Self–organization and multiscale approach: a mathematical theory

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- ★ Jacek Banasiak, University of Pretoria, South Africa;
- ★ Henryk Leszczyński, University of Gdańsk, Poland;
- ★ Martin Parisot, INRIA, France;

Examples of self-organization

- Swarm of insects, bacteria, people
- School (or shoal) of fish
- Flocks of birds
- Herds of animals
- Pack of carnivores

Alignment of animals or cells: adaptation of orientation to that of neighborhood

Turning: change of orientation

Swarming: an example of complex behavior in biological systems

Collective motion: interplay of individual behavior

Local interaction of a large number of individuals

Interactive cooperation behavior is advantageous in avoiding predators or in capturing prey

Swarming characterized as **coherent motion** of groups of individuals into the **same direction**

The entities comprising the group are organized, i.e. **oriented into similar directions**.

We are interested in the formation of swarms that do not possess **a leader** but in which organization arises as result of local **alignment interactions**

with J. Banasiak

★ J. Banasiak, M.L., On a macroscopic limit of a kinetic model of alignment, Math. Models Methods Appl. Sci. 23, 2013

★ J. Banasiak, M.L., Methods of small parameter in mathematical biology, **Birkhäuser**, Boston 2014

A model based on a microscopic **majority-choice** interaction. The parameter of the model: a **sensitivity** $\gamma > 0$.

f = f(t, j, x) — the probability that an entity is at time *t* with orientation *j* and at point *x*

$$t > 0, j \in \{-1, 1\}, x \in \mathbb{R}^1$$

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General expression for every migration - interaction case

$$f(t + \Delta t, j, x + j\Delta x) =$$

= $f(t, -j, x) \mathcal{P}[f](t, -j, x) + f(t, j, x) \mathcal{P}'[f](t, j, x)$

 $\mathcal{P}[f](t, j, x) = \operatorname{Prob}(\text{the change of orientation in } \Delta t \mid (t, j, x)),$

 $\mathcal{P}'[f](t,j,x) = \operatorname{Prob}\left(\text{no changes of orientation in } \Delta t \mid (t,j,x)\right)$

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Arlotti–Deutsch–Lachowicz Model, 2005

$$\mathcal{P}[f](k,x) = \frac{\chi\Big(\sum_{k,l=\pm 1} f(k,x+al) > 0\Big)\Big(\sum_{l=\pm 1} f(-j,x+al)\Big)^{\gamma}}{\Big(\sum_{l=\pm 1} f(-j,x+al)\Big)^{\gamma} + \Big(\sum_{l=\pm} f(j,x+al)\Big)^{\gamma}} \Delta t$$

 $\sum_{l=\pm 1} f(t, j, x + al)$ is the neighborhood density in direction *j*,

 χ (true) = 1, χ (false) = 0, γ is the sensitivity:

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- γ small: the prob-ity of a change of orientation weakly depends on the actual orientations
- γ large: the prob-ity of a change of orientation strongly depends on the actual orientations.

Assuming that $a = \Delta x$ in the limit $\Delta t = \frac{\Delta x}{i} \rightarrow 0$

$$\partial_t f_j + j \partial_x f_j = \frac{\chi(f_1 + f_{-1} > \mathbf{0})}{(f_{-j})^{\gamma} + (f_j)^{\gamma}} \left(f_{-j}(f_j)^{\gamma} - f_j(f_{-j})^{\gamma} \right).$$

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"Hydrodynamic" (i.e. macroscopic) limits

Two dimensionless forms

$$\left(\partial_t + j\partial_x\right) f_j = \frac{1}{\varepsilon} \left(Q[f]\right)_j,$$
 (Hyp)
$$\left(\varepsilon\partial_t + j\partial_x\right) f_j = \frac{1}{\varepsilon} \left(Q[f]\right)_j,$$
 (Par)

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where the nonlinear operator Q is given by the RHS $\varepsilon > 0$ is a small parameter

$$\left.f\right|_{t=0} = f_0$$

Singularly perturbed problems in the limit $\varepsilon \rightarrow 0$

The 0-th order term in **the Hilbert expansion** is the function \mathfrak{M} (a "Maxwellian")

$$\mathfrak{M}(t,j,x) = \eta_j \varrho_0(t,x)$$

where either

$$\eta_1 = \eta_{-1} = \frac{1}{2} \,, \qquad \qquad {
m or}$$

 $\eta_k = 1$, $\eta_{-k} = 0$, for some $k \in \{-1, 1\}$

 ϱ_0 is the macroscopic density.

