MULTISCALE MODELS OF TAXIS-DRIVEN PATTERNING IN BACTERIAL POPULATIONS∗

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Abstract. Spatially distributed populations of various types of bacteria often display intricate spatial patterns that are thought to result from the cellular response to gradients of nutrients or other attractants. In the past decade a great deal has been learned about signal transduction, metabolism, and movement in *E. coli* and other bacteria, but translating the individual-level behavior into population-level dynamics is still a challenging problem. However, this is a necessary step because it is computationally impractical to use a strictly cell-based model to understand patterning in growing populations, since the total number of cells may reach $10^{12}$–$10^{14}$ in some experiments. In the past phenomenological equations such as the Patlak–Keller–Segel equations have been used in modeling the cell movement that is involved in the formation of such patterns, but the question remains as to how the microscopic behavior can be correctly described by a macroscopic equation. Significant progress has been made for bacterial species that employ a “run-and-tumble” strategy of movement, in that macroscopic equations based on simplified schemes for signal transduction and turning behavior have been derived [R. Erban and H. G. Othmer, SIAM J. Appl. Math., 65 (2004), pp. 361–391; R. Erban and H. G. Othmer, Multiscale Model. Simul., 3 (2005), pp. 362–394]. Here we extend previous work in a number of directions: (i) we allow for time-dependent signals, which extends the applicability of the equations to natural environments, (ii) we use a more general turning rate function that better describes the biological behavior, and (iii) we incorporate the effect of hydrodynamic forces that arise when cells swim in close proximity to a surface. We also develop a new approach to solving the moment equations derived from the transport equation that does not involve closure assumptions. Numerical examples show that the solution of the lowest-order macroscopic equation agrees well with the solution obtained from a Monte Carlo simulation of cell movement under a variety of temporal protocols for the signal. We also apply the method to derive equations of chemotactic movement that are governed by multiple chemotactic signals.

Key words. chemotaxis equations, diffusion approximation, pattern formation, transport equations, velocity-jump processes

AMS subject classifications. 35Q80, 92B05

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1. Introduction. New techniques in cell and molecular biology have produced huge advances in our understanding of signal transduction and cellular response in many systems, and this has led to better cell-level models for problems ranging from biofilm formation to embryonic development. However, many problems involve large numbers of cells ($O(10^{12}–10^{14}))$, and detailed cell-based descriptions are computationally prohibitive at present. Thus rational techniques for incorporating cell-level knowledge into macroscopic equations are needed for these problems. One such problem arises when large numbers of individuals collectively organize into spatial patterns, as, for instance, in bacterial pattern formation and biofilms. In these systems the collective organization involves response to spatial gradients of attractants or repellents. When cells move toward (away from) favorable (unfavorable) conditions, the movement is called positive (negative) taxis if they adjust the direction of movement in
response to the signal, and *kinesis* if the frequency of directional changes or the speed of movement is changed. If the active movement is in response to the gradient of a chemical, we call it *chemotaxis* or *chemokinesis*. In this paper we focus on bacterial chemokinesis, which has been studied extensively in the bacterium *Escherichia coli*. Despite the clear difference in the type of response, both taxis and kinesis are lumped together in the literature, and we do not distinguish between them here.

*Escherichia coli* is a cylindrical enteric bacterium \( \sim 1–2 \, \mu\text{m} \) long that swims using a run-and-tumble strategy [4, 5, 39]. Each cell has 5–8 helical flagella that are several body lengths long, and each flagellum is rotated by a basal rotary motor embedded in the cell membrane. When all are rotated counterclockwise (CCW) the flagella form a bundle and propel the cell forward in a smooth “run” at a speed \( s = 10–30 \, \mu\text{m/s} \); when rotated clockwise (CW) the bundle flies apart, the cell stops essentially instantaneously because of its low Reynolds number, and it begins to “tumble” in place. After a random time the cell picks a new run direction with a slight bias in the direction of the previous run [6]. The alternation of runs and tumbles comprises the “run-and-tumble” random movement of the cell. In the absence of a signal gradient the run and tumble times are exponentially distributed with means of 1 s and 0.1 s, respectively, but when exposed to a signal gradient, the run time is extended when the cell moves up (down) a chemoattractant (chemorepellent) gradient [6]. The molecular basis of signal transduction and motor control will be described in section 2.

Under certain conditions, the collective population-level response to attractants produces intricate spatial patterns, even though each individual executes the simple run-and-tumble strategy. For instance, in Adler’s capillary assay *E. coli* cells move up the gradient of a nutrient (an attractant), and the population forms moving bands or rings [1]. More recently, Budrene and Berg found that when *E. coli* move up the gradient of a nutrient, they can also release another stronger chemoattractant. They studied the patterns in two experimental configurations, one in which a small inoculant of cells is introduced at the center of a semi-solid agar layer containing a single carbon source, such as succinate or other highly oxidized intermediates of the tricarboxylic acid (TCA) cycle. In this case the colony grows as it consumes the nutrients, cells secrete the chemoattractant aspartate, and a variety of spatial patterns of cell density develops during a two-day period, including outward-moving concentric rings and symmetric arrays of spots and stripes. In the second type of experiment, wherein cells are grown in a thin layer of liquid medium with the same carbon source, a network-like pattern of high cell density forms from the uniform cell density, but this subsequently breaks into aggregates in 5–15 minutes. The formation of these patterns involves intercellular communication between millions of cells through the secreted chemoattractant aspartate, and thus detailed cell-based models of signal transduction, attractant release, and cell movement would be computationally expensive.

Heretofore, models of these and similar patterns have employed the classical Patlak–Keller–Segel (PKS) description of chemotactic movement [2, 36, 38, 37, 32]. Additional mechanisms assumed in these models include nonlinearity in the chemotactic coefficient, loss of motility under starvation conditions, or a second repellent or waste field. To understand the patterns formed in the soft agar, Brenner, Levitov, and Budrene [8] coupled the PKS chemotaxis equation with reaction-diffusion equations for both the attractant and nutrient and proposed a minimal mechanism for the swarm ring and aggregate formation. They suggest that the motion of the swarm ring is driven by local nutrient depletion, with the integrity resulting from the high concentration of the attractant at the location of the ring; in contrast, the aggregates formed
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in the ring result from fluctuations near the unstable uniform cell density. However,
the question of how to justify the chemotaxis equation from a microscopic description
is not addressed in any of the foregoing analyses. In [12] it was assumed ab initio that
the cell density satisfies the chemotaxis equation, and a formula for the sensitivity
was obtained, but the use of the chemotaxis equation was not justified, nor were any
of the known biochemical steps in signal transduction and response incorporated.

Recently significant progress has been made toward incorporating characteristics
of the cell-level behavior into the classical description of chemotaxis [14, 15]. Using a
simplified description of signal transduction, these authors studied the parabolic limit
of a velocity-jump process that models the run-and-tumble behavior of bacteria and
showed that the cell density $n$ evolves according to the parabolic equation

$$\frac{\partial n}{\partial t} = \nabla \cdot \left( \frac{s^2}{N\lambda_0} \nabla n - \frac{b s^2 t_a G'(S)}{N\lambda_0(1 + t_a\lambda_0)(1 + t_e\lambda_0)} n \nabla S \right).$$

Here $S$ is the attractant concentration, $N$ is the space dimension, $s$ is the speed of the
cells, $\lambda_0$ is the reciprocal of the mean run time in the absence of a signal, $b$ reflects
the sensitivity of the motor, $t_e$ and $t_a$ are the excitation and adaptation time scales,
and $G(S)$ models the signal detection and transduction via receptors. The authors
assumed that (a) the signal function $G(S(x))$ is time-independent, (b) the gradient
of the signal as measured by $G'(S)\nabla S \cdot v \sim O(\varepsilon)$ sec$^{-1}$ is shallow, (c) the turning
rate depends linearly on the internal state of the cell ($\lambda = \lambda_0 - by_1$), and (d) the
quasi-steady-state approximation for intracellular dynamics is valid in estimating the
higher-order moments in the moment closure step. However, assumption (a) is often
unrealistic in the context of bacterial pattern formation, and assumption (c) imposes
additional restrictions on $y_1$, i.e., $y_1 < \frac{\lambda_0}{b}$, in order to guarantee the positivity of
the turning rate. Assumption (b) was used to justify the neglect of the higher-order
moments, and while analysis showed that (b) can alternatively be replaced by (d) in
order to allow larger signal gradients, (b) is implicitly required in the perturbation
analysis on the diffusion time and space scales, as will be shown in section 3.

In this paper we remove some of these restrictions. In section 3 we relax the
assumptions (a) and (c) in order to allow time-dependent signals and a general
dependence of the turning frequency on the internal state of the cells, and we show that
when (b) is violated, diffusion time and space scales are inapplicable. There we also
develop a new method for solving the infinite system of the moment equations, which
allows elimination of (d). The method involves systematic application of a solvability
theorem to a perturbation expansion of the solution. In section 4 we compare
the solution of the macroscopic chemotaxis equation and a stochastic simulation of chemo-
tactic cell movement under a variety of temporal dynamics of the signal. In section 5
we extend the method to allow for external force terms in the transport equation. We
illustrate the use of the resulting equation with an application to the model of spiral
stream formation in *Proteus mirabilis* colonies [41], where a biasing force is generated
during cell movement. Finally, we explore macroscopic chemotaxis equations for bac-
terial populations exposed to several chemosignals in section 6. Before introducing the
details of the analysis, we describe the cell-based model of bacterial pattern formation
used in [40, 41, 28], which is based on a cartoon description of signal transduction
introduced in [29]. The equations we derive incorporate measurable characteristics of
signal transduction and thus are amenable to experimental verification.

2. The cell-based model. Bacterial cells are small; the swimmers we study
here are typically 1–2 $\mu$m long. Therefore, we characterize their movement by their

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position $\mathbf{x} \in \mathbb{R}^N$ and velocity $\mathbf{v} \in V \subseteq \mathbb{R}^N$ as functions of time $t$. In the experiments of Budrene and Berg [9], the cell density is $O(10^8)$ ml$^{-1}$, thus the average volume fraction of the cell population in the substrate is $O(10^{-4})$. Even if in an aggregate cells are 100 times more crowded than average, the volume fraction would still be as small as $O(10^{-2})$. Therefore, it is plausible to assume that cells are well separated, and there is no mechanical interaction between them. This means that we can treat the movement of different cells as independent processes. In *E. coli* the cell speed is more or less constant throughout the movement, so we assume that only the direction of the velocity changes during a tumble. In addition, since the mean tumbling time ($\sim 0.1$ s) is much shorter than the run time ($\sim 1$ s), we here neglect the tumbling time and assume that cells reorient immediately. In addition, we neglect the rotational diffusion of cells during a run. Therefore, movement of cells can be characterized by independent velocity-jump processes of the type introduced in [26] and later used in [18, 27, 14, 15].

The velocity-jump process is determined by a turning rate $\lambda$ and a turning kernel $T(\mathbf{v}, \mathbf{v}', \ldots)$, which gives the probability density of turning from $\mathbf{v}'$ to $\mathbf{v}$ after making the decision to turn. The dots indicate that $T$ may depend on the signal or intracellular variables which are independent of cell velocity $\mathbf{v}$. Since $T$ is a probability density, it must satisfy

$$\int_V T(\mathbf{v}, \mathbf{v}', \ldots) d\mathbf{v} = 1,$$

which means that no cells are lost during the reorientation. A generalization can be made to include the tumbling of cells as a separate resting phase [26]. In that case, the stochastic process would be determined by three parameters: the transition rate from the moving phase to the resting phase $\lambda$, the transition rate from the resting phase to the next moving phase denoted as $\mu$, and the turning kernel $T$. It has been shown, in the absence of internal dynamics, that inclusion of a resting phase results in a rescaling of the diffusion rate and the chemotactic sensitivity in the resulting macroscopic equation, which is essentially a rescaling of time [27].

When there is no signal gradient, the turning rate $\lambda$ is a constant, while in the presence of a signal gradient, $\lambda$ depends on the current state of the flagella motor, which in turn is determined as the output of the underlying signal transduction network that transduces the extracellular signal into a change in rotational state.

Signal transduction in *E. coli* is a very complicated input-output process (Figure 1). Attractant binding to a receptor reduces the autokinase activity of the associated CheA and therefore reduces the level of phosphorylated CheY$_D$, which is the output of the transduction network, on a fast time scale ($\sim 0.1$ s). This constitutes the excitation component. Changes in the methylation level of the receptor by CheR and CheB restores the activity of the receptor complex to its prestimulus level on a slow time scale (seconds to minutes), which is called adaptation. Adaptation allows the cell to respond to further signals. The output CheY$_D$ in turn changes the rotational bias of the flagellar motors and thus changes the run-and-tumble behavior [22, 39, 7].

