Molecular Discreteness in Reaction-Diffusion Systems Yields Steady States Not Seen in the Continuum Limit

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(Dated: June 25, 2004)

(Dated. Julie 25, 2004

We investigate the effects of spatial discreteness of molecules in reaction-diffusion systems. It is found that discreteness within the so called Kuramoto length can lead to a localization of molecules, resulting in novel steady states that do not exist in the continuous case. These novel states are analyzed theoretically as the fixed points of accelerated localized reactions, an approach that was verified to be in good agreement with stochastic particle simulations. The relevance of this discretenessinduced state to biological intracellular processes is discussed.

PACS numbers: 82.39.-k, 05.40.-a, 82.40.Ck, 87.16.-b

Many systems in nature that involve chemical reactions can be studied with the help of reaction-diffusion equations. For certain processes, a relatively small number of suitably chosen continuous macroscopic variables yields excellent descriptive results. In biological systems, however, not only is the variety of chemicals enormous, the number of molecules of each of the chemical species can range from the relatively very large to the relatively very small. Now, if the species with small numbers of molecules were irrelevant, obviously, their existence could be ignored and one could focus on the species with large numbers of molecules that can effectively be described by a continuous variable. However, it should not really come as a surprise that it was found that, in general, species with small numbers of molecules cannot be neglected and that certain functions in cells can critically depend on very small fluctuations [1, 2]. Indeed, in prior studies on reaction-diffusion systems some effects of fluctuations on pattern formation were found (see e.g., [3, 4]). Stochastic differential equations are often used to study effects of fluctuations.

Of course, on a microscopic level chemicals are composed of molecules, and the actual reactions occur between these molecules. Therefore, in principle, reaction events must be integer and change only discretely. In analysis with stochastic differential equations, though, the fluctuations are regarded as continuous changes. Clearly, this approximation can only be valid if applied to fluctuations that involve sufficiently large numbers of molecules and should not be applied when relevant chemical species are very rare.

In order to address this issue, we previously studied the effects of discreteness in simple autocatalytic reaction network systems and reported discreteness-induced transitions as well as drastic effects on concentrations [5, 6]. A key feature of these systems was, however, that the medium was assumed to be well-stirred.

In contrast, in a system with diffusion in space, the

total number of molecules may vary from point to point. By assuming that the reaction is fast and the diffusion is slow, locally, the discreteness of the molecules can become important. In fact, this can even be the case if the total number of molecules is large but spread out over a large area as well.

Therefore, a length scale should be considered such that it can serve as a benchmark for judging whether or not a continuum approximation is applicable. To consider this problem, the ratio between the reaction and diffusion rates is important and a candidate for the length scale is the typical distance over which a molecule diffuses during its lifetime, i.e., before it undergoes reaction as defined by Kuramoto [7, 8]. For reference, let us briefly review the work.

Consider the reaction [12]

$$A \xrightarrow{k} X, \quad 2X \xrightarrow{k'} B$$

If the concentration of A is set to be constant, X is produced at a constant rate k while decaying by the reaction $2X \rightarrow B$ at a rate k'. The average concentration of X at the steady state is $\langle X \rangle = \sqrt{kA/2k'}$, where, for simplicity, A is the concentration of the chemical A. Thus the average lifetime of X at the steady state is estimated to be $\tau = 1/(2k'\langle X \rangle) = 1/\sqrt{2kk'A}$. Suppose that X molecules diffuse with the diffusion constant D. The typical length over which an X molecule diffuses in its lifetime is then estimated to be

$$l = \sqrt{2D\tau},\tag{1}$$

which is called the Kuramoto length [9].

The Kuramoto length l represents the relation between the reaction rate and the diffusion rate. When the system size is smaller than l, its behavior is dominated by diffusion and local fluctuations rapidly spread throughout the system. Contrastingly, if the system size is much larger than l, fluctuations are localized only in a small part of the system, and distant regions fluctuate independently.

