Physical Principles in Biology
Biology 3550
Spring 2025

Lecture 15:

The Gaussian Probability Distribution Function and Introduction to Diffusion

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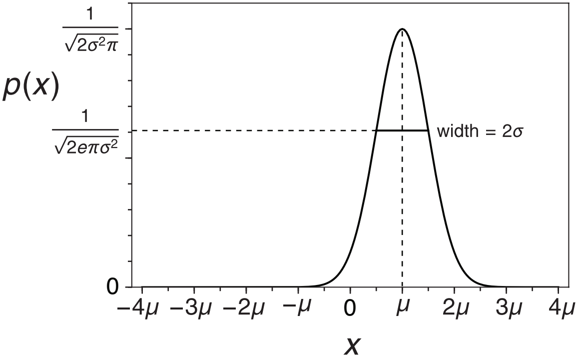
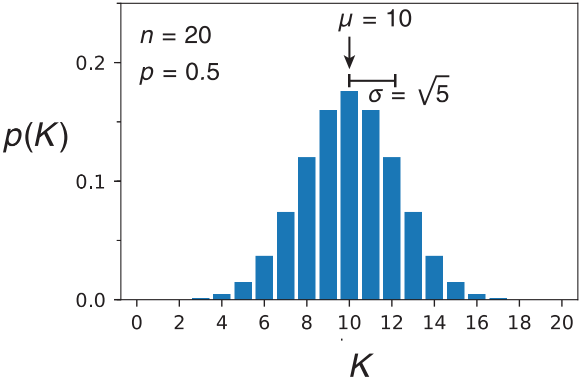
The Gaussian Probability Distribution Function



$$p(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

- Also called the normal probability distribution function.
- Mean $= \mu$
- Variance $= \sigma^2$
- Standard deviation $= \sigma$

Mean and Variance for The Binomial Distribution



- Mean

$$\mu = np_s$$

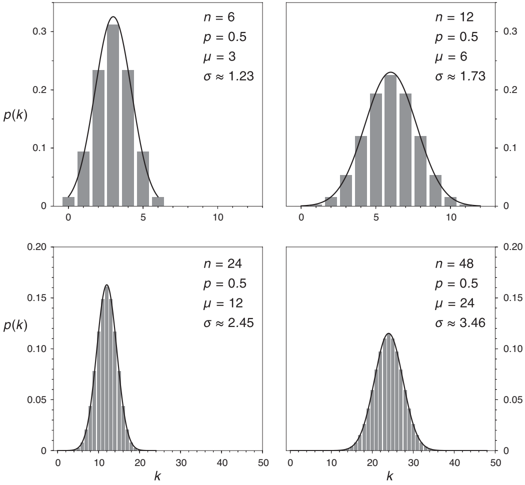
- Variance

$$\sigma^2 = np_s(1 - p_s)$$

- Gaussian probability function to approximate the binomial distribution function with the same mean and variance:

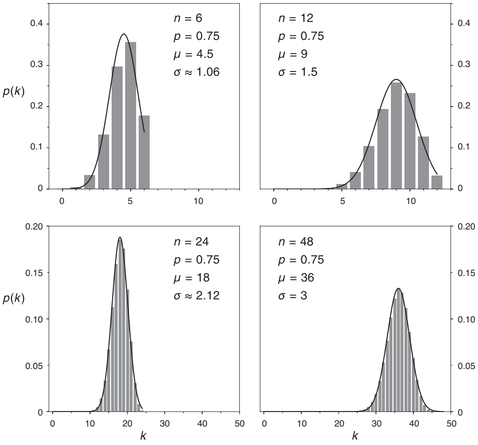
$$p(k) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(k-\mu)^2}{2\sigma^2}} = \frac{1}{\sqrt{2\pi np_s(1 - p_s)}} e^{-\frac{(k-np_s)^2}{2np_s(1-p_s)}}$$

Approximation of Binomial Distributions by Gaussian Distributions



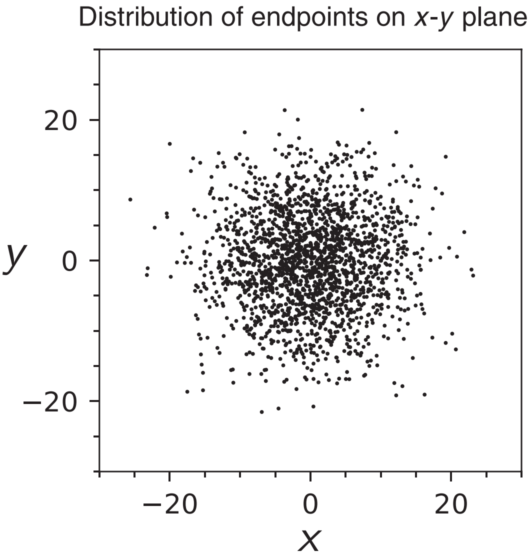
- n doesn't have to be very large for a pretty good approximation!