Several detailed mathematical models have been proposed to model the entire signal transduction network [35, 34, 24, 33]. In the deterministic models, the state of a cell can be described by a set of intracellular variables $\mathbf{y} = (y_1, y_2, \ldots, y_q) \in \mathbb{R}^q$, and different models can be described by systems of the form

$$\frac{d\mathbf{y}}{dt} = f(S(\mathbf{x}(t), t), \mathbf{y})$$

(2.1)
with different \( f \), where \( S(x(t), t) \) is the extracellular signal and \( x(t) \) is the position of the cell at time \( t \). In this article we adopt a simplified cartoon description, which is minimal \( (q = 2) \) yet captures the essential excitation and adaptation components:

\[
\begin{align*}
\frac{dy_1}{dt} &= \frac{G(S) - (y_1 + y_2)}{t_e}, \\
\frac{dy_2}{dt} &= \frac{G(S) - y_2}{t_a}.
\end{align*}
\]

Here \( t_e \) and \( t_a \) with \( t_e << t_a \) are the excitation and adaptation time scales, \( x \) is the current spatial position of the cell, and \( G(S) \) is a functional of the signal detected by the receptors. If we assume that there is no cooperative binding and the binding reaction

\[
S + R \xrightleftharpoons[k^+]{k^-} SR
\]

equilibrates rapidly, then \( G \) is given by

\[
G(S) = G_0 \left( \frac{S}{K_D + S} \right)
\]

with the binding coefficient \( K_D = k^- / k^+ \). Here \( R \) denotes the unbound receptor and \( SR \) denotes the receptor-signal complex. \( G(S) \) is bounded by \( G_0 \) since the receptors will be saturated at large concentrations of the attractant. The cartoon model has been shown to predict the input-output behavior of the full model [35] in response to step changes in the signal [14].

We may identify \( y_1 \) as the negative of the deviation of CheY_p from its steady state, and, therefore, we assume the turning rate of each cell depends only on \( y_1 \), i.e.,

\[
\lambda = \lambda(y_1).
\]

In addition, we assume that the turning kernel \( T \) has no explicit space dependence and is independent of the internal state \( y \): therefore,

\[
T = T(v, v').
\]
It has been shown experimentally that after a tumble, a cell has a slight tendency to continue its previous direction of movement [4], and this will be included later.

Finally, the above description of cell movement can be coupled with components of cell metabolism and cell division, and with reaction-diffusion equations for the nutrient and attractant. We note that the description of cell movement used here comes directly from the biological observations, and by using reaction-diffusion equations for the chemicals, as in section 4, convection of the chemicals in the fluid flow is implicitly neglected. This approximation is valid here because the flow is very slow as a result of the small Reynolds number and low volume fraction of the cell population.

A Monte Carlo scheme can be used to simulate the model, but stochastic simulation can become extremely expensive because of cell division. Suppose that cells double in 2 hours, and that the entire experimental process can last 2 days. Assuming that $10^5$--$10^7$ cells are introduced into the petri dish initially, there would be $2^{24} \times (10^5–10^7) \approx 10^{12}–10^{14}$ cells after two days; thus we need a higher-level description. In the next section we introduce a new method to embed the cell-level behavior in the population-level description, so as to derive an evolution equation for the cell density $n(x, t)$ from the transport equation.

3. The transport equation and its diffusion limit absent external forces.

Let $p(x, v, y, t)$ be the density of cells having position $x \in \Omega \subset \mathbb{R}^N$, velocity $v \in V \subset \mathbb{R}^N$, and internal states $y \in \mathbb{R}^q$ at time $t \geq 0$, where $V$ is a compact subset of $\mathbb{R}^N$ and symmetric about the origin. Then the velocity-jump process used previously [26, 14, 15] leads to the following transport equation when there is no cell growth:

\begin{equation}
\frac{\partial p}{\partial t} + \nabla_x \cdot (vp) + \nabla_y \cdot (fp) = -\lambda(y)p + \int_V \lambda(y)T(v, v', y)p(x, v', y, t) \, dv'.
\end{equation}

Here the left-hand side of the equation describes the change of the population density due to the cell runs and the evolution of internal states, while the right-hand side models the reorientation during the tumbles. The backward equation corresponding to the transport equation without internal variables was derived from the underlying stochastic process in [31]. A fundamental assumption in using a velocity-jump process to model the run-and-tumble movement is that jumps occur instantaneously, and therefore the forces are Dirac functions. This approximation is appropriate for swimming bacteria since the Reynolds number is so small that inertial effects are negligible.

In [27], a resting phase has been introduced to incorporate cell birth and death. While in some organisms it is true that cells stop to divide or give birth, the swimming bacterium *E. coli* has been observed to divide while swimming smoothly [3]. Thus the resting phase introduced is not necessary here. Therefore, by assuming that the growth rate $r$ is a function of the local nutrient level $c(x, t)$, the transport equation with cell growth reads

\begin{equation}
\frac{\partial p}{\partial t} + \nabla_x \cdot (vp) + \nabla_y \cdot (fp) = -\lambda(y)p + \int_V \lambda(y)T(v, v', y)p(x, v', y, t) \, dv' + r(c)p.
\end{equation}

When cells grow in the exponential phase in a rich medium, $r$ is a constant. By defining $\bar{p} = pe^{rt}$ and observing that $p$ satisfies (3.1), we can derive the equation for $\bar{n} = \int \bar{p} \, dx$ and therefore $n = \bar{n}e^{-rt}$. For this reason we begin with the transport equation (3.1) in the following derivation.

Define

\begin{align*}
z_1 &= y_1, \\
z_2 &= y_2 - G(S);
\end{align*}

\begin{align*}
(3.1) \quad & \frac{\partial p}{\partial t} + \nabla_x \cdot (vp) + \nabla_y \cdot (fp) = -\lambda(y)p + \int_V \lambda(y)T(v, v', y)p(x, v', y, t) \, dv'.
\end{align*}
then from (2.2), (2.3) for \(y_1, y_2\), we obtain the system

\[
\begin{align*}
\frac{dz_1}{dt} &= -\frac{z_1 - z_2}{t_c}, \\
\frac{dz_2}{dt} &= -\frac{z_2}{t_a} - G'(S(x(t), t)) \left( \nabla S \cdot \mathbf{v} + \frac{\partial S}{\partial t} \right),
\end{align*}
\]

(3.3)

and the turning rate becomes \(\lambda(z_1) = \lambda(y_1)\). The transport equation in the new internal variables \((z_1, z_2)\) reads

\[
\begin{align*}
\frac{\partial p}{\partial t} + \nabla_x \cdot (pv) + \frac{\partial}{\partial z_1} \left[ \left( \frac{z_1 - z_2}{t_c} \right) p \right] \\
&\quad + \frac{\partial}{\partial z_2} \left[ \left( -\frac{z_2}{t_a} - G'(S) \left( \nabla S \cdot \mathbf{v} + \frac{\partial S}{\partial t} \right) \right) p \right] \\
&= -\lambda(z_1)p + \lambda(z_1) \int_V T(v, v') p(v') dv'.
\end{align*}
\]

(3.4)

This change of variables for the internal state makes the following analysis much simpler.

In the remainder of this section we relax a number of assumptions used in [14, 15] and present a new method to derive the chemotaxis equation in the diffusion limit of the transport equation (3.4). We first list the assumptions on the turning kernel and turning rate.

### 3.1. Assumptions on the turning kernel and turning rate

In our analysis we adopt the assumptions of the turning kernel \(T\) in [18, 27, 15]. The notation used here coincides with that in [27, 15].

Define operator \(T\) and its adjoint \(T^* : L^2(V) \to L^2(V)\) as follows:

\[
(Tg)(v) = \int_V T(v, v') g(v') dv', \quad (T^* g)(v) = \int_V T(v', v) g(v') dv'.
\]

(3.5)

Denote by \(K\) the nonnegative cone of \(L^2(V)\), \(K = \{g \in L^2(V) | g \geq 0\}\). The assumptions on the turning kernel \(T \in L^2(V \times V)\) are as follows:

- **A1**: \(T(v, v') \geq 0, \quad \int_V T(v, v') dv = \int_V T(v', v) dv = 1\).
- **A2**: There are functions \(u_0, \phi, \psi \in K\) with the property \(u_0 \neq 0, \phi > 0\) a.e., such that \(u_0(v)\phi(v') \leq T(v, v') \leq u_0(v)\psi(v')\).
- **A3**: \(|T|_{(1)^+} < 1\).

From these assumptions, one can prove [18] that (a) \(T\) is a compact operator on \(L^2(V)\), with spectral radius 1; (b) 1 is a simple eigenvalue with normalized eigenfunction \(g(v) \equiv 1\).

Next define the operators

\[
\mathcal{A} = -I + T, \quad \mathcal{A}^* = -I + T^*.
\]

(3.6)

Note that the operator \(L\) defined in [27] is \(\lambda \mathcal{A}\) here; in our derivation we use \(\mathcal{A}\) instead of \(L\) because \(\mathcal{A}\) is independent of \(y\). One can easily prove that \(\mathcal{A}\) has the following properties:

- (i) \(|\mathcal{A}| \leq 2,\)
- (ii) \(\mathcal{N}(\mathcal{A}) = \mathcal{N}(\mathcal{A}^*) = \{1\}, \quad \mathcal{R}(\mathcal{A}) = \mathcal{R}(\mathcal{A}^*) = \{1\} = \{g \in L^2(V) \mid \int_V g(v) dv = 0\}\).
(iii) \( \forall \gamma \) with positive real part, \( \gamma I - \mathcal{A} \) is invertible.

For the turning rate, we introduce a more general form than that used in [14, 15]. We assume \( \lambda \) can be expanded to a Taylor series

\[
\lambda = \lambda_0 - a_1 z_1 + a_2 z_1^2 - a_3 z_1^3 + \cdots
\]

with a radius of convergence at least \( \max\{ G_0, 1 \} \), which implies that

\[
(3.10) \quad \sum_{k=1}^{\infty} |a_k| < \infty.
\]

The negative signs in the expansion of \( \lambda \) are introduced for the convenience of later analysis. The form \( \lambda = \lambda_0 - by_1 \) used in [14, 15] is a special case of this general form with \( a_1 = b \) positive and \( a_k = 0 \) for all \( k > 1 \).

### 3.2. The parabolic scaling.

To simplify the exposition we assume at first that excitation is much faster than other processes, that is, \( t_e = 0, z_1 = -z_2 \). The general result is simply stated later. Therefore, the transport equation becomes

\[
(3.8) \quad \frac{\partial p}{\partial t} + \nabla_x \cdot (vp) + \frac{\partial}{\partial z_2} \left[ \left( -\frac{z_2}{t_a} - G'(S) \left( \nabla S \cdot v + \frac{\partial S}{\partial t} \right) \right) p \right] = (\lambda_0 + a_1 z_2 + a_2 z_2^2 + \cdots) \left( -p + \int_V T(v, v') p(v') \, dv' \right).
\]

Since the total cell mass is conserved, we denote

\[
(3.9) \quad N_0 = \int_{\Omega} \int_V \int_{\mathbb{R}} p \, dz_2 \, dv \, dx
\]

and scale \( p \) by setting

\[
(3.10) \quad \hat{p} = \frac{p}{N_0}.
\]

The mean run time of \( E. coli \) is \( T \approx 1 \) s, the speed is \( 10 \sim 30 \mu \text{m/s} \) [4], and a self-organized aggregate of cells has spatial dimension of \( 150-250 \mu \text{m} \) [25]. Thus, let \( s_0 = 10 \mu \text{m/s}, L = 1 \text{ mm} \), and rescale the variables by setting

\[
\begin{align*}
\hat{v} &= \frac{v}{s_0}, \quad \hat{x} = \frac{x}{L}, \quad \hat{t} = \frac{t}{T_p}, \quad \hat{V} = \frac{V}{s_0}, \\
\hat{\lambda}_0 &= \lambda_0 T, \quad \hat{a}_k = a_k T, \quad \hat{t}_a = \frac{t_a}{T_p}, \quad \epsilon = \frac{T s_0}{L} = 0.01, \quad T_p = \frac{T}{\epsilon^2}.
\end{align*}
\]

Therefore, \( \hat{v}, \hat{x}, \hat{t}_a, \hat{\lambda}_0, \hat{a}_k \sim \mathcal{O}(1) \). We also rescale

\[
(3.11) \quad \hat{S} = \frac{S}{K_D}, \quad \hat{G}(\hat{S}) = G(\hat{S}K_D), \quad \hat{T}(\hat{v}, \hat{v'}) = s_0^{N-1} T(v, v'),
\]

where \( K_D \) is the binding constant defined earlier.

In these variables (3.8) becomes, after dropping the hats,

\[
(3.12) \quad \epsilon^2 \frac{\partial p}{\partial t} + \epsilon \nabla_x \cdot (v p) + \frac{\partial}{\partial z_2} \left[ \left( -\frac{z_2}{t_a} - \epsilon G'(S) \left( \epsilon \nabla S \cdot v + \epsilon^2 \frac{\partial S}{\partial t} \right) \right) p \right] = (\lambda_0 + a_1 z_2 + a_2 z_2^2 + \cdots) \left( -p + \int_V T(v, v') p(v') \, dv' \right).
\]
Here the space and time variation of $S$ enters at $\mathcal{O}(\epsilon)$ and $\mathcal{O}(\epsilon^2)$, respectively.

The goal of the moment closure method is to derive an approximating evolution equation for the cell density $n(x,t)$ from the transport equation (3.12). To do that, we have to integrate (3.12) with respect to both $z_2$ and $v$. There are two places where one can apply the perturbation expansion: (a) to the partial moments, viz, the $z_2$-moments or $v$-moments; or (b) to the complete moments which are obtained by integrating with respect to both $z_2$ and $v$. The latter will be used in section 5, where there are external forces acting on the cells. However, in this section, we show that because the $z_2$-moment $M^0_0$ is independent of $v$, applying the perturbation method to the $z_2$-moments directly can lead to the approximating equation for $n(x,t)$ with minimal assumptions.