In this reasoning, it is assumed that the average distance between molecules is much smaller than l. Thus

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FIG. 1: (Color online) Time series of N_1 and N_2 . r = 1, a = 4, N = 1000, $L_x = 1000$. a) D = 10, b) D = 100, c) D = 1000. Initially, $(N_1, N_2, N_3) = (250, 250, 500)$. For D = 10, X_3 reaches 0, which corresponds to the unstable fixed point (2c/3, c/3, 0).



FIG. 2: (Color online) Average concentration of X_2 , for different r and D (a = 4, N = 1000, $L_x = 1000$, sampled over 5000 < t < 10000, and 10 trials. The error bars show the standard deviation between the trials). The dotted lines correspond to 0.1 molecule per the Kuramoto length $l_1 = \sqrt{D/50r}$ for each r.

the actual discreteness of the molecules can be ignored, and the concentration of the chemical X can be regarded as a continuous variable. However, if the average distance between molecules is comparable to or larger than l, local discreteness of molecules may not be negligible. Suppose a chemical A, with very low concentration, produces another chemical B. The average lifetime of B is short, such that the Kuramoto length of B is shorter than the average distance between adjacent A molecules. With this setting, chemical B molecules may be considered as localized around A molecules. This is especially so if the reactions involve 2nd or higher orders of B. Then the localization of chemical B may drastically alter the total rate of the reactions, and the effect of the local discreteness of the molecules may thus be rather significant.

In order to systematically investigate the effects of the local discreteness of the molecules, we consider a simple one-dimensional reaction-diffusion system with 3 chemi-



FIG. 3: (Color online) The acceleration factor α , plotted against λ_2/l_1 . We measure the relation from simulations with different r, D, and a (N = 1000, $L_x = 1000$, sampled over 5000 < t < 10000, and 10 trials. The error bars show the standard deviation of c_2 between the trials). This is very close to the theoretical estimation $\alpha = 1 + \frac{1}{2\sqrt{\pi}} \cdot \frac{\lambda_2}{l_1}$.

cals $(X_1, X_2, \text{ and } X_3)$ and the following 4 reactions

$$\begin{array}{rcl} X_2 + X_3 \xrightarrow{k_1} X_2 + X_1; & X_3 + X_1 \xrightarrow{k_2} 2X_3 \\ 2X_2 \xrightarrow{k_3} X_2 + X_1; & 2X_1 \xrightarrow{k_4} X_1 + X_2. \end{array}$$

Here, we assume that the first two reactions are much faster than the others, i.e., the reaction constants satisfy $k_1, k_2 \gg k_3 > k_4$. To be specific, we take $k_1 = k_2 = 100r$, $k_3 = ar$, and $k_4 = r$ (r > 0, $1 < a \ll 100$).

In the continuum limit, $c_i(t, x)$, the concentration of chemical X_i at time t and position x, is governed by the reaction-diffusion equation for the system given by

$$\frac{\partial c_1}{\partial t} = -100r(c_1 - c_2)c_3 - r(c_1^2 - ac_2^2) + D_1 \frac{\partial^2 c_1}{\partial x^2}$$
(2)

$$\frac{\partial c_2}{\partial t} = r(c_1^2 - ac_2^2) + D_2 \frac{\partial^2 c_2}{\partial x^2}$$
(3)

$$\frac{\partial c_3}{\partial t} = 100r(c_1 - c_2)c_3 + D_3 \frac{\partial^2 c_3}{\partial x^2} \tag{4}$$

where D_i is the diffusion constant of X_i . The system is closed and thus the total concentration c is conserved. For simplicity, we assume $D_i = D$ for all i.

