{n}{\rho}a_{i}c_{1}(s)c_{i}(s)ds\right) \\
-Y_{i+1}^{-}\left(\int_{0}^{t} \frac{n}{\rho}b_{i+1}c_{i+1}(s)ds\right)
\end{cases}, X_{n}^{\rho} := \left\{c \in \mathbb{R}^{\mathbb{N}} : \frac{n}{\rho}c_{i} \in \mathbb{N}, \sum_{i=1}^{n}ic_{i} = \rho\right\}.$$

$$\left\{\begin{array}{l}
q(c, r_{i}^{+}c) = \frac{n}{\rho}a_{i}c_{1}(c_{i} - \delta_{1,i}), \\
q(c, r_{i}^{-}c) = \frac{n}{\rho}b_{i}c_{i}, \\
r_{i}^{+}c = c - \frac{\rho}{\rho}e_{1} - \frac{\rho}{\rho}e_{i} + \frac{\rho}{n}e_{i+1} \\
r_{i}^{-}c = c + \frac{\beta}{n}e_{1} + \frac{\rho}{n}e_{i-1} - \frac{\rho}{n}e_{i}
\end{cases}\right\}$$

Large volume limit : convergence towards the BD model (for a wide class of "reasonable" coefficients) on finite time intervals

Equilibrium Metastability Coarsening

Rescaled SBD model, $n \rightarrow \infty$

Large volume limit : convergence towards the BD model (for a wide class of "reasonable" coefficients) on finite time intervals *3 Methods of proof* :

(1) Tightness and identification of the limit (convergence in law) (2) Contraction of $||c^n - c||$ (pathwise convergence)

(3) Contraction of $\|\sum_{j\geq i} c_j^n - \sum_{j\geq i} c_j\|$ (pathwise convergence)

Equilibrium Metastability Coarsening

Equilibrium of the rescaled SBD model, $n \rightarrow \infty$

$$SDE \begin{cases} c_{1}(t) = c_{1}^{in} - 2\frac{\rho}{n}J_{1}(t) - \sum_{i \ge 2} \frac{\rho}{n}J_{i}(t), \\ c_{i}(t) = c_{i}^{in} + \frac{\rho}{n}J_{i-1}(t) - \frac{\rho}{n}J_{i}(t), \\ J_{i}(t) = Y_{i}^{+}\left(\int_{0}^{t} \frac{n}{\rho}a_{i}c_{1}(s)c_{i}(s)ds\right) \\ -Y_{i+1}^{-}\left(\int_{0}^{t} \frac{n}{\rho}b_{i+1}c_{i+1}(s)ds\right) \end{cases} X_{n}^{\rho} := \begin{cases} CTMC \\ X_{n}^{\rho} := \left\{c \in \mathbb{R}^{\mathbb{N}} : \frac{n}{\rho}c_{i} \in \mathbb{N}, \sum_{i=1}^{n}ic_{i} = \rho\right\} \\ \left\{q(c, r_{i}^{+}c) = \frac{n}{\rho}a_{i}c_{1}(c_{i} - \delta_{1,i}), \\ q(c, r_{i}^{-}c) = \frac{n}{\rho}b_{i}c_{i}, \end{cases} \end{cases}$$

Theorem (Hingant, Y. (2019))

If $\rho \leqslant \rho_s$, then for $c^n \rightarrow c$ (strongly), and $z = F^{-1}(\rho)$

$$\lim_{n\to\infty}-\frac{\rho}{n}\ln(\Pi^n(c^n))=H_z(c)$$

Equilibrium Metastability Coarsening

Equilibrium of the rescaled SBD model, $n \rightarrow \infty$

$$SDE \begin{cases} c_{1}(t) = c_{1}^{\text{in}} - 2\frac{\rho}{n}J_{1}(t) - \sum_{i \ge 2} \frac{\rho}{n}J_{i}(t), \\ c_{i}(t) = c_{i}^{\text{in}} + \frac{\rho}{n}J_{i-1}(t) - \frac{\rho}{n}J_{i}(t), \\ J_{i}(t) = Y_{i}^{+}\left(\int_{0}^{t} \frac{n}{\rho}a_{i}c_{1}(s)c_{i}(s)ds\right) \\ -Y_{i-1}^{-}\left(\int_{0}^{t} \frac{n}{\rho}b_{i+1}c_{i+1}(s)ds\right) \end{cases}$$