Diffusive picture: the ("**Navier–Stokes**") order macroscopic approximation: **Hyp**:

$$\partial_t \varrho = \frac{\varepsilon}{1 - \gamma} \partial_x^2 \varrho$$

Par:

$$\partial_t \varrho = \frac{1}{1 - \gamma} \partial_x^2 \varrho$$

These are the diffusion equations if $0 < \gamma < 1$ If $\gamma > 1$ they are the backward diffusion equations

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Aligned picture: "Navier–Stokes"–order macroscopic approximation: Hyp:

$$\partial_t \varrho + k \, \partial_x \varrho = \mathbf{0} \, .$$

Par:

$$\partial_t \varrho + k \, \partial_x \varrho = \mathbf{0} \, .$$

The equations can be explicitly solved. If f_0 is a smooth bounded initial datum than the unique solution, which for any t > 0 is bounded with respect to $x \in \mathbb{R}$, is given by

$$\varrho(t, \mathbf{x}) = f_0(\mathbf{k}, \mathbf{x} - \mathbf{k}t), \qquad t \ge 0, \quad \mathbf{x} \in \mathbb{R}$$

Aligned picture

We consider the "aligned picture" in case $\gamma > 1$. $k \in \{-1, 1\}$ is fixed.

Let $x \in \mathbb{T}$, where \mathbb{T} is the 1–dimensional torus.

Let X_{∞} be the Banach space of continuous functions on \mathbb{T} with the norm

$$||f||_{\infty} = \sum_{j \in \{-1,1\}} \sup_{x \in \mathbb{T}} |f(j,x)|.$$

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B.-L. Theorem

THEOREM: Let the initial data $f_0 \in X_{\infty}$ be nonnegative functions with continuous second derivatives and such that

 $f_0(-k,x) \ge \mu, \qquad \forall \ x \in \mathbb{T}$

for some $\mu > 0$, is satisfied. For any T > 0 there exists $\varepsilon_0 > 0$ and $c_{\gamma} > 0$ such that if

$$\min_{x\in\mathbb{T}}f_0(k,x)\geq c_\gamma \max_{x\in\mathbb{T}}f_0(-k,x)$$

is satisfied for given $k \in \{-1, 1\}$, then for $\varepsilon \in [0, \varepsilon_0[$ the Cauchy Problem with the initial datum f_0 , has a mild solution f = f(t) in X_{∞} on [0, T].

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Moreover,

$$\sup_{t\in[0,T]} \left\| f(t) - \varrho(t) - \mathbf{h}\left(\frac{t}{\varepsilon}\right) \right\|_{\infty} \leq c_{T}\varepsilon,$$

where

$$\begin{split} \varrho(t,k,x) &= f_0(k,x-kt),\\ \varrho(t,-k,x) &= 0,\\ \mathbf{h}(0,x) &= f_0(-k,x) \quad \forall \ x \in \mathbb{T}. \end{split}$$

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with Martin Parisot

★ M. Parisot, M.L., A kinetic model for the formation of swarms with nonlinear interactions, **Kinetic Related Models** 9, 2016

f(t, x, v) — the probability density of individuals at time $t \ge 0$ and position $x \in \mathbb{R}^d$ with velocity $v \in \mathbb{V} \subset \mathbb{R}^d$.

$$\partial_t f(t, x, v) + v \cdot \partial_x f(t, x, v) = \frac{1}{\varepsilon} Q[f](t, x, v) =$$

$$= \frac{1}{\varepsilon} \int_{\mathbb{V}} \left(T[f(t,x,.)](w,v)f(t,x,w) - T[f(t,x,.)](v,w)f(t,x,v) \right) dw$$

 ε — Knudsen number

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The turning rate T[f](v, w) measures the probability for an individual with the velocity v to switch the velocity to w.

$$T[f(t,x,.)](v,w) = \beta(v,w) \Big(\frac{f(t,x,w)}{\rho}\Big)^{\gamma(\rho)}$$

 $\rho(t, x) = \int_{\mathbb{V}} f(t, x, v) \, dv$ — the total density of individuals $\beta : \mathbb{V}^2 \to \mathbb{R}_+$ — the interaction rate (a symmetric, positive and bounded function) $\gamma : \mathbb{R}_+ \to \mathbb{R}_+$ — the attractiveness

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P.-L. theorem

THEOREM. Let $0 \le \gamma < 1$, $\beta \in L^{\infty}_{+}(\mathbb{V}^{2})$ and $f_{0}(v) \in L^{\infty}_{+}(\mathbb{V})$ be such that there exist constants $0 < m \le M < +\infty$ and a.a.