### 3.3. The $z_2$-moment equations

Define the moment of $z_2$ as follows:

$$
M_j = \int z_2^j p \, dz_2 \quad \forall \ j = 0, 1, 2, 3, \ldots, \quad M = (M_0, M_1, M_2, \ldots)^t.
$$

By multiplying (3.12) by $1, z_2^j/j$ for $j \geq 1$ and integrating, we obtain the moment equations in the following compact form:

$$
\epsilon^2 \frac{\partial}{\partial t} AM + \epsilon v \cdot \nabla_A M = \epsilon^2 BM + \epsilon CM + DM.
$$

Here

$$
B = -G'(S) \frac{\partial S}{\partial t} J^t,
$$

$$
C = -G'(S)(\nabla S \cdot v)J^t,
$$

and

$$
D = -\frac{1}{k_a} \text{diag} \{0, 1, 1, \ldots\} + A \Lambda (\lambda_0 I + a_1 J + a_2 J^2 + \cdots),
$$

where $A$ is a diagonal operator defined in (3.6), $A : l^\infty(L^2(V)) \to l^\infty(L^2(V))$ is a diagonal scaling operator $A = \text{diag} \{1, 1, 1, \ldots\}$, and $J : l^\infty(L^2(V)) \to l^\infty(L^2(V))$ is the shift operator that has 1’s on the upper diagonal entries:

$$
J = \begin{bmatrix}
0 & 1 & 0 & \cdots \\
0 & 0 & 1 & \cdots \\
0 & 0 & 0 & \cdots \\
\vdots & \vdots & \vdots & \ddots
\end{bmatrix}.
$$

One can easily prove that $J$ has the following properties:

$$
||J||_{l^\infty(L^2(V))} = 1, \quad \ker(J) = \langle (1, 0, 0, 0, \ldots) \rangle^t,
$$

$$
\{0\} \subset \ker(J) \subset \ker(J^2) \subset \cdots \subset \ker(J^k) \subset \cdots \subset l^\infty(L^2(V)),
$$

$$
\bigcup_{k=1}^\infty \ker(J^k) \subseteq l^\infty(L^2(V)).
$$

---

1In the case that the signal function depends on $n(x,t)$, i.e., $S = S(n(x,t))$, we can approximate $S$ by $S(n^0, x, t)$, where $n^0$ is defined in the expansion $n = n^0 + \epsilon n^1 + \epsilon^2 n^2 + \cdots$. This approximation introduces a term of $\mathcal{O}(\epsilon)$ into the transport equation (3.12) and thus will not change the equation derived later for $n^0$. 

---

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Therefore, \( \mathbf{B} \) and \( \mathbf{C} \) are bounded linear operators on \( l^\infty(L^2(V)) \). One can also easily prove that \( \mathbf{D} \) is a bounded linear operator on \( l^\infty(L^2(V)) \) under the assumptions on the turning kernel and turning rate introduced in section 3.1.

Since we are interested in the long-time dynamics, we will apply the regular perturbation method to solve the system (3.14). We explore two sets of assumptions. In the first, we assume that \( \hat{G}'(\hat{S}) \frac{d\hat{S}}{dt} \) and \( \hat{G}'(\hat{S}) \nabla \hat{S} \cdot \hat{\nu} \) are of \( \mathcal{O}(1) \) on the parabolic scale, which corresponds to \( \hat{G}'(\hat{S}) \frac{d\hat{S}}{dt} \sim \mathcal{O}(\epsilon^2) \sec^{-1} \) and \( \hat{G}'(\hat{S}) \nabla \hat{S} \cdot \hat{\nu} \sim \mathcal{O}(\epsilon) \sec^{-1} \) in the original variables. We show in section 3.5 that this assumption leads to the same chemotaxis equation as in [15]. In the second, we relax the first set of assumptions to allow \( \hat{G}'(\hat{S}) \frac{d\hat{S}}{dt} \) to be \( \mathcal{O}(\frac{1}{\epsilon}) \), or \( \hat{G}'(\hat{S}) \frac{d\hat{S}}{dt} \sim \mathcal{O}(\epsilon) \sec^{-1} \). This assumption means that a cell does not experience a significant change in the fraction of receptors bound during an average run time. If the gradient is very large, this assumption may be violated, and the characteristic space and time scale may be very different from those of the diffusion process. Therefore, the solution of the diffusion-limit chemotaxis equation may not be a good approximation of the underlying velocity-jump process at the location where sharp spikes of the attractant arise. For this set of assumptions, we show in section 3.7 that the equation for the first order approximation \( n^1 \) of the cell density remains the same, but the equation for higher-order terms \( n^j \) depends on \( \frac{d\hat{S}}{dt} \). First, however, we prove a solvability theorem that will be used in the asymptotic analysis.

### 3.4. A solvability theorem.

For \( k \geq 1 \), we introduce submatrix operators of \( \mathbf{D} \) defined by partitioning \( \mathbf{D} \) as follows:

\[
\mathbf{D} = \begin{bmatrix}
\mathbf{E}_k & \mathbf{F}_k \\
0 & \mathbf{G}_k
\end{bmatrix}.
\]

Here \( \mathbf{E}_k \) is the upper-left \( k \times k \) submatrix of \( \mathbf{D} \), \( \mathbf{F}_k \) is the upper-right \( k \times \infty \) submatrix, and \( \mathbf{G}_k \) is the lower-right remainder. Written out,

\[
\mathbf{E}_1 = [\lambda_0 \mathbf{A}], \quad \mathbf{F}_1 = \mathbf{A}[a_1, a_2, \ldots],
\]

and for \( k > 1 \),

\[
\mathbf{E}_k = \begin{bmatrix}
\lambda_0 \mathbf{A} & a_1 \mathbf{A} & \cdots & a_{k-1} \mathbf{A} \\
0 & \lambda_0 \mathbf{A} - \frac{1}{t_0} & \cdots & a_{k-2} \mathbf{A} \\
\vdots & \vdots & \ddots & \vdots \\
0 & 0 & \cdots & \lambda_0 \mathbf{A} - \frac{1}{t_k}
\end{bmatrix}, \quad \mathbf{F}_k = \mathbf{A} \begin{bmatrix}
a_k & a_{k+1} & a_{k+2} & \cdots \\
a_{k-1} & a_k & a_{k+1} & \cdots \\
\vdots & \vdots & \ddots & \cdots \\
0 & 0 & \cdots & \frac{a_{k-1}}{k-1}
\end{bmatrix},
\]

for any \( k \geq 1 \),

\[
\mathbf{G}_k = -\frac{1}{t_a} \mathbf{I} + \mathbf{A} \text{diag} \left\{ 1, \frac{1}{k+1}, \frac{1}{k+2}, \ldots \right\} \left( \lambda_0 \mathbf{I} + a_1 \mathbf{J} + a_2 \mathbf{J}^2 + \cdots \right) = -\frac{1}{t_a} \mathbf{I} + \mathbf{A} \mathbf{A}_k \mathbf{\Phi},
\]

with \( \mathbf{A}_k := \text{diag} \{ \frac{1}{k+1}, \frac{1}{k+2}, \ldots \} \) and \( \mathbf{\Phi} := \lambda_0 \mathbf{I} + a_1 \mathbf{J} + a_2 \mathbf{J}^2 + \cdots \).

Since components of \( \mathbf{D} \) are operators on the space \( L^2(V) \), \( \mathbf{E}_k \) is an operator on \( (L^2(V))^k \). Also, by the assumption on the turning rate (3.7), \( \mathbf{F}_k : l^\infty(L^2(V)) \to (L^2(V))^k \), \( \mathbf{G}_k : l^\infty(L^2(V)) \to l^\infty(L^2(V)) \). In the following theorem we prove that for any \( k \), the operators \( \mathbf{G}_k \) are bounded and invertible. We denote the \( l^\infty(L^2(V)) \) norm by \( ||| \cdot ||| \) and the corresponding operator norm by \( |||| \cdot \||\).

**Theorem 3.1.** For any \( k \geq 1 \), we have that
The subscript indicates the order of the $\epsilon$

\begin{equation}
A
\end{equation}

By Theorem 3.1, we have

\begin{equation}
W = 0, \quad W \in l^\infty(L^2(V)) \implies W = 0.
\end{equation}

\textbf{Proof.} (i) For all $W \in l^\infty(L^2(V))$, we have

\begin{align*}
||\Phi W|| &= \max_{i=1}^\infty \left| \lambda_0 W_i + \sum_{j=1}^\infty a_j W_{i+j} \right| \leq ||W|| \cdot \left( |\lambda_0| + \sum_{j=1}^\infty |a_j| \right), \\
||A_k W|| &= \max_{i=1}^\infty \left| \frac{1}{k+i-1} W_i \right| \leq \frac{1}{k} ||W||, \\
||AW|| &\leq ||A||_{L^2(V)} \cdot ||W||.
\end{align*}

Therefore, $\Phi$, $A_k$, and $A$ are bounded operators on $l^\infty(L^2(V))$. Since $G_k = -\frac{1}{t_a} I + \lambda A_k \Phi$, we have

\begin{align*}
||G_k|| &\leq \frac{1}{t_a} + ||A||_{L^2(V)} ||A_k|| ||\Phi|| \leq \frac{1}{t_a} + \frac{1}{k} ||A||_{L^2(V)} \left( |\lambda_0| + \sum_{j=1}^\infty |a_j| \right).
\end{align*}

(ii) For $k > t_a ||A||_{L^2(V)} ||\Phi||$, we have $||t_a A_k \Phi|| < 1$. Therefore, $G_k$ is invertible with $G_k^{-1} = -\frac{1}{t_a} \sum_{i=0}^\infty (t_a A_k \Phi)^i$, i.e., $G_k W = 0 \implies W = 0$.

For $k \leq t_a ||A||_{L^2(V)} ||\Phi||$, find $m > 0$ s.t. $k + m > t_a ||A|| ||\Phi||$. Since $G_k$ is upper triangular, we get $W_j = 0$ for all $j \geq m$ by observing that $G_{k+m}$ is invertible; we then apply Gaussian elimination to the first $m - 1$ equations in $G_k W = 0$ from the $(m-1)\text{th}$ row back to the 1st row to get $W_j = 0, j < m$. Property (iii) of the operator $A$ guarantees that Gaussian elimination applies. This completes the proof. \qed

\section{3.5. The asymptotic analysis of (3.14)}

Write $M$ as an expansion in powers of $\epsilon$ as

\begin{equation}
M = M^0 + \epsilon M^1 + \epsilon^2 M^2 + \cdots
\end{equation}

or

\begin{equation}
\begin{pmatrix}
M_0 \\
M_1 \\
M_2 \\
M_3 \\
\vdots
\end{pmatrix}
= \begin{pmatrix}
M_0^0 \\
M_1^0 \\
M_2^0 \\
M_3^0 \\
\vdots
\end{pmatrix}
+ \epsilon \begin{pmatrix}
M_0^1 \\
M_1^1 \\
M_2^1 \\
M_3^1 \\
\vdots
\end{pmatrix}
+ \epsilon^2 \begin{pmatrix}
M_0^2 \\
M_1^2 \\
M_2^2 \\
M_3^2 \\
\vdots
\end{pmatrix} + \cdots.
\end{equation}

The subscript indicates the order of the $z_2$-moment, and the superscript indicates the order of the term in the expansion.

After substituting (3.22) into the evolution equation (3.14) and comparing terms we find that at $O(\epsilon^0)$

\begin{equation}
DM^0 = 0.
\end{equation}

By Theorem 3.1, we have

\begin{equation}
AM_0^0 = 0 \quad \text{and} \quad M_j^0 = 0 \quad \forall \ j > 0.
\end{equation}
By property (ii) of \( \mathcal{A} \), we have \( M_0^0 \) independent of \( \mathbf{v} \), i.e., \( M_0^0 = M_0^0(x, t) \). Then at \( \mathcal{O}(\epsilon^1) \)

\[
\mathbf{v} \cdot \nabla_x \mathbf{A} M^0 = \mathbf{C} M^0 + \mathbf{D} M^1,
\]
or, by using (3.24),

\[
\begin{bmatrix}
\mathbf{v} \cdot \nabla_x M_0^0 \\
G'(S) \nabla S \cdot \mathbf{v} M_0^0 \\
0 \\
0 \\
\vdots
\end{bmatrix} = \mathbf{D} \mathbf{M}^1 = \begin{bmatrix} \mathbf{E}_2 & \mathbf{F}_2 \\ 0 & \mathbf{G}_2 \end{bmatrix} \mathbf{M}^1.
\]

Again, by Theorem 3.1, we have \( M_j^1 = 0 \) for all \( j > 1 \), and the problem reduces to solving

\[
\mathbf{v} \cdot \nabla_x M_0^0 = \lambda_0 \mathbf{A} M_0^1 + a_1 \mathbf{A} M_1^1,
\]

\[
G'(S) \nabla S \cdot \mathbf{v} M_0^0 = \left( \frac{\lambda_0}{t_a} \mathbf{A} - \frac{1}{t_a} \right) M_1^1.
\]