$$CTMC X_{n}^{\rho} := \left\{ c \in \mathbb{R}^{\mathbb{N}} : \frac{n}{\rho}c_{i} \in \mathbb{N}, \sum_{i=1}^{n}ic_{i} = \rho \right\} . \\ \left\{ \begin{array}{c} q(c, r_{i}^{+}c) = \frac{n}{\rho}a_{i}c_{1}(c_{i} - \delta_{1,i}), \\ q(c, r_{i}^{-}c) = \frac{n}{\rho}b_{i}c_{i}, \end{array} \right. \end{cases}$$

Theorem (Hingant, Y. (2019))

If $\rho > \rho_s$, then for $c^n \to c$ (weak-*), and $z_s = F^{-1}(\rho_s)$

$$\lim_{n\to\infty}-\frac{\rho}{n}\ln(\Pi^n(c^n))=H_{z_s}(c)$$

Equilibrium Metastability Coarsening

Equilibrium of the rescaled SBD model, $n \rightarrow \infty$

If
$$\rho \leq \rho_s$$
, then for $c^n \to c$ (strongly), and $z = F^{-1}(\rho)$

$$\lim_{n \to \infty} -\frac{\rho}{n} \ln(\Pi^n(c^n)) = H_z(c)$$
If $\rho > \rho_s$, then for $c^n \to c$ (weak-*), and $z_s = F^{-1}(\rho_s)$

$$\lim_{n \to \infty} -\frac{\rho}{n} \ln(\Pi^n(c^n)) = H_{z_s}(c)$$

Method of proof : Same as Anderson et al. 2015 + continuity property of $H_z(c)$. $-\frac{\rho}{n} \ln \Pi^n(c) = \sum_{i=1}^n \left\{ -c_i \ln \left(\frac{n}{\rho} Q_i z^i \right) + \frac{\rho}{n} \ln \frac{n}{\rho} c_i ! + Q_i z^i \right\} + \frac{\rho}{n} \ln B_n^z$ $= \sum_{i=1}^n \left\{ c_i \left(\ln \frac{c_i}{Q_i z^i} - 1 \right) + Q_i z^i \right\} + R_n(c) + \frac{\rho}{n} \ln B_n^z$ $= H_z(c) - \sum_{i=n+1}^\infty Q_i z^i + R_n(c) + \frac{\rho}{n} \ln B_n^z$

Equilibrium Metastability Coarsening

Equilibrium of the rescaled SBD model, $n \rightarrow \infty$

If
$$\rho \leqslant \rho_s$$
, then for $c^n \rightarrow c$ (strongly), and $z = F^{-1}(\rho)$

$$\lim_{n\to\infty}-\frac{\rho}{n}\ln(\Pi^n(c^n))=H_z(c)$$

If
$$\rho > \rho_s$$
, then for $c^n \to c$ (weak-*), and $z_s = F^{-1}(\rho_s)$

$$\lim_{n\to\infty}-\frac{\rho}{n}\ln(\Pi^n(c^n))=H_{z_s}(c)$$

Remark

For $\rho > \rho_s$, we believe that a single giant cluster emerges, of size $\approx n(1 - \rho_s/\rho)$ (see work on limiting shapes of random combinatorial structures)

Equilibrium Metastability Coarsening

Metastability BD

$$\begin{cases} \frac{dc_{i}}{dt} = J_{i-1} - J_{i}, i \ge 2, \\ J_{i} = a_{i}c_{1}c_{i} - b_{i+1}c_{i+1}, i \ge 1, \\ \frac{dc_{1}}{dt} = -J_{1} - \sum_{i=1}^{\infty} J_{i}. \end{cases}$$

• For an $z > z_s$, there exists admissible configuration $f = f_i(z)$ such that $J_i \equiv J \neq 0$ and $f_1(z) = z$. We start with $c^{\text{in}} = f$ and consider $z \searrow z_s$:

Monomer concentration c₁(t)



(i) For algebraically large time t, c(t) - f is exponentially small (ii) $\lim_{t\to\infty} c(t) - f(t)$ is not exponentially small (iii) $\sum_{i>n^*} c_i(t) \leq \sum_{i>n^*} c_i(0) + J^*t$ with J^* exponentially small,

Equilibrium Metastability Coarsening

Metastability SBD for $c_1(t) \equiv z$

Taking the monomer number as a **constant** allows to view the SBD process as a superposition of (independent) Birth-Death process on \mathbb{N}^* .