The reaction-diffusion equation has fixed points at $(c_1, c_2, c_3) = (0, 0, c), (\sqrt{a}c/(\sqrt{a} + 1), c/(\sqrt{a} + 1), 0)$ for all x. By performing a straightforward linear stability analysis, it is shown that only the former is stable. Indeed, by starting from an initial condition with $c_i > 0$, this reaction-diffusion equation always converges to the fixed point (0, 0, c).

Next, in order to obtain insights into the case when the continuum limit cannot be taken we carry out direct particle simulations. Each molecule diffuses randomly (showing Brownian motion) in a one-dimensional space with periodic boundary conditions (length L_x). When two molecules are within a distance d_r they react with a certain probability and the total number of molecules (N) is conserved.

First, we investigate the case with a = 4 and show time series of the number of molecules N_i of chemical species X_i in Fig. 1. As can be seen, N_1 and N_2 do not converge to 0 but to relatively large numbers. As can be expected the final concentrations depend on r and D and for X_2 it is depicted in Fig. 2. Approximately, the concentration turns out to be proportional to $\sqrt{r/D}$ when $N_1, N_2 \ll N$.

To elucidate the origin of this proportionality, we take a closer look at the Kuramoto length, which, of course, depends on the molecule species. In the case of the X_1 molecules it is given by $l_1 = \sqrt{D/50rc_3}$, as the average lifetime of X_1 is $1/100rc_3$. Here we consider the situation $N_1, N_2 \ll N$, so that $c_3 \approx c$. In the discussion below, we assume that $l_1 = \sqrt{D/50rc} = \sqrt{DL_x/50rN}$.

Using this length l_1 , the density of the remaining X_2 molecules is found to be about 0.1 molecule per l_1 , independent of the parameters, as shown in Fig. 2. After relaxation, this density does not depend on the initial conditions, as long as $N_i \gg 1$ is satisfied initially. Furthermore, the density is independent of the system size L_x , if $L_x \gg l_1$, so that the number of remaining molecules N_2 is simply proportional to L_x . Consequently, in this analysis one obtains a finite c_2 regardless of the system size or initial conditions which is clearly different from the continuum limit where c_2 goes to 0.

In this system, X_1 molecules are produced by X_2 molecules. If λ_2 , the average distance between X_2 molecules, is smaller than l_1 , the distributions of X_1 around neighboring X_2 molecules overlap each other significantly and one can regard X_1 to be uniformly distributed. In contrast, if λ_2 is much larger than l_1 , molecules X_1 will localize around the X_2 molecules (The size $L_x \gg \lambda_2$). Then, the reaction $2X_1 \rightarrow X_1 + X_2$ is accelerated when compared to the case that the same total number of X_1 molecules is uniformly distributed.

We define the acceleration factor $\alpha(\lambda_2, l_1)$ as the ratio between the reaction rate with localized X_1 and the reaction rate with uniformly distributed X_1 . If $\lambda_2 \gg l_1$, it is expected that $\alpha \gg 1$. Assuming that the distribution of X_1 is continuous and represented by the concentration $c_1(x)$ [13], the acceleration factor can be expressed as

$$\alpha = \frac{\langle c_1^2 \rangle}{\langle c_1 \rangle^2} = \frac{L_x^{-1} \int c_1^2 dx}{\left(L_x^{-1} \int c_1 dx\right)^2}.$$
(5)

For simplicity, we assume that the distribution of the localized X_1 molecules is Gaussian with a standard deviation l_1 centered around the X_2 molecules (which may overlap each other). Suppose that the X_2 molecules are randomly distributed over the system with an average distance λ_2 , we then obtain [14]

$$\alpha = 1 + \frac{1}{2\sqrt{\pi}} \cdot \frac{\lambda_2}{l_1} = 1 + \frac{1}{2\sqrt{\pi} \cdot l_1 c_2}.$$
 (6)

On the other hand, the average lifetime of X_2 molecules is much longer, so that the Kuramoto length for X_2 molecules is longer than λ_2 . Consequently, the reaction $2X_2 \rightarrow X_2 + X_1$ is not accelerated by localization.