 $m \leq f_0(v) \leq M$.

Then there exists an unique global solution

 $f \in C^1(\mathbb{R}_+; L^{\infty}(\mathbb{V}))$ with $f(0, v) = f_0(v)$. In addition, the solution satisfy the maximum principle, i.e. for any t > 0 and a.a. $v \in \mathbb{V}$

 $m \leq f(t, v) \leq M.$

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Results	
$0 < \gamma < 1$	$\gamma > 1$
solitarious	gregarious
entropy dissipation law	self-organization (swarms)
maximum principle	blow–up in a finite time
diffusion equation	transport equation

see

★ M. Parisot, M.L., A kinetic model for the formation of swarms with nonlinear interactions, **Kinetic Related Models** 9, 2016

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Hyperbolic scaling — diffusive picture

$$\partial_t \varrho - \varepsilon \partial_x \cdot \left(\frac{\kappa}{\varrho^{\gamma}} \partial_x \varrho\right) = \mathbf{0}$$

where

$$\kappa = \kappa(\gamma, \mathbb{V}) > \mathbf{0}$$
.

M. Lachowicz Multiscale

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There is **NO** steady states that are stable in L^{∞} .



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Space-homogeneous case

$$\partial_t f = (\beta * f) f^{\gamma} - (\beta * f^{\gamma}) f, \qquad f \Big|_{t=0} = f_0$$
$$\beta * f(\mathbf{v}) = \int_{\mathbb{V}} \beta(\mathbf{v}, \mathbf{w}) f(\mathbf{w}) d\mathbf{w}$$

THEOREM. Let $\gamma > 1$, $h \in L^{\infty}_{+}(\mathbb{V}^2)$ and $f_0 \in L^{\infty}_{+}(\mathbb{V})$. Then, there exists an unique **local solution** and it is non–negative.

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with H. Leszyński and M. Parisot

★ M.L., H. Leszczyński, M. Parisot, A simple kinetic equation of swarm formation: Blow–up and global existence, Appl. Math. Letters 57, 2016

Space homogeneous case: all functions are independent of *x*. Moreover: $\beta = 1$, and $\gamma > 1$.

$$\partial_t f = \overline{f} f^{\gamma} - \overline{f^{\gamma}} f, \qquad f \Big|_{t=0} = f_0$$
$$\overline{f}(t) = \int_{\mathbb{V}} f(t, v) \, \mathrm{d} v.$$

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We may rewrite as

$$\partial_t f(t, \mathbf{v}) = f^{\gamma}(t, \mathbf{v}) - f(t, \mathbf{v}) \| f(t, .) \|_{\gamma}^{\gamma},$$

with

$$f(\mathbf{0},\mathbf{v})=f_{\mathbf{0}}\left(\mathbf{v}\right)\,,\qquad t\geq\mathbf{0}\,,$$

where $v \in \mathbb{V}$.

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Let
$$z(t) = \int_{0}^{t} ||f(s, .)||_{\gamma}^{\gamma} ds$$
. It satisfies

$$d_{t}z(t) = \frac{1}{\exp\left\{\gamma z(t)\right\}} \int_{\mathbb{V}} \frac{1}{\left(\frac{1}{f_{0}^{\gamma-1}} - (\gamma - 1)u(t)\right)^{\frac{\gamma}{\gamma-1}}} dv$$

$$u(t) = \int_{0}^{t} \frac{1}{\exp\left\{(\gamma - 1)z(s)\right\}} ds$$

This equation determines global existence or blow–up. Function u = u(t) is increasing and concave.