Equilibrium Metastability Coarsening

Metastability SBD for $c_1(t) \equiv z$

Taking the monomer number as a **constant** allows to view the SBD process as a superposition of (independent) Birth-Death process on \mathbb{N}^* .



- For z < z_s : sub-critical, absorption at 1 is almost sure.
- For $z > z_s$: super-critical, absorption at 1 is NOT almost sure.

Equilibrium Metastability Coarsening

Metastability for the SBD?

Numerical simulation "shows" metastability with sharp transition between "metastable state" and stationary state



Equilibrium Metastability Coarsening

Metastability SBD for $c_1(t) \equiv z$

nucleation : we look for the first time a cluster of size greater than *n* appears :

$$\tau_n := \inf\{t \ge 0, \sum_{i \ge n} C_i(t) > 0\}$$



Equilibrium Metastability Coarsening

Metastability SBD for $c_1(t) \equiv z$

nucleation : we look for the first time a cluster of size greater than *n* appears :

$$\tau_n := \inf\{t \ge 0, \sum_{i \ge n} C_i(t) > 0\}$$



There exists a quasi-stationary distribution,

$$\mathbf{P}_{\Pi_n^{qsd}}\left\{\mathbf{C}(t) \in \cdot \mid \tau_n > t\right\} = \Pi_n^{qsd} \quad \text{and} \quad \mathbf{P}_{\Pi_n^{qsd}}\left\{\tau_n > t\right\} = \exp\left(-J_n(z)t\right)$$

where Π_n^{qsd} is given by, for some (explicit) $J_n(z), f_n(z)$

$$\Pi_n^{\operatorname{qsd}}(C) = \prod_{i=2}^n \frac{(f_i^n)^{C_i}}{C_i!} e^{-f_i^n},$$

Equilibrium Metastability Coarsening

Metastability SBD for $c_1(t) \equiv z$

nucleation : we look for the first time a cluster of size greater than *n* appears :

$$\tau_n := \inf\{t \ge 0, \sum_{i \ge n} C_i(t) > 0\}$$



Theorem (Hingant, Y. 2021)

(for a class of initial condition $\Pi^{\rm in}$), for any ε , and z close enough to z_s , there exists $K_*, \gamma_{n^*}, J_{n^*} > 0$ such that

$$\left\|\mathbb{P}_{\Pi^{\text{in}}}\left(\mathcal{C}(t)\in\cdot\mid\tau_{n^{*}}>t\right)-\Pi_{n^{*}}^{\text{qsd}}\right\|\leqslant \mathcal{K}_{*}e^{(J_{n^{*}}-\gamma_{n})t}$$

$$\mathbb{P}_{\Pi^{\mathrm{in}}}\left(\tau_{n}>t\right) \geq (1-\varepsilon)e^{-J_{n^{*}}t},$$

where

- ► K_{*}, 1/γ_{n*} are at most algebraically large
- J_{n*} is exponentially small

Equilibrium Metastability Coarsening

Metastability SBD for $c_1(t) \equiv z$

nucleation : we look for the first time a cluster of size greater than *n* appears :

$$\tau_n := \inf\{t \ge 0, \sum_{i \ge n} C_i(t) > 0\}$$

Method of proof :

 $L_i(t) > 0$ b(i) b(i)

(i) Coupling arguments exploiting independence of particles(ii) Known probability of absorption for birth-death process



Equilibrium Metastability Coarsening

Metastability SBD for $c_1(t) \equiv z$

nucleation : we look for the first time a cluster of size greater than *n* appears :

$$\tau_n := \inf\{t \ge 0, \sum_{i \ge n} C_i(t) > 0\}$$



Remark

Whether similar results holds true for the original SBD is an open question.

Equilibrium Metastability Coarsening

Coarsening dynamics

For large super-saturated density $\rho > \rho_s$, many super-critical clusters form in a small time.