By property (iii) of \( \mathcal{A} \), \( \lambda_0 \mathbf{A} - \frac{1}{t_a} \) is invertible, and thus,

\[
M_1^1 = \left( \frac{\lambda_0}{t_a} \mathbf{A} - \frac{1}{t_a} \right)^{-1} G'(S) \nabla S \cdot \mathbf{v} M_0^0,
\]

\[
\mathbf{A} M_1^1 = \frac{1}{\lambda_0} \mathbf{v} \cdot \nabla_x M_0^0 - \frac{a_1 t_a}{\lambda_0} \mathbf{A} (t_a \lambda_0 \mathbf{A} - 1)^{-1} G'(S) \nabla S \cdot \mathbf{v} M_0^0.
\]

By property (ii) of \( \mathcal{A} \), 0 is a simple eigenvalue, and we can define a pseudoinverse operator of \( \mathcal{A} \) as \( B = (\mathcal{A}^{1/2})^{-1} \). Therefore, we obtain the representation

\[
(3.25) \quad M_0^1 = B \frac{1}{\lambda_0} \mathbf{v} \cdot \nabla_x M_0^0 - \frac{a_1 t_a}{\lambda_0} \mathbf{A} (t_a \lambda_0 \mathbf{A} - 1)^{-1} G'(S) \nabla S \cdot \mathbf{v} M_0^0 + P_1,
\]

where \( P_1 \in (1) \), i.e., \( P_1 = P_1(x, t) \), is arbitrary. Notice that \( n^1 = \int_V M_0^1 \, d\mathbf{v} = P_1|V| \); thus \( n^1 \) can be determined once \( P_1 \) is known. At \( \mathcal{O}(\epsilon^2) \)

\[
\frac{\partial}{\partial t} \mathbf{A} M^0 + \mathbf{v} \cdot \nabla_x \mathbf{A} M^1 = \mathbf{B} M^0 + \mathbf{C} M^1 + \mathbf{D} M^2.
\]

The first equation of the system implies that

\[
\frac{\partial}{\partial t} M_0^0 + \nabla_x \cdot \mathbf{v} M_0^1 \in \mathcal{R}(\mathcal{A}).
\]

By property (ii) of \( \mathcal{A} \),

\[
\int_V \left( \frac{\partial}{\partial t} M_0^0 + \mathbf{v} \cdot \nabla_x M_0^1 \right) \, d\mathbf{v} = 0.
\]

Using (3.25), we get an equation for \( M_0^0 \):

\[
(3.26) \quad |V| \frac{\partial}{\partial t} M_0^0 + \frac{1}{\lambda_0} \nabla_x \cdot \int_V \mathbf{B} \mathbf{v} \cdot \nabla_x M_0^0 \, d\mathbf{v} - \frac{a_1 t_a}{\lambda_0} \nabla_x \cdot \int_V \mathbf{v} (t_a \lambda_0 \mathbf{A} - 1)^{-1} G'(S) \nabla S \cdot \mathbf{v} M_0^0 \, d\mathbf{v} = 0.
\]
By defining

$$D_n = -\frac{1}{|V|\lambda_0} \int_V v \otimes Bv \, dv$$

and

$$\chi(S) = -\frac{a_1 t_a}{|V|\lambda_0} G'(S) \int_V v \otimes (t_a \lambda_0 A - 1)^{-1} v \, dv,$$

we can rewrite (3.26) as

$$\partial_t M_0^0 = \nabla_x \cdot (D_n \nabla_x M_0^0 - \chi(S) M_0^0 \nabla_x S).$$

The cell density $n(x,t)$ is defined as

$$n = \int_V \int_Z p(x,v,z_2,t) \, dz_2 \, dv = \int_V M_0(x,v,t) \, dv = \int_V (M_0^0 + c M_1^1 + c^2 M_2^2 + \cdots) \, dv.$$

By expanding $n = n^0 + c n^1 + c^2 n^2 + \cdots$, we find that

$$n^i = \int_V M_i^0 \, dv \quad \forall \ i \geq 0.$$

In particular, $n^0 = |V|M_0^0$; thus $n = |V|M_0^0 + O(\epsilon)$, and therefore we obtain the chemotaxis equation

$$\frac{\partial}{\partial t} n^0 = \nabla_x \cdot (D_n \nabla_x n^0 - \chi(S) n^0 \nabla_x S)$$

with a general tensor form of the diffusion rate (3.27) and the chemotaxis sensitivity (3.28).

Our standing assumption is that the cell speed is constant, and thus $V$ is the sphere of radius $s = \sqrt{v \cdot v}$ in three dimensions. In the case that cells change direction of movement purely randomly, the turning kernel is given by the uniform density

$$T(v,v') = \frac{1}{|V|}.$$

In this case, the tensors $D_n$ and $\chi(S)$ can be reduced to diagonal matrices, and thus scalars,

$$D_n = s^2 \frac{N_0 I}{\lambda_0}, \quad \chi(S) = G'(S) \frac{a_1 s^2 t_a}{N_0 (1 + t_a \lambda_0)}.$$

As a result, we obtain the classical chemotaxis equation for $n^0$:

$$\frac{\partial}{\partial t} n^0 = \nabla_x \cdot \left( \frac{s^2}{N_0 \lambda_0} \nabla_x n^0 - G'(S) \frac{a_1 s^2 t_a}{N_0 (1 + t_a \lambda_0)} n^0 \nabla_x S \right).$$

It is observed experimentally that the movement of *E. coli* shows directional persistence, and the turning kernel depends only on the angle $\theta$ between the old direction $v'$ and the new direction $v$ [6, 23], i.e.,

$$T(v,v') = h(\theta).$$
In this case, $\mathcal{T}$ is a symmetric operator, the average velocity $\bar{v}$ after reorientation
\[
\bar{v} = \int_{V} T(v, v')vdv
\]
is parallel to the previous velocity $v$, and thus the diffusion rate and the chemotaxis sensitivity are isotropic tensors (cf. [18], Theorem 3.5). As a result, one finds that $A\bar{v} = -(1 - \psi_d)\bar{v}$ and
\[
D_n = \frac{s^2}{N(1 - \psi_d)\lambda_0}I, \quad \chi(S) = G'(S)\frac{a_1 s^2 t_a}{N\lambda_0(1 + (1 - \psi_d)t_a\lambda_0)},
\]
where
\[
\psi_d = \frac{\bar{v} \cdot v'}{\bar{s}^2} \in [-1, 1]
\]
is the index of directional persistence introduced in [26]. We note that $\psi_d$ cannot be 1 in order to satisfy assumption A2 on the turning kernel, and $\psi_d$ has been reported to be about 0.33 in the wild-type E. coli [4]. From (3.35), we can see that the larger $\psi_d$ is, the larger $D_n$ and $\chi$ are, and therefore the larger the macroscopic chemotaxis velocity $u_S = \chi(S)\nabla S$. The increase of $u_S$ to the persistence has also been analyzed in [21], where weak chemotaxis coupled with rotational diffusion was analyzed.

3.6. Macroscopic equations for higher-order terms and a finite excitation rate. In order to obtain equations for higher-order approximations of the cell density $n(x, t)$, we can repeat the above calculation. The full equation system at $O(\epsilon^2)$ is
\[
\begin{bmatrix}
\frac{\partial}{\partial t} M_0^0 + v \cdot \nabla_x M_0^0 \\
v \cdot \nabla_x M_1^0 + G'(S) \frac{\partial S}{\partial t} M_0^0 + (\nabla S \cdot v) M_0^0 \\
G'(S) \nabla S \cdot v M_1^0 \\
\vdots
\end{bmatrix}
= \begin{bmatrix}
\lambda_0 M_0^0 + a_1 A M_1^2 + a_2 A M_2^2 + \cdots \\
(\frac{\lambda_0}{A} - \frac{\lambda_0}{t_a}) M_1^2 + a_1 A M_2^2 + \cdots \\
(\frac{\lambda_0}{A} - \frac{\lambda_0}{t_a}) M_2^2 + \cdots \\
\vdots
\end{bmatrix}.
\]
By reasoning as before, we find that $M_j^2 = 0$ for all $j \geq 3$, and
\[
M_2^2 = 2 \left( \frac{\partial}{\partial t} - \frac{1}{t_a} \right) G'(S)(\nabla S \cdot v) M_1^0,
\]
\[
M_1^2 = \left( \frac{\lambda_0}{A} - \frac{1}{t_a} \right)^{-1} \left( v \cdot \nabla_x M_1^0 + G'(S) \frac{\partial S}{\partial t} M_0^0 + G'(S)(\nabla S \cdot v) M_0^0 - a_1 A M_2^2 \right),
\]
\[
M_0^2 = \frac{B}{\lambda_0} v \cdot \nabla_x M_1^0 - \frac{a_1}{\lambda_0} M_1^2 - \frac{a_2}{\lambda_0} M_2^2 + P_2.
\]
Here, the term $(B/\lambda_0)(\partial / \partial t M_0^0)$ in $M_j^2$ is absorbed into the $v$-independent term $P_2$.

By considering the solvability condition of equations at the next order of $\epsilon$, the equation for $P_1$, and, therefore, for $n^1 = P_1 |V|$, can be obtained. Calculation reveals that the equation for $n^1$ is the same as $n^0$ in the case that $v$ is an eigenfunction of $T$, particularly for the turning kernel (3.34),
\[
\frac{\partial}{\partial t} n^1 = \nabla_x \cdot \left( \frac{s^2}{N(1 - \psi_d)\lambda_0} \nabla_x n^1 - G'(S) \frac{a_1 s^2 t_a}{N\lambda_0(1 + (1 - \psi_d)t_a\lambda_0)} n^1 \nabla_x S \right).
\]
In this case, the equations at $O(\epsilon^3)$ rewritten as

$$\n = n_0 + O(\epsilon^2).$$

By allowing a finite excitation time in the cartoon model, one can show that the chemotaxis sensitivity tensor becomes

$$\chi(S) = \frac{a_1 t_a}{|V| \lambda_0} G'(S) \int V \otimes (t_c \lambda_0 A - 1)^{-1} (t_a \lambda_0 A - 1)^{-1} v d V,$$

as in [15], and, using the turning kernel (3.34), the chemotaxis equation becomes

$$\frac{\partial}{\partial t} n^0 = \nabla \cdot \left( \frac{s^2}{N(1 - \psi_d) \lambda_0} \nabla n^0 - \frac{a_1 s^2 t_a G'(S)}{N \lambda_0 (1 + (1 - \psi_d) t_a \lambda_0) (1 + (1 - \psi_d) t_c \lambda_0)} n^0 \nabla S \right).$$

From this equation we can see that (a) directional persistence increases both the diffusion rate and the macroscopic chemotactic velocity, as analyzed in [21]; (b) inclusion of the noninstantaneous excitation results in rescaled chemotaxis sensitivity. The only difference when using the full cartoon model is that, instead of using matrix representations of $M$ and operators $B, C, D$, block matrices should be used. A similar version of Theorem 3.1 can be proved without difficulty. One can also show that inclusion of a resting phase due to tumbling would result in a diffusion rate and chemotaxis sensitivity rescaled by the fraction of time spent running.

### 3.7. A weaker assumption on the extracellular signal.

In the above derivation we assumed that $G'(S) \frac{\partial S}{\partial t} \sim O(1)$ on the parabolic (diffusion) time scale. However, when cells contribute to the signal field by secretion (section 4.2), $G'(S) \frac{\partial S}{\partial t}$ can become large when the cell density is large. Here we relax the assumption to allow $G'(S) \frac{\partial S}{\partial t} \sim O(\frac{1}{t})$ on the parabolic time scale, which is $O(\epsilon) \sec^{-1}$ in the dimensional variables. Under this assumption, we need to regroup the terms in the $z_2$-moment equation (3.14). We define $\tilde{S}_t = \epsilon \frac{\partial S}{\partial t} \sim O(1)$, $\tilde{B} = \epsilon B \sim O(1)$; then (3.14) can be rewritten as

$$\epsilon^2 \frac{\partial}{\partial t} AM + \epsilon v \cdot \nabla x AM = \epsilon (\tilde{B} + C) M + DM.$$

In this case, the equations at $O(\epsilon)$ are

$$v \cdot \nabla x AM^0 = (\tilde{B} + C) M^0 + DM^1,$$

from which one finds that

$$M^1 = \left( \lambda_0 A - \frac{1}{t_a} \right)^{-1} G'(S) (\tilde{S}_t + \nabla S \cdot v) M^0_0,$$

$$M^0_0 = B \frac{1}{\lambda_0} v \cdot \nabla x M^0_0 - \frac{a_1 t_a}{\lambda_0} (t_a \lambda_0 A - 1)^{-1} G'(S) \nabla S \cdot v M^0_0 + P_1.$$

In the representation of $M^0_0$ (3.41), the term $(t_a \lambda_0 A - 1)^{-1} G'(S) \tilde{S}_t M^0_0$ is absorbed by $P_1$, since it is independent of $v$. Therefore, the equation for $n^0$ remains the same,
i.e., (3.30). However, if we continue the calculation for higher-order terms, we obtain

\[
M_2^2 = 2 \left( \frac{\lambda_0}{a} - \frac{2}{t_a} \right)^{-1} G'(S)(\overline{S}_t + \nabla S \cdot \mathbf{v})M_1^1, \\
M_1^2 = \left( \frac{\lambda_0}{a} - \frac{1}{t_a} \right)^{-1} (\mathbf{v} \cdot \nabla x M_1^1 + G'(S)(\overline{S}_t + \nabla S \cdot \mathbf{v})M_0^1 - a_1 AM_2^2), \\
M_0^2 = \frac{B}{\lambda_0} \mathbf{v} \cdot \nabla x M_0^1 - \frac{a_1}{\lambda_0} M_1^2 - \frac{a_2}{\lambda_0} M_2^2 + P_2.
\]