Provided that $N_1, N_2 \ll N_3$, $N_1 \approx N_2$ due to the fast reactions $X_2 + X_3 \rightarrow X_2 + X_1$ and $X_3 + X_1 \rightarrow 2X_3$. As a result, the ratio between the two reaction rates is given by

$$\frac{\text{The rate of } (X_1 \to X_2)}{\text{The rate of } (X_2 \to X_1)} \approx \frac{\alpha k_4 N_1^2}{k_3 N_2^2} \approx \frac{\alpha}{a}.$$
 (7)

Following eq. (7), the two reaction rates are balanced if N_2 takes a value such that $\alpha = a$ is satisfied. Corresponding to $\alpha = a$, a novel fixed point appears at

$$c_1 = c_2 = \left(2(a-1)\sqrt{\pi}l_1\right)^{-1} (=c_s),\tag{8}$$

provided $c_1, c_2 \ll c_3$ and $c_3 = c$. The stability of this fixed point is analyzed, by linearizing eqs. (6) and (8) around the fixed point. Noting that

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$$\alpha = 1 + \frac{(a-1)c_s}{c_2} = a - \frac{a-1}{c_s}\delta c_2 + o(\delta c_2), \quad (9)$$

with $c_1 = c_s + \delta c_1$ and $c_2 = c_s + \delta c_2$, and rewriting eqs. (2) and (3) with α in eq. (9), we obtain

$$\begin{pmatrix} \dot{c_1} \\ \dot{c_2} \end{pmatrix} = \begin{pmatrix} -2ac_s - 100c & (3a-1)c_s + 100c \\ 2ac_s & -(3a-1)c_s \end{pmatrix} \begin{pmatrix} \delta c_1 \\ \delta c_2 \end{pmatrix}$$
$$+o(\delta c_1, \delta c_2).$$
(10)

The Jacobi matrix has two negative eigenvalues, and the fixed point is stable (This is natural, since if $\alpha < a$, N_2 decreases, leading to the increase of α , and vice versa). This fixed point (steady state) is distinct from that of the original reaction-diffusion equation, (0, 0, c).

From eq. (6), α becomes 4 when $\lambda_2/l_1 = 6\sqrt{\pi} \approx 10.6$. In our simulation with a = 4, about 0.1 X_2 molecule per l_1 remains, as shown in Fig. 2. In other words, $\lambda_2/l_1 \approx 10$, in good agreement with the estimate.

By changing a, we numerically obtain the relation between the λ_2/l_1 and the actual acceleration factor α , again agreeing well with the above theoretical estimate $\alpha = 1 + \frac{1}{2\sqrt{\pi}} \cdot \frac{\lambda_2}{l_1}$, as shown in Fig. 3. In the estimate above, we consider the case that $N_1, N_2 \ll N$. On the other hand, if N is set to be smaller than the estimated value of N_2 at the steady state, N_2 increases to satisfy the balance, and finally reaches the state $N_1 + N_2 = N$, $N_3 = 0$, which corresponds to the unstable fixed point of the reaction-diffusion equation, $(\sqrt{a}c/(\sqrt{a}+1), c/(\sqrt{a}+1), 0)$, as shown in Fig. 1 (a).

The localization of X_1 cannot be maintained without the spatial discreteness of X_2 molecules. In reactiondiffusion equations, any pattern will disappear eventually given a sufficiently long evolution time unless it is somehow sustained. This is even the case when the initial distribution of X_2 is discrete. But again, it is essential to recall that reaction-diffusion equations are an approximation and in that sense an idealization. In reality, a single molecule itself can of course not be broadened by diffusion and the spatial discreteness of X_2 molecules is always maintained. By itself, a molecule is a diffusionresistant pattern.