- How many super-critical clusters are they and how fast do they grow ?
- How long does it takes for a single large cluster to take over the other ones?
- Are there situations where many large clusters persist?



Equilibrium Metastability Coarsening

Nucleation + Coarsening dynamics

We start from a rescaled model

$$\begin{cases} \frac{dc_i^{\varepsilon}}{dt} &= \frac{1}{\varepsilon} \left[J_{i-1}^{\varepsilon} - J_i^{\varepsilon} \right], \quad i \ge 2, \\ \rho &= c_1^{\varepsilon}(t) + \varepsilon^2 \sum_{i \ge 2} i c_i^{\varepsilon}(t). \\ \frac{\frac{1}{\varepsilon} a_1^{\varepsilon} C_1^{\varepsilon} C_1^{\varepsilon}}{\frac{1}{\varepsilon} b_2^{\varepsilon} C_2^{\varepsilon}} C_2^{\varepsilon} \\ C_{i-1}^{\varepsilon} \underbrace{\frac{1}{\varepsilon} a^{\varepsilon}(\varepsilon(i-1)) C_1^{\varepsilon} C_{i-1}^{\varepsilon}}_{\frac{1}{\varepsilon} b^{\varepsilon}(\varepsilon(i-1)) C_i^{\varepsilon}} C_i^{\varepsilon} \underbrace{\frac{1}{\varepsilon} a^{\varepsilon}(\varepsilon(i-1)) C_{i+1}^{\varepsilon}}_{\frac{1}{\varepsilon} b^{\varepsilon}(\varepsilon(i-1)) C_{i+1}^{\varepsilon}} C_{i+1}^{\varepsilon}, \\ \end{cases}$$
and we look for $f^{\varepsilon}(t, x) = \sum_{i \ge 2} c_i^{\varepsilon}(t) \mathbf{1}_{[(i-1/2)\varepsilon, (i+1/2)\varepsilon)}(x)$

Equilibrium Metastability Coarsening

Nucleation + Coarsening dynamics

Theorem (Deschamps, Hingant, Y. (2016)) we have $f^{\varepsilon} \to f$ (in $C([0, T]; w - * - \mathcal{M}([0, \infty)))$) solution of

$$\frac{d}{dt} \int_0^{+\infty} f(t,x)\varphi(x) \, dx = \mathbf{1}_{c_1(t) > \lim_{x \to 0} \frac{b(x)}{a(x)}} N(t)\varphi(0) + \int_0^{+\infty} \left[a(x)c_1(t) - b(x)\right] \varphi'(x)f(t,x) \, dx \, ,$$

for all $\varphi \in C_0[0,\infty)$, which is the weak form of

$$\frac{\partial f}{\partial t} + \frac{\partial (J(x,t)f(t,x))}{\partial x} = 0, \quad \lim_{x \to 0} J(x,t)f(t,x) = N(t).$$

Equilibrium Metastability Coarsening

Nucleation + Coarsening dynamics

Theorem (Deschamps, Hingant, Y. (2016))

N(t) is an explicit function of $c_1(t)$, and is given by a quasi steady-state approximation of $c_2^{\varepsilon} = f^{\varepsilon}(t, 2\varepsilon)$, given by the solution of

$$\begin{cases} 0 = [J_{i-1}(c_1) - J_i(c_1)], & i \ge 2, \\ c_1(t) = c_1. \\ J_i(c_1) = \overline{a}_i c_1 - \overline{b}_{(i+1)}. \end{cases}$$

When $c_1 > \lim_{x\to 0} \frac{b(x)}{a(x)}$, the solution of $J_i \equiv J \neq 0$ is linked to the loss of mass in the classical BD theory.

Metastability SBD

One sample path simulation of the "nonlinear" SBD, with $a_i = i^{2/3}$, $b_i = a_i(z_s + q/i^{1/3})$, n = 500, $\rho = 1 > \rho_s = 0.1056$



Metastability SBD



Metastability SBD

One sample path simulation of the "nonlinear" SBD, with $a_i = i^{2/3}$, $b_i = a_i(z_s + q/i^{1/3})$, n = 10000, $\rho_s = 0.1056$



Coarsening dynamics : the "three eras" hypothesis

- Appearance of large clusters.
- Coarsening dynamics that leads to a single cluster, in a competition-like process.
- Steady-state convergence of small cluster-size.