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We obtain



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A **blow–up** occurs for T > 0 such that

$$(\gamma - 1) \| f_0 \|_{\infty}^{\gamma - 1} u(T) = 1$$

M. Lachowicz Multiscale

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Theorem L.–L.–P.

$$\text{First: } \mathbb{W} = \left\{ \nu \in \mathbb{V} : \ f_0(\nu) = \|f_0\|_{\infty} \right\}, \ |\mathbb{W}| > 0$$

THEOREM.

Let the probability density f_0 be in $L^{\infty}(\mathbb{V})$ and $|\mathbb{W}| > 0$. Then, for any T > 0, there exists a unique solution in $C^1([0, T); L^{\infty}(\mathbb{V}))$. Moreover, the solution f = f(t), t > 0, is a probability density.

Case $|\mathbb{W}| = 0$ is more complex. We denote the RHS of Equation for *u* by Φ

$$\Phi(\boldsymbol{u}) = \frac{1}{\left(\int\limits_{\mathbb{V}} \frac{f_0(\boldsymbol{v})}{\left(1-(\gamma-1)f_0^{\gamma-1}(\boldsymbol{v})\,\boldsymbol{u}\right)^{\frac{1}{\gamma-1}}}\,\mathrm{d}\boldsymbol{v}\right)^{\gamma-1}}$$

 Φ is defined on $[0, u_0)$, where $u_0 = \frac{1}{(\gamma - 1) \|f_0\|_{\infty}^{\gamma - 1}}$ $\Phi(u_0) := \lim_{u \uparrow u_0} \Phi(u)$

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THEOREM. Let the probability density f_0 be in $L^{\infty}(\mathbb{V})$ and $|\mathbb{W}| = \mathbf{0}.$ **1.** If $\Phi(u_0) > 0$, then there is a blow–up in a finite time; **2.** If $\Phi(u_0) = 0$, then **a.** if $\int_{0}^{u_0} \frac{1}{\Phi(u)} du < \infty$ then there is a blow-up in a finite time; if $\int_{0}^{u_0} \frac{1}{\Phi(u)} du = \infty$ b. then for each T > 0 there exists a unique solution on [0, T].

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Two conditions

$$\Phi(u_0) > 0 \qquad \text{and} \qquad \Phi(u_0) = 0$$

are equivalent to

$$\widetilde{f}_0(1 - \widetilde{f}_0^{\gamma-1})^{-\frac{1}{\gamma-1}} \in L^1(\mathbb{V})$$
 and $\widetilde{f}_0(1 - \widetilde{f}_0^{\gamma-1})^{-\frac{1}{\gamma-1}} \notin L^1(\mathbb{V})$
respectively, where $\widetilde{f}_0(v) = \frac{f_0(v)}{\|f_0\|_{\infty}}$.

we rephrase item 2 of Theorem as follows

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Corollary. Let p.d. f_0 be in $L^{\infty}(\mathbb{V})$, $|\mathbb{W}| = 0$, and

$$\widetilde{f}_0\left(1-\widetilde{f}_0^{\gamma-1}\right)^{-\frac{1}{\gamma-1}} \not\in L^1(\mathbb{V})$$

1. If $\int_{0}^{1} \left(\int_{\mathbb{V}} \frac{\tilde{f}_{0}(v)}{(1-\tilde{f}_{0}^{\gamma-1}(v)y)^{\frac{1}{\gamma-1}}} dv \right)^{\gamma-1} dy < \infty$ then there is a blow-up in a finite time. 2. If $\int_{0}^{1} \left(\int_{\mathbb{V}} \frac{\tilde{f}_{0}(v)}{(1-\tilde{f}_{0}^{\gamma-1}(v)y)^{\frac{1}{\gamma-1}}} dv \right)^{\gamma-1} dy = \infty$ then, for any time T > 0, there exists a unique solution on [0, T].

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Corollary. Let p.d. $f_{0}\in L^{\infty}\left(\mathbb{V}
ight),\;\left|\mathbb{W}
ight|=0$,

$$\widetilde{f}_0 \left(1 - \widetilde{f}_0^{\gamma - 1}\right)^{-\frac{1}{\gamma - 1}} \notin L^1(\mathbb{V})$$
$$g(v) := \widetilde{f}_0^{2 - \gamma}(v) \left(1 - \widetilde{f}_0^{\gamma - 1}(v)\right)^{\frac{\gamma - 2}{\gamma - 1}}$$
$$h(v) := -\log\left(1 - \widetilde{f}_0^{\gamma - 1}(v)\right)$$

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Then

- 1. If $1 < \gamma < 2$ and $g \in L^1(\mathbb{V})$ then the solution **blows**–up in a finite time;
- **2.** If $1 < \gamma \le 2$ and $h \notin L^1(\mathbb{V})$ then the solution is global;
- **3.** If $\gamma \ge 2$ and $h \in L^1(\mathbb{V})$ then the solution **blows**–up in a finite time.