The alteration of the steady state due to localization is not limited to the present type of reaction network. Provided that the conditions

- (i) Chemical A generates another chemical species B.
- (ii) The lifetime of B is short or the diffusion of B is slow so that the Kuramoto length of B is much smaller than the average distance between A molecules.
- (iii) The localization of molecule B accelerates some reactions.

are satisfied, discreteness may alter the dynamics. The last condition is easily satisfied if species B is involved in second or higher order reactions. Finally, if

(iv) The acceleration alters the density of A molecules,

the above acceleration mechanism may control the density of A to produce a novel steady state.

As for the localization effect by the discreteness of catalytic molecules, Shnerb *et al.* recently showed that it can amplify autocatalytic reaction-diffusion processes [10, 11]. In their model, however, the density of the catalyst is fixed as an externally given value, and the concentration of the product, localized around the catalyst, diverges in time. In our mechanism, the density of the catalyst (A, or X_2) changes autonomously and reaches a suitable value to produce the discreteness effect. Hence the effect of discreteness is controlled by the discreteness itself, leading to a novel steady state. Indeed, theoretical estimates for the novel concentrations based on the self-consistent fixed point of acceleration due to the localization agree well with numerical results.

In so far as the conditions (i)–(iv) are met, our result does not depend on the details of the reactions, and should generally be valid for reaction-diffusion systems. We have carried out simulations of similar reactiondiffusion systems, and again the discreteness effect led to novel pattern formation that cannot be accounted for by Turing type mechanisms (with or without noise).

Experimental verification of our results should be possible by suitably designing a reaction system, with the use of, say, microreactors or vesicles. Also, in biological cells, many chemicals work at low concentrations on the order of 1 nM or less. Furthermore, diffusion is sometimes restricted, e.g. due to surrounding macromolecules, and may be slow. In such an environment, it is probable that the average distance between the molecules of a given chemical species is much larger than the Kuramoto lengths of some of the other chemical species. Indeed, biochemical systems contain various higher order reactions and positive feedback mechanisms that might naturally support the conditions (iii)–(iv) above.

Acknowledgments

This research is supported by grants-in-aid for scientific research from the Ministry of Education, Culture, Sports, Science and Technology of Japan (11CE2006, 15-11161). One of the authors (Y.T.) is supported by a research fellowship from Japan Society for the Promotion of Science.

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- [13] Here, only the X_1 species is relevant to this reaction, so

that it is not necessary to consider detailed structures smaller than the typical distance between X_1 molecules and the total rate of the reaction can therefore be described by a smoothened distribution.

[14] The acceleration factor α is estimated as follows. We assume that the distribution of localized X_1 molecules is Gaussian with a standard deviation l_1 around the X_2 molecules. I.e. $\rho_i(x) = (\sqrt{2\pi}l_1)^{-1} \exp(-(x-x_i)^2/2l_1^2)$, where x_i is the position of each X_2 molecule. The total distribution (concentration) of X_1 is $c_1(x) = \sum_i \rho_i(x)$,

and $\langle c_1 \rangle = \int \rho_i(x) dx / \lambda_2 = 1/\lambda_2$. Since the molecules X_2 are randomly distributed, $\langle c_1^2 \rangle = \left\langle (\sum \rho_i)^2 \right\rangle$ $= \left(\sum \langle \rho_i \rangle \right)^2 + \sum \langle \rho_i^2 \rangle = \langle c_1 \rangle^2 + (2\sqrt{\pi}l_1)^{-1} \langle c_1 \rangle$ $(L_x \gg l_1, \lambda_2)$. Thus, $\alpha = \langle c_1^2 \rangle / \langle c_1 \rangle^2$ $= 1 + (2\sqrt{\pi}l_1)^{-1} \langle c_1 \rangle^{-1} = 1 + \lambda_2 / (2\sqrt{\pi}l_1)$. Consequently, we obtain $\alpha = 1 + \frac{1}{2\sqrt{\pi}} \cdot \frac{\lambda_2}{l_1}$.