Nucleation + Coarsening dynamics

$$\frac{\partial f}{\partial t} + \frac{\partial (J(x,t)f(t,x))}{\partial x} = 0, \quad \lim_{x \to 0} J(x,t)f(t,x) = N(t).$$

- (i) $J(x,t) = ax^r c_1(t) bx$, $r < 1 : f \to \delta_0$ (nucleation keeps creating "infinitesimal" clusters, no coarsening)
- (ii) $J(x,t) = (ac_1(t) b)x^r$, $r < 1 : f \to f_{\infty}$, $c_1(t) \to \frac{b}{a}$ many large clusters persist, no coarsening)

Becker-Döring model

Reversible one-step coagulation-fragmentation

$$egin{array}{cccc} C_i + C_1 & \stackrel{a_i}{ o} & C_{i+1} \ C_i & \stackrel{b_i}{ o} & C_{i-1} + C_1 \end{array}$$

Determinist

$$\frac{d}{dt}c_{i} = J_{i-1} - J_{i}, i \ge 2, J_{i} = a_{i}c_{1}c_{i} - b_{i+1}c_{i+1}$$

Stochastic

Nucleation time



Equilibrium / Metastability



limit theorem SBD/BD/LS



Becker-Döring model

Nucleation time



Equilibrium / Metastability



limit theorem SBD/BD/LS





Julien Deschamps Erwan Juan Hingant Calvo

Determinist

$$\frac{d}{dt}c_{i} = J_{i-1} - J_{i}, i \ge 2,$$

$$J_{i} = a_{i}c_{1}c_{i} - b_{i+1}c_{i+1}$$

Stochastic

$$\begin{array}{ll} C
ightarrow C + \Delta_i, & a_i C_1 C_i \ C
ightarrow C - \Delta_i, & b_{i+1} C_{i+1} \end{array}$$

Sickle Hemoglobin Prion-like protein Spatial modeling

Protein aggregation diseases : Working hypothesis



McManus et al., *The Physics of Protein Self-Assembly*, Curr. Opin. Colloid Interface Sci (2016)



Brundin et al., Prion-like transmission of protein aggregates in neurodegenerative diseases, Nat. Rev. Mol. Cell Biol. (2010)

The aggregation dynamic is linked to the disease 'onset'

Hence studying quantitatively the properties of the aggregation dynamic is relevant to understand some mechanisms of the Proteopathies. This can be done by reproducing the aggregation process *in vitro*.

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Does a Mathematical model reproduce the data?



How does that help to understand the mechanistic phenomenon of the aggregation process?

Sickle Hemoglobin Prion-like protein Spatial modeling

Modeling the kinetics of Hemoglobin fiber



- Gene mutation linked to Hemoglobin
- The Kinetics of sickle-hemoglobin aggregation is connected to disease pathogenesis.



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of nucleation-controlled polymerization Biophys. J. (1984)

Sickle Hemoglobin Prion-like protein Spatial modeling

Hypotheses testing through global fitting of experiment



Meisl et al. Molecular mechanisms of protein aggregation from global fitting of kinetic models Nature Protocols (2016)

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Stochasticity at different concentration



mechanism of amyloid self-assembly. PNAS (2008)

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Intra-cellular compartmentalization

Reaction-Diffusion PDE



Fig. 1 Macromolecular condensation mediates the formation of membrane-less organelles. Membrane-less organelles are dynamic structures formed via a polymer-condensation-like, concentration-dependent phase separation mechanism. The critical concentration threshold *(gev) line*) for phase separation can be tuned within a range of concentrations (*shaded green box*) through physico-chemical alterations to the system (*i.e.*, postranslational modifications to domains and/or motifs that alter the affinity of their interactions, changes in temperature, altered ionic strength, etc.). These changes can drive phase separation and assembly of membrane-less organelles, or their disassembly



Mitrea et Kriwacki, *Phase separation in biology; functional organization of a higher order*, Cell Commun Signal. (2016)

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Lumen formation

Coarsening on a graph structure



Dumortier et al., Hydraulic fracturing and active coarsening position the lumen of the mouse blastocyst, Science (2019)