Here \(a_1, a_2, \nabla S, \overline{S}_t, n^0, \) and \(\nabla n^0\) enter the expression of \(M_0^2\), and by considering the solvability condition at \(O(\epsilon^3)\),

\[
\int_V \frac{\partial}{\partial t} M_0^1 + \mathbf{v} \cdot \nabla x M_0^2 d\mathbf{v} = 0,
\]

we obtain an equation for \(n^1\),

\[
\frac{\partial}{\partial t} n^1 = \nabla \cdot \left[ \frac{s^2}{N\lambda_0(1 - \psi_d)} \nabla x n^1 - G'(S) \frac{a_1 s^2 t_a}{N\lambda_0(1 + t_a \lambda_0(1 - \psi_d))} n^1 \nabla x S \right] + h(a_1, a_2, \nabla S, \overline{S}_t, n^0, \nabla n^0, \ldots).
\]

The first order term \(n^0\) enters into the equation for \(n^1\) through the function \(h\) which is linear in \(n^0\). In particular, for the turning kernel (3.34), \(h\) has the form

\[
h = \nabla \cdot \left[ \frac{a_1 t_a s^2}{N\lambda_0(1 + \lambda_0 t_a(1 - \psi_d))^2} \nabla x G'(S) \overline{S}_t n^0 \right] + \frac{a_1 t_a s^2 G'(S) \overline{S}_t}{N\lambda_0(1 + t_a \lambda_0(1 - \psi_d))} \left( \frac{\nabla n^0}{\lambda_0(1 - \psi_d)} - \frac{a_1 t_a n^0 G'(S) \nabla S}{\lambda_0(1 + t_a \lambda_0(1 - \psi_d))} \right)
+ \left( \frac{a_1^2 t_a(1 - \psi_d)}{\lambda_0(1 + \lambda_0 t_a(1 - \psi_d))} + \frac{a_2}{\lambda_0} \right) \frac{4 t_a^2 s^2 n^0 G'(S)^2 \overline{S}_t \nabla S}{N(2 + \lambda_0 t_a(1 - \psi_d))(1 + \lambda_0 t_a(1 - \psi_d))}.
\]

In this case, the solution of the \(n^1\)-equation is generally nonzero, and therefore \(n = n^0 + \epsilon n^1 + O(\epsilon^2)\), in contrast to the previous case.

**4. Numerical comparisons.** According to the above perturbation analysis, the bacterial cell-based model in section 2 can be approximated by the solution of the chemotaxis equation (3.38) when coupled with an equation for the signal. In this section we first present two examples in one dimension to illustrate how accurate the approximation is. In both examples, we assume no cell growth and fast excitation, i.e., \(t_e = 0\); thus the equations for the internal dynamics become

\[
\frac{dy_0}{dt} = \frac{G(S(x, t)) - y_2}{t_a},
\]
\[
y_1 = G(S) - y_2
\]

with \(G(S)\) defined by (2.4). We also assume no persistence (\(\psi_d = 0\)) and the turning rate

\[
\lambda = \lambda_0 - \frac{2\lambda_0}{\pi} \tan^{-1} \left( \frac{y_1 \pi b}{2\lambda_0} \right),
\]
which has the Taylor expansion
\[ \lambda = \lambda_0 - b\gamma + \cdots. \]

In this case, we compare the stochastic simulation with the solution of
\[ \frac{\partial}{\partial t} n^0 = \nabla_x \cdot \left( \frac{s^2}{N\lambda_0} \nabla_x n^0 - G'(S) \frac{bs^2 t_a}{N\lambda_0(1 + t_a \lambda_0)} n^0 \nabla_x S \right). \]

We then apply the two-dimensional (2D) version of both the continuum model and the cell-based model to the network-aggregate formation in \textit{E. coli} colonies in section 4.3. The numerical method used in implementing the cell-based model is described in detail in Appendix A.

**4.1. Aggregation and dispersion in one space dimension.** In this example we analyze the motion of a bacterial population in response to a diffusing attractant on a periodic domain 4 mm long. The dynamics of the attractant are described by the diffusion equation
\[ \frac{\partial S}{\partial t} = D_s \Delta S, \]
with the initial condition
\[ S(x, 0) = 80(1 - |1 - x|). \]

Here, we use a nondimensional signal \( S \). We suppose that initially the cells are uniformly distributed in the domain at a density \( n(x, 0) = n_0 \) mm\(^{-1}\).

In Figure 2 we compare the stochastic simulation of the cell-based model with the solution of the macroscopic equations (4.4), (4.5), (4.6). For the stochastic simulation, cell density is computed as the linear interpolation of the histogram for the positions of the cells. Figure 2 shows that in the first few minutes, an aggregate of cells forms because of the initial attractant gradient, but later on the aggregate tends to be dispersed because diffusion smooths out the attractant gradient. In this regime the attractant concentration, cell density, and cumulative cell density agree very well between the two models. We also notice that in this example \( G'(S) \nabla S \cdot \mathbf{v} \) becomes as large as \( 15 \epsilon \sec^{-1} \), but the solution of the chemotaxis equation (4.4) still provides a good approximation of the results of the cell-based model. This means that the chemotaxis equation may also be a good approximation of the underlying velocity-jump process for a slightly weaker assumption than we used. For this example, (3.42) is also solved together with (4.4), (4.5), (4.6) to construct the higher-order approximation of \( n \), and both \( n^0 \) and \( n^0 + \epsilon n^1 \) are plotted in Figure 2. However, it turns out that \( n^1 \leq O(\epsilon) \) and the curves for \( n^0 \) and \( n^0 + \epsilon n^1 \) become indistinguishable.

**4.2. Self-organized aggregation in one-dimensional space.** In this example we investigate the motion of bacterial cells driven by the attractant that they produce. Thus the attractant dynamics is governed by
\[ \frac{\partial S}{\partial t} = D_s \Delta S + \gamma n - \mu S. \]

We assume that initially no attractant is added to the domain:
\[ S(x, 0) = 0. \]
Aggregation and dispersion in a time-dependent signal field. First order and second order approximations of the cell density $n^0$ and $n^0 + \epsilon n^1$ computed from (4.4), (3.42) (smooth line) are compared with stochastic simulation of the cell based model when coupled with the attractant dynamics (4.5), (4.6). The left, center, and right columns are the attractant concentration scaled by $K_D$, the cell density, and cumulative cell density scaled by the average cell density $n_0$ at $t = 2, 5, 30,$ and $90$ min. $G(S), \lambda,$ and $T(v, \nu')$ are given by (2.4), (4.3), (3.31). $4 \times 10^3$ cells are used for the Monte Carlo simulation ($n_0 = 10^3$). Other parameters used are $\lambda_0 = 1 \text{ s}^{-1}$, $b = 1 \text{ s}^{-1}$, $t_0 = 2 \text{ s}$, $s = 20 \text{ mm/s}$, $K_D = 200$, $G_0 = 200$, $D_s = 8 \times 10^{-5} \text{ mm}^2/\text{s}$. 

Fig. 2.
Periodic boundary conditions and the same parameters as in the first example are used. We set the initial cell density to be

\begin{equation}
    n(x, 0) = n_0(1 + \xi(x)) \text{ mm}^{-1},
\end{equation}

where \( \xi(x) \) is a small random term of zero mean.

\begin{figure}[h]
\centering
\begin{subfigure}{0.45\textwidth}
\centering
\includegraphics[width=\textwidth]{A}
\caption{Stochastic Simulation}
\end{subfigure}
\begin{subfigure}{0.45\textwidth}
\centering
\includegraphics[width=\textwidth]{B}
\caption{Stochastic Simulation}
\end{subfigure}
\begin{subfigure}{0.45\textwidth}
\centering
\includegraphics[width=\textwidth]{C}
\caption{Solution of the PDE}
\end{subfigure}
\begin{subfigure}{0.45\textwidth}
\centering
\includegraphics[width=\textwidth]{D}
\caption{Solution of the PDE}
\end{subfigure}
\begin{subfigure}{0.45\textwidth}
\centering
\includegraphics[width=\textwidth]{E}
\caption{DFT of \( n/n_0 \)}
\end{subfigure}
\begin{subfigure}{0.45\textwidth}
\centering
\includegraphics[width=\textwidth]{F}
\caption{DFT of \( S/K_D \)}
\end{subfigure}
\caption{Self-organized aggregation in bacterial colonies. (A)–(D): The solution of system (4.4), (4.9), (4.7), (4.8) is compared with one realization of the stochastic simulation of the cell-based model coupled with the attractant dynamics given by (4.7), (4.8). The blue, green, red, and cyan curves represent profiles taken at \( t = 0, 20, 40, 180 \) min (resp.). (E), (F): Comparisons of the amplitudes of the first 4 Fourier modes of the solutions. Smooth lines: Solution for the PDE system. Dotted lines: Stochastic simulation. \( 4 \times 10^3 \) cells are used for the Monte Carlo simulation (\( n_0 = 10^3 \)). \( \mu = 1/3 \times 10^{-2} \text{ s}^{-1}, \gamma = 1/6 \times 10^{-4} \text{ s}^{-1} \) per cell. Other parameters used are the same as in Figure 2.}
\end{figure}

Figure 3 compares the stochastic simulation of the cell-based model with the
attractant dynamics (4.7), (4.8) and the solution of the continuum model (4.4), (4.9), (4.7), (4.8). There we used $\mu = 1/3 \times 10^{-2}/s$, $\gamma = 1/6 \times 10^{-1}/n_0 \text{ s}^{-1}$ per cell. A linear stability analysis (see Appendix B) of the continuum model around the uniform steady state (USS) $(n, S) \equiv (n_0, \gamma n_0/\mu)$ shows that there are three unstable modes $\psi_k = e^{ik2\pi x}$, $k = 1, 2, 3$, with exponential growth rates $0.1439$, $0.1954$, $0.0904$. Thus, we expect that instabilities develop around the USS and nonuniform peaks appear in the cell density profiles. The system (4.4), (4.7) has no solutions that blow up in finite time [10]; therefore, a nonuniform steady state develops finally.

Figures 3 A–D show that in both models, the state of the system first evolves toward the unstable USS (green curve), and then small perturbations finally lead the system to the stable nonuniform steady state (cyan curve). Because the perturbations in the two models are random and the periodic boundary condition allows for translation of solutions, we cannot expect the peaks to appear at the same $x$ coordinate. Therefore, neither averaging over different stochastic simulations of the cell-based model nor a pointwise comparison of the solutions of the two models is appropriate. Instead we compare the Fourier coefficients $\omega_k$ of different modes $(\phi_k)_j = e^{ik2\pi xj}$, $k, j = 0, 1, \ldots, N_x - 1$ (Figures 3 E and F), in single realizations. We see that in both models, the 0th mode amplitude $\omega_0$ of $n$ is constant because of the conservation of the total number of cells, and the 0th mode amplitude $\omega_0$ of $S$ increases to its value at the USS $\gamma n_0/\mu$ and remains there. Initially the amplitudes of the linearly unstable modes $\omega_1, \omega_2$ of $n$ increase exponentially, and the amplitudes of the other stable modes decrease exponentially. Thereafter, due to the nonlinearity of the system, energy in the stable modes (for both $n$ and $S$) transfers to other modes, and coefficients $\omega_k$ increase until the system reaches the nonuniform steady state.

We observed that in numerical calculations the exact time for the unstable modes to amplify sharply (around $t = 70 \text{ min} \sim 100 \text{ min}$ in this realization) depends strongly on the spectrum of the initial noise of the continuum model and the intrinsic noise of the cell-based model. Once the Fourier coefficients of the unstable modes exceed a threshold (about 0.1 in this example), they start to grow faster than exponentially. The amplitude of the most rapidly varying modes of the cell-based model was observed to be much more noisy than that of the continuum model because of the intrinsic time-dependent noise of the stochastic simulation.

To compare the two models in the case of multiaggregate formation, we enlarge the domain from 4 mm to 8 mm to allow for more unstable modes. To match the number and location of the peaks in the early dynamics, we choose an initial cell density with a sinusoidal perturbation plus noise

$$n(x, 0) = n_0 \left(1 + \eta \sin \left(\frac{3\pi}{4} x\right) + \xi(x)\right).$$

In order to focus on the development of the instability, we set the signal at the USS initially:

$$S(x, 0) = \frac{\gamma}{\mu}.$$ 

The numerical results for $\eta = 0.5$ are shown in Figure 4. We observe that aggregates form at the locations with maximum initial cell density (20 min, 40 min). Then, due to the instability of the multiaggregate steady state, unevenness among different aggregates develops (180 min) and leads to merging of aggregates. Finally, the single-aggregate, stable steady state is reached (not shown). At $t = 20 \text{ min}$, the
different origin of noise in the two models is not significant, and the continuum model
agrees well with the cell-based model (Figure 4 B). However, at $t = 40$ min and 180
min, the noise-driven instability becomes important (Figures 4 C, D), and there one
cannot directly compare the exact value of the solution of the two models.

From Figures 3 and 4 we conclude that the dynamics of both models agree very
well except for the location of the peaks, which is sensitive to noise, and some difference
in the amplitude. This difference in amplitudes is reflective of the fact that the
signal gradients exceed the magnitudes assumed in the derivation of the macroscopic
equation. In the next section, we apply both models in the context of network and
aggregate formation in the $E. coli$ liquid assay.