If $\gamma =$ 2 then Items 2 and 3 of Corollary give a sufficient and necessary condition for blow–up in terms of *h*. We have

$$\int_{0}^{1} \left(\int_{\mathbb{V}} \frac{\widetilde{f}_{0}(v)}{1 - \widetilde{f}_{0}(v) y} \, \mathrm{d}v \right) \mathrm{d}y = - \int_{\mathbb{V}} \log \left(1 - \widetilde{f}_{0}(v) \right) \mathrm{d}v \, .$$

Conditions reduce to the question whether $\log(1 - \tilde{f}_0)$ is in $L^1(\mathbb{V})$

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$$\begin{array}{ll} \text{Let } \alpha > 0 \text{ and } \widetilde{f}_0(\nu) = 1 - \exp\left(-\frac{1}{|\nu|^{\alpha}}\right) \text{ on } \mathbb{V} = (-1,1) \setminus \{0\} \,. \\ \text{Then} \qquad h \in L^1\left(\mathbb{V}\right) \quad \Leftrightarrow \quad \alpha < 1. \end{array}$$

Examples of initial data such that the solution

- blows up in a finite time: $\tilde{f}_0(v) = 1 \exp\left(-\frac{1}{|v|^{\frac{1}{2}}}\right)$,
- is global: $\widetilde{f}_0(v) = 1 \exp\left(-\frac{1}{|v|^2}\right)$.

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Asymptotic behavior

★ M.L., H. Leszczyński, M. Parisot, Blow–up and global existence for a kinetic equation of swarm formation, Math. Models Methods Appl. Sci., to appear

THEOREM. Let f_0 be a p.d. on \mathbb{V} , $f_0 \in L^{\infty}(\mathbb{V})$ and $|\mathbb{W}| > 0$. Then the unique solution f, corresponding to the initial datum f_0 , satisfies

$$\lim_{t\to\infty}f(t,\boldsymbol{\nu})=\frac{1}{|\mathbb{W}|}\chi(\boldsymbol{\nu}\in\mathbb{W})\,,$$

where $\chi(\text{true}) = 1$ and $\chi(\text{false}) = 0$.

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THEOREM. Let $f_0 \in L^{\infty}(\mathbb{V})$ be a p.d., $|\mathbb{W}| = 0$ and f be the unique solution in $C^1(0, t_*; L^{\infty}(\mathbb{V}))$, corresponding to the initial datum f_0 , where t_* is either $t_* = \infty$ or $t_* = T$ (a blow–up time).

1. If
$$\Phi(u_0) = 0$$
 then

$$\lim_{t\to t_*} f(t, v) = 0 \quad \text{for} \quad v \notin \mathbb{W},$$

2. If
$$\Phi(u_0) > 0$$
 then

$$\lim_{t\to t_*} f(t,v) = \frac{\tilde{f}_0(v)}{\left(1-\tilde{f}_0^{\gamma-1}(v)\right)^{\frac{1}{\gamma-1}} \int \limits_{\mathbb{V}} \frac{\tilde{f}_0(w)}{\left(1-\tilde{f}_0^{\gamma-1}(w)\right)^{\frac{1}{\gamma-1}}} \mathrm{d}w},$$

where $\tilde{f}_0 = rac{f_0}{\|f_0\|_\infty}$.

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If $|\mathbb{W}| = 0$ and $\Phi(u_0) = 0$ then the limit of f(t, v), as $t \to t_*$, is a kind of Dirac–delta concentrated on \mathbb{W} .

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Challenges — open problems

h with a small support

$$\partial_t f = f^{\gamma} \int_{v-r}^{v+r} f \, \mathrm{d} w - f \int_{v-r}^{v+r} f^{\gamma} \, \mathrm{d} w$$

M. Lachowicz Multiscale

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