4.3. Bacterial pattern formation: $E. coli$ network and aggregate for-
mation in liquid culture. When $E. coli$ cells are suspended in a well-stirred liquid
medium with succinate as the nutrient, they secrete the attractant aspartate and
initially self-organize into a thread-like network, which quickly breaks into aggre-
gates. The network-aggregate pattern appears on a time scale of 10 min. Since excess
succinate is provided, cells grow in the exponential phase, and nutrient depletion is
not involved. The hybrid cell-based model was shown to capture many features of
the experiments in $E. coli$ colonies [40, 28]. Here in this example we compare the
hybrid cell-based model with the derived continuum model in the context of network-
aggregate pattern formation.

The dynamics of the attractant is governed by the reaction-diffusion equation
(4.7). The total cell number in the domain is $N_0$ and the average cell density $n_0$. We use no-flux boundary conditions since there is no material exchange of the system
with the environment. The USS of the continuum model (3.33), (4.7) is $(n, S) =
(n_0, \gamma n_0/\mu)$. A linear analysis (see Appendix B) around the USS explains the pattern
formation as the result of the amplification of the unstable modes of the fluctuations.
To focus on the dynamics during pattern formation, we start from the USS with a
small perturbation as the initial values,

\begin{align}
(4.12) & \quad n = n_0 (1 + \text{small random noise}) \text{ mm}^{-2}, \\
(4.13) & \quad S(x, y, 0) = \gamma n_0/\mu.
\end{align}

In Figure 5, we compare the numerical results of the continuum model (4.4),
(4.7), (4.12), (4.13) with one realization of the stochastic simulation of the cell-based
model. We used COMSOL Multiphysics to solve the 2D continuum model (with 15648
triangles, using Lagrange elements) and the numerical algorithm given by Appendix
A to simulate the cell-based model. The initial values for the continuum model are
obtained by interpolating from the initial values of the cell-based model. Although
the exact details of the transient dynamics can be different because of different noise
in the two models, we note that both models predict comparable temporal and spatial
features of the dynamical evolution from the network to aggregate formation.

5. Chemotactic movement in external fields. Bacterial cells can swim in
more complicated environments with external forces acting on them. For example,
when the cell density becomes large, there may be mechanical interactions between
cells which may affect their swimming speed and direction. Another example arises
when gravity becomes important. During the formation of bioconvection patterns
reported in [11], aerotaxis drives the cells toward the top of the medium, while gravity
acts downward. Therefore, the above analysis should be generalized to incorporate
both forces between cells and forces due to external fields. The transport equation with external forces has the form

\begin{equation}
\frac{\partial p}{\partial t} + \nabla_x \cdot (vp) + \nabla_v \cdot (ap) + \nabla_y \cdot (fp) \\
= -\lambda(y)p + \int_{\mathcal{V}} \lambda(y) T(v, v', y)p(x, v', y, t) dv'.
\end{equation}

Fig. 4. Multiaggregate formation in bacterial colonies. In the top four plots, the time-lapse shots of the cell density obtained from the continuum model (red line) is compared with one realization of the stochastic simulation of the cell based model (blue line) with initial conditions (4.10), (4.11). In the bottom two plots, the amplitude of the first 4 Fourier modes of the solutions are compared. Smooth lines: Solution of the PDE system. Dotted lines: Stochastic simulation. $8 \times 10^3$ cells are used for the Monte Carlo simulation ($n_0 = 10^4$). The same parameters as in Figure 3 are used here.
Fig. 5. E. coli network and aggregate formation. (A), (B): The cell density from the continuum model ((A): $t = 7$ min, (B): $t = 13$ min). (C), (D): The positions of the cells calculated from the cell-based model at the same time points. (E), (F): The interpolated cell density from (C) and (D).

Parameters used include $\lambda_0 = 1 \text{ s}^{-1}$, $b = 5 \text{ s}^{-1}$, $t_a = 2 \text{ s}$, $s = 20 \mu \text{m/s}$, $k_d = 40$, $D_s = 8 \times 10^{-4} \text{ mm}^2/\text{s}$, $\mu = 1/3 \times 10^{-2} \text{ s}^{-1}$, $\gamma = 1/6 \times 10^{-1}/n_0 \text{ s}^{-1}$, $n_0 = 400$, $L = 1 \text{ mm}$.

Previous results have been obtained for crawling cells [16], where the active force generation is incorporated by a simple description, and the velocity jumps model random polarization of cells when no signal gradient is detected. Because the internal state of each cell varies spatially, further dimension reduction is needed in that analysis.

Here we extend the analysis in section 3 to include external forces and consider a particular case in which bacteria swim close to a surface. In three-dimensional
space, bacterial cells swim in straight "runs" but are subject to rotational diffusion. However, when they move near a surface, the "runs" display a consistent CW bias when observed from above [17, 13]. The bias can be explained by the interaction between the surface and the cell [20]. During a run, the cell body rotates CW while the flagella rotate CCW when observed from behind. Therefore, when a cell swims parallel to a surface, a larger viscous force is exerted on the bottom of the cell (closer to the surface) than on the top of the cell, and thus net forces arise on both the cell body and the flagella. These net forces induce the bias in the motion.

In the patterns formed in *P. mirabilis* colonies in [41], cells swim in a thin fluid-like slime layer on top of the hard surface, and therefore the runs are biased. By incorporating a constant swimming bias to each cell's right, a 2D cell-based model predicts the chirality of spiral stream formation in *P. mirabilis* colonies [40, 41]. In this section, we derive a corresponding macroscopic chemotaxis equation from the cell-based model with swimming bias. We also incorporate persistence in the motion and thus assume the form of the turning kernel given by (3.34). The resulting equation enables us to see the interplay of chemotaxis and the swimming bias.

Let \( \omega_0 \) be the constant angular velocity during a run. Then the acceleration has the form \( \omega_0 \mathbf{v} \times \nu \), where \( \nu \) is the normal vector of the surface pointing to the fluid side, i.e., \( \mathbf{a} = (\omega_0 v_2, -\omega_0 v_1) \). Let \( p(x, v, z_2, t) \) be the cell density function. After nondimensionalization, the transport equation reads

\[
\begin{align*}
&= \varepsilon^2 \partial_t p + \varepsilon \frac{\partial}{\partial x_1} (v_1 p) + \varepsilon \frac{\partial}{\partial x_2} (v_2 p) - \omega_0 \frac{\partial}{\partial v_2} (v_1 p) \\
&\quad + \frac{\partial}{\partial z_2} \left( \frac{z_2}{t_a} - G'(S) \left( \varepsilon v_1 \frac{\partial}{\partial x_1} + \varepsilon v_2 \frac{\partial}{\partial x_2} + \varepsilon^2 \frac{\partial}{\partial t} \right) p \right) \\
&\quad = (\lambda_0 + a_1 z_2 + a_2 z_2^2 + \cdots) \left( -p + \int_{\mathcal{V}} T(v, v') p(v') dv' \right).
\end{align*}
\]

By multiplying 1, \( z_2^j / j \), \( j \geq 1 \), and integrating with respect to \( z_2 \), we obtain a system of equations for the \( z_2 \)-moments \( \mathbf{M}(t, x, \mathbf{v}) \), where \( \mathbf{M} \) is defined as in (3.13):

\[
(5.2) \quad \varepsilon^2 \frac{\partial}{\partial t} \mathbf{M} + \varepsilon v_1 \frac{\partial}{\partial x_1} \mathbf{M} + \varepsilon v_2 \frac{\partial}{\partial x_2} \mathbf{M} + \omega_0 v_2 \frac{\partial}{\partial v_1} \mathbf{M} - \omega_0 v_1 \frac{\partial}{\partial v_2} \mathbf{M} = \varepsilon^2 \mathbf{B} \mathbf{M} + \varepsilon \mathbf{C} \mathbf{M} + \mathbf{D} \mathbf{M}.
\]

If we apply the perturbation method directly to (5.2), there is no easy way to derive an approximating equation of the cell density, since \( M_0^0 \) is no longer independent of \( \mathbf{v} \), and thus there is no simple relation between the cell density \( n \) and \( M_0^0 \). Instead, we choose to proceed by multiplying (5.2) by 1, \( v_1 \), and \( v_2 \), and integrating with respect to \( \mathbf{v} \) to get the complete moment equations.

We define the density moments

\[ n(x, t) = \int M_0 d\mathbf{v}, \quad n_j(x, t) = \int M_j d\mathbf{v}, \quad j = 1, 2, \ldots, \quad \mathbf{n} = (n, n_1, n_2, \ldots)^t, \]

and the velocity flux moments

\[ J_{j,k}(x, t) = \int v_k M_j d\mathbf{v}, \quad j = 0, 1, 2, \ldots, \quad \mathbf{J}_k = (J_{0,k}, J_{1,k}, J_{2,k}, \ldots)^t, \quad k = 1, 2, \]

\[ J_{j,kl}(x, t) = \int v_k v_l M_j d\mathbf{v}, \quad j = 0, 1, 2, \ldots, \quad \mathbf{J}_{kl} = (J_{0,kl}, J_{1,kl}, J_{2,kl}, \ldots)^t, \quad k, l = 1, 2. \]
The subscript $j$ is the index of the order of the $z_2$-moment, and subscripts $k$, $l$ are the indices of the velocity moment. We decompose $C$ defined in (3.16) into $C = C_1 + C_2$, where

\begin{equation}
C_k = -G(S) \frac{\partial S}{\partial x_k} \text{diag}\{0, 1, 1, \ldots\} J^t, \quad k = 1, 2.
\end{equation}

Here $J$ is the matrix operator defined in (3.18) but now acting on $l^\infty(\mathbb{R})$. We also define matrix operators

\begin{equation}
D_1 = - \text{diag}\{0, \frac{1}{t_a}, \frac{1}{t_a}, \frac{1}{t_a}, \ldots\}, \quad D_2 = -A \left( \lambda_0 I + \sum_{i=1}^{\infty} a_i J_i \right) (1 - \psi_d) + D_1.
\end{equation}

To obtain the complete moment equations, we have to calculate $\int_V DM dv$ and $\int_V v_k DM dv$. Notice that, by property (ii) of $A$, for any $f(v)$,

\[
\int_V Af dv = \int_V \left( \int -I + T(v, v') dv \right) f(v) dv' = 0;
\]

therefore, $\int_V DM dv = D_1 n$. Assuming the turning kernel (3.34) and considering that

\[
\int_V vAf dv = \int_V \left( \int v f(v) + v T(v, v') dv \right) f(v') dv' = -(1 - \psi_d) \int v f(v) dv,
\]

we obtain

\[
\int_V v_k DM dv = \int_V D_2 v'_k M(v') dv' = D_2 J_k, \quad k = 1, 2.
\]

Therefore, the complete moment equations are

\begin{align*}
\epsilon^2 &\frac{\partial}{\partial t} An + \epsilon \frac{\partial}{\partial x_1} AJ_1 + \epsilon \frac{\partial}{\partial x_2} AJ_2 = \epsilon^2 Bn + \epsilon C_1 J_1 + \epsilon C_2 J_2 + D_1 n, \\
\epsilon^2 &\frac{\partial}{\partial t} AJ_1 + \epsilon \frac{\partial}{\partial x_1} AJ_{11} + \epsilon \frac{\partial}{\partial x_2} AJ_{12} - \omega_0 AJ_2 = \epsilon^2 BJ_1 + \epsilon C_1 J_{11} + \epsilon C_2 J_{12} + D_2 J_1, \\
\epsilon^2 &\frac{\partial}{\partial t} AJ_2 + \epsilon \frac{\partial}{\partial x_1} AJ_{21} + \epsilon \frac{\partial}{\partial x_2} AJ_{22} + \omega_0 AJ_1 = \epsilon^2 BJ_2 + \epsilon C_1 J_{21} + \epsilon C_2 J_{22} + D_2 J_2.
\end{align*}

Here $B$ is defined by (3.15). To close the moment equations, we follow [15] and assume the second velocity moments are isotropic, which is exact in one dimension:

\begin{equation}
J_{0,kl} = \frac{s^2}{2} n \delta_{kl}, \quad J_{j,kl} = \frac{s^2}{2} n_j \delta_{kl}, \quad k, l = 1, 2.
\end{equation}

Then the moment equations reduce to

\begin{align*}
\epsilon^2 &\frac{\partial}{\partial t} An + \epsilon \frac{\partial}{\partial x_1} AJ_1 + \epsilon \frac{\partial}{\partial x_2} AJ_2 = \epsilon^2 Bn + \epsilon C_1 J_1 + \epsilon C_2 J_2 + D_1 n, \\
\epsilon^2 &\frac{\partial}{\partial t} AJ_1 + \epsilon \frac{\partial}{\partial x_1} \left( \frac{s^2}{2} An \right) - \omega_0 AJ_2 = \epsilon^2 BJ_1 + \epsilon C_1 \left( \frac{s^2}{2} n \right) + D_2 J_1, \\
\epsilon^2 &\frac{\partial}{\partial t} AJ_2 + \epsilon \frac{\partial}{\partial x_2} \left( \frac{s^2}{2} An \right) + \omega_0 AJ_1 = \epsilon^2 BJ_2 + \epsilon C_2 \left( \frac{s^2}{2} n \right) + D_2 J_2.
\end{align*}
Assuming the regular perturbation expansions, with superscripts indicating the order of expansion,

\[ n = n^0 + \epsilon n^1 + \epsilon^2 n^2 + \cdots, \quad J_k = J_k^0 + \epsilon J_k^1 + \epsilon^2 J_k^2 + \cdots, \quad k = 1, 2. \]

Substituting into the moment equations (5.9)–(5.11), and comparing terms of equal orders of \( \epsilon \), we obtain that at \( \mathcal{O}(\epsilon^0) \),

\[
\begin{align*}
(5.12) & \quad D_1 n^0 = 0, \\
(5.13) & \quad D_2 J_1^0 = -\omega_0 \Lambda J_2^0, \\
(5.14) & \quad D_2 J_2^0 = \omega_0 \Lambda J_1^0,
\end{align*}
\]

at \( \mathcal{O}(\epsilon^1) \),

\[
\begin{align*}
(5.15) & \quad \frac{\partial}{\partial x_1} \Lambda J_1^0 + \frac{\partial}{\partial x_2} \Lambda J_2^0 = C_1 J_1^0 + C_2 J_2^0 + D_1 n^1, \\
(5.16) & \quad \frac{s^2}{2} \frac{\partial}{\partial x_1} n^0 - \omega_0 \Lambda J_1^1 = \frac{s^2}{2} C_1 n^0 + D_2 J_1^1, \\
(5.17) & \quad \frac{s^2}{2} \frac{\partial}{\partial x_2} n^0 + \omega_0 \Lambda J_1^1 = \frac{s^2}{2} C_2 n^0 + D_2 J_2^1,
\end{align*}
\]

and at \( \mathcal{O}(\epsilon^2) \),

\[
\begin{align*}
(5.18) & \quad \frac{\partial}{\partial t} \Lambda n^0 + \frac{\partial}{\partial x_1} \Lambda J_1^1 + \frac{\partial}{\partial x_2} \Lambda J_2^1 = B_1 n^0 + C_1 J_1^1 + C_2 J_2^1 + D_1 n^2.
\end{align*}
\]

From (5.12) we get \( n_j^0 = 0 \) for all \( j \geq 1 \), or \( n^0 = (n_0^0, 0, 0, \ldots)^t \). From (5.13), (5.14), we see that \( (A^{-1}D_2)^2 J_1^0 = -\omega_0^2 J_1^0, \quad (A^{-1}D_2)^2 J_2^0 = -\omega_0^2 J_2^0 \). Since all the eigenvalues of \( (A^{-1}D_2)^2 \) are positive, it follows that \( J_1^0 = J_2^0 = 0 \).

Therefore, (5.15) reduces to \( D_1 n^1 = 0 \), which means that \( n_j^1 = 0, \quad j \geq 1 \), or \( n^1 = (n^1, 0, 0, \ldots)^t \). Applying a similar argument to the 3rd and higher components of (5.16), (5.17) gives \( J_{j,1}^1 = J_{j,2}^1 = 0 \) for all \( j \geq 2 \). Thus the first two components of (5.16), (5.17) become

\[
\begin{align*}
(5.19) & \quad \frac{s^2}{2} \frac{\partial}{\partial x_1} n_0^0 - \omega_0 J_{1,2}^1 = -\lambda_0 (1 - \psi_d) J_{0,1}^1 - a_1 (1 - \psi_d) J_{1,1}^1, \\
(5.20) & \quad -\omega_0 J_{1,2}^1 = -\frac{s^2}{2} G'(S) \frac{\partial S}{\partial x_1} n_0^0 - \left[ \lambda_0 (1 - \psi_d) + \frac{1}{t_a} \right] J_{1,1}^1, \\
(5.21) & \quad \frac{s^2}{2} \frac{\partial}{\partial x_2} n_0^0 + \omega_0 J_{0,1}^1 = -\lambda_0 (1 - \psi_d) J_{0,2}^1 - a_1 (1 - \psi_d) J_{1,2}^1, \\
(5.22) & \quad \omega_0 J_{1,1}^1 = -\frac{s^2}{2} G'(S) \frac{\partial S}{\partial x_2} n_0^0 - \left[ \lambda_0 (1 - \psi_d) + \frac{1}{t_a} \right] J_{1,2}^1.
\end{align*}
\]

From (5.20), (5.22), we find that

\[
\begin{align*}
(5.23) & \quad \left( \begin{array}{c} J_{1,1}^1 \\
J_{1,2}^1 \end{array} \right) = -\frac{s^2 G'(S)n_0^0}{2(\lambda_0 (1 - \psi_d) + \frac{1}{t_a})^2 + 2\omega_0^2} \left[ \begin{array}{cc} \lambda_0 (1 - \psi_d) + \frac{1}{t_a} & \lambda_0 \\
-\omega_0 & \lambda_0 (1 - \psi_d) + \frac{1}{t_a} \end{array} \right] \nabla S.
\end{align*}
\]
From (5.19), (5.21), we obtain
\begin{equation}
(5.24) \quad \left( \frac{J_{0,1}}{J_{0,2}} \right) = -\frac{1}{\lambda_0^2(1-\psi_d)^2 + \omega_0^2} \begin{bmatrix}
\lambda_0(1-\psi_d) & \omega_0 \\
-\omega_0 & \lambda_0(1-\psi_d)
\end{bmatrix} \cdot \left( \frac{s^2}{2} \nabla n^0 + a_1(1-\psi_d) \left( \frac{J_{1,1}}{J_{1,2}} \right) \right).
\end{equation}

The first component of (5.18) is
\begin{equation}
(5.25) \quad \frac{\partial}{\partial t} n^0 + \frac{\partial}{\partial x_1} J_{0,1} + \frac{\partial}{\partial x_2} J_{0,2} = 0.
\end{equation}

Substituting $J_{0,1}$, $J_{0,2}$ by (5.24) gives the final chemotaxis equation,
\begin{equation}
(5.26) \quad \frac{\partial}{\partial t} n^0 = D_n \Delta n^0 - \nabla \cdot \left[ G'(S) n^0 \left( \chi_0 \nabla S + \beta_0 (\nabla S)^\perp \right) \right],
\end{equation}
where
\begin{align}
D_n &= \frac{s^2}{2\lambda_0(1-\psi_d) + \frac{2\omega_0^2}{\lambda_0(1-\psi_d)}}, \\
\chi_0 &= \frac{a_1 s^2 (1-\psi_d) [\lambda_0 (1-\psi_d) (\lambda_0 (1-\psi_d) + \frac{1}{t_a}) - \omega_0^2]}{2((\lambda_0 (1-\psi_d) + \frac{1}{t_a})^2 + \omega_0^2)(\lambda_0^2 (1-\psi_d)^2 + \omega_0^2)}, \\
\beta_0 &= \frac{\omega_0 a_1 s^2 (1-\psi_d) (2\lambda_0 (1-\psi_d) + \frac{1}{t_a})}{2((\lambda_0 (1-\psi_d) + \frac{1}{t_a})^2 + \omega_0^2)(\lambda_0^2 (1-\psi_d)^2 + \omega_0^2)}.
\end{align}

and
\begin{equation}
\nabla S = \begin{pmatrix} \frac{\partial S}{\partial x_1} \\ \frac{\partial S}{\partial x_2} \end{pmatrix}, \quad (\nabla S)^\perp = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \nabla S.
\end{equation}

From the forms of $D_n$, $\chi_0$, and $\beta_0$, we notice that when $\omega_0 = 0$, (5.26) reduces to the chemotaxis equation we derived in section 3.5 in a 2D space. Equation (5.26) can also be derived by using the assumptions in section 3.7. The macroscopic chemotactic velocity in (5.26) is given by
\begin{equation}
(5.30) \quad u_S = G'(S) (\chi_0 \nabla S + \beta_0 (\nabla S)^\perp).
\end{equation}

The magnitude of $u_S$ is
\begin{equation}
\|u_S\| = ||G'(S)\nabla S|| \sqrt{\chi_0^2 + \beta_0^2} = \frac{a_1 s^2 (1-\psi_d)}{2 \sqrt{(\lambda_0 (1-\psi_d) + \frac{1}{t_a})^2 + \omega_0^2} \left( \lambda_0^2 (1-\psi_d)^2 + \omega_0^2 \right)}.
\end{equation}

The angle between $u_S$ and $\nabla S$ is
\begin{equation}
\theta_{u_S,\nabla S} = \tan^{-1} \left( \frac{\omega_0 (2\lambda_0 (1-\psi_d) + \frac{1}{t_a})}{\lambda_0 (1-\psi_d) (\lambda_0 (1-\psi_d) + \frac{1}{t_a}) - \omega_0^2} \right),
\end{equation}
which, surprisingly, is independent of $\nabla S$ and $a_1$. 

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5.1. Numerical comparison of the macroscopic chemotaxis velocity.

The analytical prediction of the macroscopic chemotaxis velocity (5.30) is shown to agree very well with statistics from the cell-based model at different signal gradients and bias levels $\omega_0$ in Figure 6. Even for the large signal gradient $||\nabla G(S)|| = 15$ (i.e., $G'(S)\nabla S \cdot \mathbf{v} = 30 \, \text{cm}^{-1}$), the difference is still within 10%.

In Figure 6, the macroscopic chemotaxis velocity from the cell-based model is computed in the following way. For a given combination of $\nabla G(S)$ and $\omega_0$, we used $G(S) = S$ and a time-independent signal $S = R x_2$ in order to guarantee $\nabla G(S)$ to be constant $R$ in the whole path of a cell. Other parameters remain the same as in previous examples. For each parameter combination, $6 \times 10^3$ cells are put at the same location $x = 0$ with random initial velocity and zero initial $y_2$. The positions of each cell are recorded every 1 minute for a 30 minute period. The position vector $\mathbf{x}'$ at time $t_i = i \text{ min}$ is computed by averaging all the cell positions. Then the macroscopic velocity vector is computed by applying the least squares method to the averaged position, i.e., by finding $\mathbf{v}$ that minimizes $\sum_i (x_{ij} - v_j t_i)^2$, where $j = 1, 2$ is the index of the space direction.

**Fig. 6.** Comparison of the macroscopic velocity from (5.30), (5.32) with statistics from the cell-based model. In the first three plots, we compare $(u_S, v_S) = (u_S \cdot \nabla S, u_S \cdot (\nabla S)^\perp)$ as a function of $\nabla G(S)$ for $\omega_0 = 0.02\pi, 0.04\pi, 0.06\pi$. Solid lines are computed from (5.30), dots are computed from the cell-based model, upper lines and dots are for $u_S$, and lower lines and dots are for $v_S$. The fourth plot is a comparison of the predicted angle $\theta_{u_S, \nabla S}$ by (5.32) with simulation at different parameters. All other parameters are the same as those in the previous examples.

### 6. Chemotaxis induced by multiple signals.

Single chemical induced chemotactic movement has been studied experimentally for various types of cells and modeled mathematically both microscopically and macroscopically [22, 39, 19]. However, many cell types are known to have multiple receptor types and thus can respond to many different chemicals. For instance, *E. coli* has five major types of receptors for
various nutrients, oxygen, etc. [39]. How these signals are integrated inside the cell is not generally known and may depend on the cell type. Macroscopic phenomenological chemotaxis equations have been proposed in [30]. In this section, we derive chemotaxis equations from a modified cell-based model by allowing multiple chemo signals.

In the case of *E. coli*, the signaling pathways for different chemicals share the same downstream phosphor-relaying network (including reactions of CheA, CheW, CheY, CheB, CheR, CheZ, etc.); the only difference is the upstream transmembrane receptor. In the cell-based model in section 2, \( G(S) \) describes detection of the signal, and \( y \) describes the state of proteins within the cell. When there are multiple signals, \( G \) is generally a function of all possible signals, \( G = G(S_1, S_2, \ldots, S_m) \). By performing the standard procedure in section 3, a chemotaxis equation for multiple signals can be derived that has the form

\[
\begin{align*}
\frac{\partial n}{\partial t} &= \nabla \cdot \left[ D_n \nabla n - \chi_0 n \left( \frac{\partial G}{\partial S_1} \nabla S_1 + \cdots + \frac{\partial G}{\partial S_m} \nabla S_m \right) \right],
\end{align*}
\]

where

\[
\chi_0 = \frac{a_1 s^2 v_s}{N \lambda_0 (1 + (1 - \psi_d) v_a \lambda_0)}.
\]

The functional form of \( G \) depends on the binding of the signal molecules to the receptors. Consider, for example, the case of two attractants, and assume that all the binding is noncooperative, and the two attractants \( S_1, S_2 \) competitively bind to the same receptor \( R \) as follows:

\[
\begin{align*}
S_1 + R & \xrightarrow{k_1^+} S_1R, & S_2 + R & \xrightarrow{k_2^+} S_2R.
\end{align*}
\]

Then, according to the law of mass action, we have

\[
\begin{align*}
\frac{dS_1}{dt} &= -k_1^+ S_1 R + k_1^- S_1 R, \\
\frac{dS_1 R}{dt} &= +k_1^+ S_1 R - k_1^- S_1 R, \\
\frac{dS_2}{dt} &= -k_2^+ S_2 R + k_2^- S_2 R, \\
\frac{dS_2 R}{dt} &= +k_2^+ S_2 R - k_2^- S_2 R, \\
\frac{dR}{dt} &= -k_1^+ S_1 R + k_1^- S_1 R - k_2^+ S_2 R + k_2^- S_2 R.
\end{align*}
\]

If we further assume that the total number of receptors \( R_0 \) is conserved, then

\[
R + S_1 R + S_2 R = R_0.
\]

Since the time scale of ligand binding is typically \( \sim O(10^{-2}) \)s, which is small compared to the excitation and adaptation times, we may approximate the number of bound receptors by the quasi-steady-state value,

\[
\begin{align*}
S_1 R &= \frac{R_0 K_2 S_1}{K_1 K_2 + K_2 S_1 + K_1 S_2}, & S_2 R &= \frac{R_0 K_1 S_2}{K_1 K_2 + K_2 S_1 + K_1 S_2},
\end{align*}
\]
and $G$ can be written as

$$G = g(\mathbf{S}_1\mathbf{R} + \mathbf{S}_2\mathbf{R}) = g \left( \frac{R_0(K_2S_1 + K_1S_2)}{K_1K_2 + K_2S_1 + K_1S_2} \right).$$

If the two signals bind to different receptors, then a similar argument leads to the form

$$G = g(\mathbf{S}_1\mathbf{R}_1 + \mathbf{S}_2\mathbf{R}_2) = g \left( \frac{R_{10}S_1}{K_1 + S_1} + \frac{R_{20}S_1}{K_2 + S_2} \right).$$

In *E. coli*, the functioning units of chemoreceptors are observed to be trimers of dimers, and different types of receptors can form heterotrimers in vivo; thus the form of the function of $G$ actually can be even more complicated.

7. **Discussion.** In this paper we developed a new method for deriving macroscopic equations for the evolution of cell density from cell-level descriptions of chemotactic movement in bacterial pattern formation. The method involves solving the infinite $y$-moment equations systematically by applying regular perturbation methods. It allows us to treat more general signal fields and cell-level descriptions than those used earlier [14, 15]. These generalizations include allowing (a) time-dependent signal functions, (b) nonlinear turning frequency $\lambda(y_1)$, and (c) external force fields acting on cells. We also note that although we adopted the cartoon description of excitation and adaptation in this paper, the method proposed can manage autonomous ODE models with polynomial right-hand sides as long as the time scales of intracellular reactions can be separated from the diffusion time scale of cells. Another advantage of the method is that it does not require unnecessary quasi–steady-state assumptions on the internal dynamics for closing the moments. This work is focused on studying run-and-tumble chemotactic movement because it is the most understood biological system. However, the derivation method can also be applied to other systems with minor changes, but the limiting macroscopic equation may be different depending on the details of the specific internal dynamics.

In the derivation of (3.33) we assumed that the signal detected by the cell in one “run” does not change significantly. This assumption is satisfied in most cases, but it may be violated in self-organized aggregates. In this case, using a diffusion time and space scale may not be appropriate, and therefore a chemotaxis equation is not guaranteed to be a good approximation. However, in the numerical examples, we showed that the chemotaxis equation still captures the main dynamics of the cell-based model, although it seems to overpredict the amplitude and sharpness of the aggregates.

To derive macroscopic equations applicable for large signal gradients, a more detailed description of the internal dynamics is needed. The adaptation time $t_a$ can range from a few seconds for small signals to minutes for large signals [35]. To handle the case of a large signal, one must incorporate the dependence of the adaptation time on the signal strength, and this can be done by incorporating the fact that chemoreceptors have multiple methylation sites into the cartoon description used here. When the adaptation time is large the time scale for the intracellular response may be comparable to macroscopic time scales, and different balances of the component processes may arise. To treat such cases new moment closure techniques may be needed, and this may lead to other types of macroscopic equations than the classical chemotaxis equation. Finally, in the cell-based model we assumed that cell density is low enough so that there is no mechanical interaction between cells. However, in some
cases, the cell density can be high, and direct interaction between cells through the fluid, or, more directly, through their flagella, cannot be neglected. Therefore, future investigation on this question is needed; for a list of open problems, please refer to [42].

Appendix A. Numerical algorithm of the cell-based model. In the implementation of the cell-based model, cell motion is simulated by a standard Monte Carlo method in the whole domain, while the equations for extracellular chemicals are solved by an alternating direction method (Crank–Nicolson in one dimension) on a set of rectangular grid points (Figure 7, left). In this appendix, we present the numerical algorithm in a two-dimensional domain with only one chemical—the attractant—included (as in section 4.3). Each cell is described by its position \( (x_1^i, x_2^i) \), internal variables \( (y_1^i, y_2^i) \), direction of movement \( \theta^i \), and age \( T^i \) (the superscript \( i \) is the index of the cell). Concentration of the attractant is described by a discrete function defined on the grid for the finite difference method (Figure 7, left). We denote the time step by \( k \) and the space steps by \( h_1 \) and \( h_2 \). Since two components of the model live in different spaces, two interpolating operators are needed in the algorithm. \( T_{gc} \) is used to evaluate the attractant concentration that a cell senses. For a cell at \( (x_1^i, x_2^i) \), inside the square with vertex indices \( (n-1, m-1) \), \( (n, m-1) \), \( (n-1, m) \), and \( (n, m) \), \( T_{gc}(x_1^i, x_2^i) \) is defined by the bilinear function

\[
T_{gc}(x_1^i, x_2^i) = \frac{A_1}{A} S_{n-1,m-1} + \frac{A_3}{A} S_{n,m-1} + \frac{A_2}{A} S_{n-1,m} + \frac{A_1}{A} S_{n,m},
\]

where \( A = h_1 h_2 \) and \( A_j, j = 1, 2, 3, 4 \) are the area fractions (Figure 7, right). On the other hand, the attractant secreted by cells is interpolated as increments at the grid points by \( T_{cg} \). Suppose during one time step \( k \), a cell staying at \( (x_1^i, x_2^i) \) secretes \( \Delta \) amount of attractant; we then interpolate the increment of the attractant

\[
T_{cg}(x_1^i, x_2^i) = \frac{A_1}{A} \Delta S_{n-1,m-1} + \frac{A_3}{A} \Delta S_{n,m-1} + \frac{A_2}{A} \Delta S_{n-1,m} + \frac{A_1}{A} \Delta S_{n,m},
\]
concentration at the neighboring grid points as follows:

\[
T_{cg}(x^i; p, q) = \begin{cases}
\frac{A_4 \Delta}{A^2}, & (p, q) = (n - 1, m - 1), \\
\frac{A_3 \Delta}{A^2}, & (p, q) = (n, m - 1), \\
\frac{A_2 \Delta}{A^2}, & (p, q) = (n - 1, m), \\
\frac{A_1 \Delta}{A^2}, & (p, q) = (n, m), \\
0 & \text{otherwise}.
\end{cases}
\]

(A.2)

We consider here a periodic boundary condition. The detailed computing procedure is summarized as follows.

**S1. Initialization.**

(a) Initialize the chemical fields.

(b) Initialize the list of swimmer cells. Each cell is put in the domain with random position, moving direction and age. \( y^i \) is set to be 0.

**S2. For time step \( t \) (\( t = 1 \) initially), update the data of each cell.**

(a) Determine the direction of movement \( \theta^i \) by equation (3.34).
   (i) Generate a random number \( r \in U[0, 1]; \)
   (ii) If \( r < 1 - e^{-\lambda^i k} \), update \( \theta^i \) with a new random direction.

(b) \( (x_1^i, x_2^i) \leftarrow (x_1^i, x_2^i)_{t-1} + (sk \cos \theta^i, sk \sin \theta^i) \). Apply the periodic boundary condition to make sure \( (x_1^i, x_2^i) \) are inside the domain.

(c) \( (T^i)_t \leftarrow (T^i)_{t-1} + k \). If \( (T^i)_t \geq \) 2 hours, then divide the cell into two daughter cells. This step is considered only when cell growth is considered.

(d) Update \( (y_1^i, y_2^i) \) by (4.1), (4.2).
   (i) Determine the attractant concentration before the cell moves \( (S^i)_{t-1} \) and after the cell moves \( (S^i)_t \) by using the interpolating operator \( T_{cg} \).
   (ii) Estimate the attractant level during the movement by \( S^i(t) = (S^i)_{t-1} \frac{1}{k} + (S^i)_{t} \frac{k-1}{k} \) and integrate equation (4.1) to get \( (y_2^i)_t \).
   (iii) \( (y_1^i)_t \leftarrow G(S) - (y_2^i)_t \).

**S3. Compute the source term of the attractant \( f^{l-\frac{1}{2}} \) due to the secretion by the cells using the interpolator \( T_{cg} \),

\[
f^{l-\frac{1}{2}} = \sum_i (T_{cg}((x^i)_{t-\frac{1}{2}}, p, q)),
\]

where \( \Delta = \gamma k \).

**S4. Apply the alternating direction implicit method to the equation of the attractant (4.5):

\[
\frac{S^l_{p,q} - S^{l-1}_{p,q}}{k/2} = D_s \frac{S^{l-1/2}_{p+1,q} + S^{l-1/2}_{p-1,q}}{h_x^2} - \frac{S^{l-1}_{p,q+1} + S^{l-1}_{p,q-1}}{h_y^2} - \frac{S^{l-1}_{p,q} + S^{l-1}_{p,q}}{2} + \frac{1}{h_x^2}.
\]

\[
\frac{S^l_{p,q} - S^{l-1/2}_{p,q}}{k/2} = D_s \frac{S^{l-1/2}_{p+1,q} + S^{l-1/2}_{p-1,q}}{h_x^2} - \frac{S^{l-1}_{p,q+1} + S^{l-1}_{p,q-1}}{h_y^2} + \frac{1}{h_x^2}.
\]
For the boundary grid points, use the periodic scheme.

S5. \( l \leftarrow l + 1 \). If \( lk \leq T_0 \), repeat S2–S4; otherwise, return.

**Appendix B. Linear analysis on the stability of the USS of the continuum model.**

Linear analysis of the classical chemotaxis equation system has been done in the literature. For the reader’s convenience, we include it here. Consider the system

\[
\begin{align*}
\frac{\partial n}{\partial t} & = \nabla \cdot (D_n \nabla n - \chi(S)n \nabla S), \\
\frac{\partial S}{\partial t} & = D_s \Delta S + \gamma n - \mu S.
\end{align*}
\]

The USS is \((n, S) = (n_0, S_0)\), where \(n_0\) is the averaged cell density. Without loss of generality, we assume a one-dimensional domain \([0, L]\) with periodic boundary conditions, as in sections 4.1 and 4.2. The analysis can be extended without difficulty to the 2D case of section 4.3.

Let \( u = n - n_0 \), \( v = S - S_0 \) with \( S_0 = \frac{\gamma}{\mu} n_0 \). By linearizing around the USS, we get the system

\[
\begin{align*}
\frac{\partial u}{\partial t} & = D_n \Delta u - \chi(S_0)n_0 \Delta v, \\
\frac{\partial v}{\partial t} & = D_s \Delta v + \gamma u - \mu v.
\end{align*}
\]

Assume

\[
u = \sum_{q \neq 0} \varphi_q(t)e^{i\omega_q x}, \quad v = \sum_{q \neq 0} \psi_q(t)e^{i\omega_q x}
\]

with \( \omega_q = 2q\pi / L \). The system can thus be reduced to

\[
(\varphi_q \ \psi_q) = A_q (\varphi_q \ \psi_q) \text{ with } A_q = \begin{pmatrix} -D_n \omega_q^2 & \chi(S_0)n_0 \omega_q^2 \\ \gamma & -D_s \omega_q^2 - \mu \end{pmatrix}
\]

for any \( q \in \mathbb{Z}, q \neq 0 \). The USS of the nonlinear system is unstable if the linearized system (B.2) has exponentially growing nonhomogeneous modes, which means that there exists a wave number \( q \) such that \( A_q \) has a positive eigenvalue.

Simple calculation leads to

- \( \text{Tr}(A_q) = -(D_n + D_s)\omega_q^2 - \mu < 0 \),
- \( \text{Det}(A_q) = \omega_q^2(D_n D_s \omega_q^2 + \mu D_n - \gamma \chi(S_0)n_0) \), and
- \( \text{Tr}(A_q)^2 - 4\text{Det}(A_q) = [(D_s - D_n)\omega_q^2 + \mu]^2 + 4\gamma \omega_q^2 \chi(S_0)n_0 > 0 \).

Therefore, \( A_q \) is simple with eigenvalues

\[
\lambda_q^\pm = \frac{\text{Tr}(A_q) \pm \sqrt{\text{Tr}(A_q)^2 - 4\text{Det}(A_q)}}{2}.
\]

\( \lambda_q^- \) is always negative and approaches \(-\infty \) as \( n, m \to \infty \), and \( \lambda_q^+ \) can be positive when \( \text{Det}(A_q) = \lambda_q^- \lambda_q^+ < 0 \). Thus, the instability condition of the USS is

\[
\exists q \neq 0, \text{ s.t. } \text{Det}(A_q) < 0 \Leftrightarrow \omega_q^2(D_n D_s \omega_q^2 + \mu D_n - \gamma \chi(S_0)n_0) < 0,
\]
which is equivalent to

\[(B.5) \quad 4\pi^2 D_s + L^2 \left( \mu - \frac{\gamma \chi (\gamma/\mu n_0) n_0}{D_n} \right) < 0.\]

The growth rate of an unstable mode in the linear system is given by \(\lambda^+_q\).

From the instability analysis, we can also see that if the \(q\)th mode is unstable, the lower modes are always unstable. This leads to multiple nonuniform steady states of the nonlinear system (B.1), but only the one with a single high peak is stable.

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