Approximation of Binomial Distributions by Gaussian Distributions



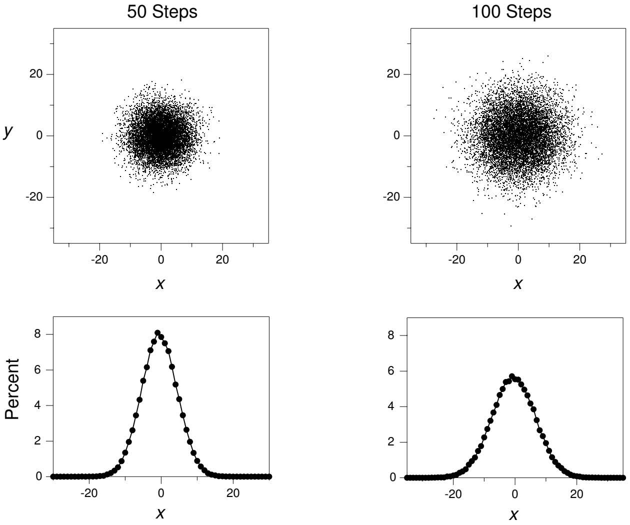
- It doesn't work so well if the binomial distribution is biased, with $p_s \neq 0.5$.
- The Gaussian distribution is always symmetrical, but the binomial distribution only is if $p_s = 0.5$.
- If n is large enough, the Gaussian distribution is a good approximation, even if $p_s \neq 0.5$.

Distribution of End-points for Simulated Two-dimensional Random Walks



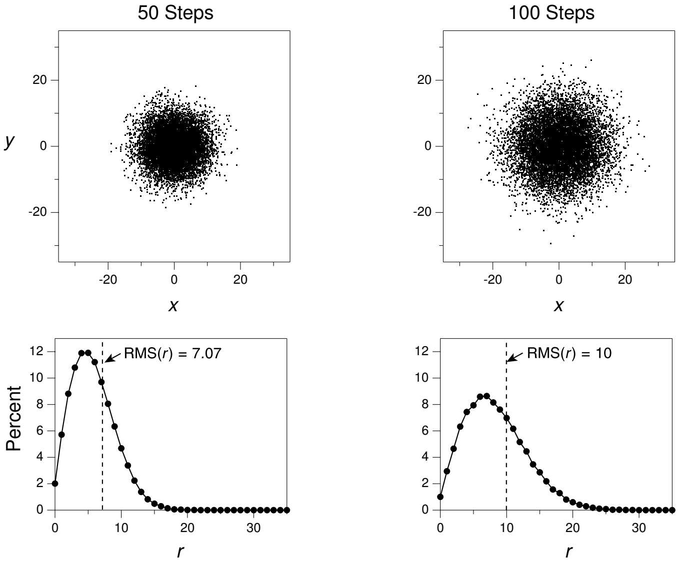
- 2,000 simulated random walks
- 100 steps
- Unbiased random walks: Turns in any direction are equally likely.
- Step length: $l = 1$
- x and y do not approach maximum possible values, $nl = 100$.
- Randomness is lumpy! (Unless N is very large)

Final x-Coordinates for 2-d Random Walks



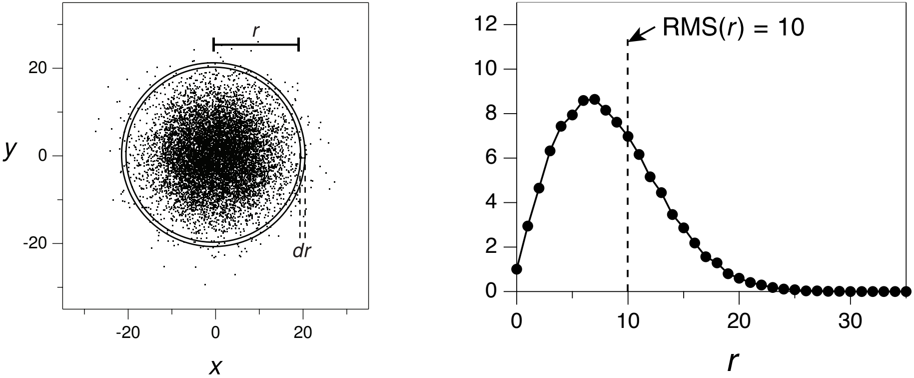
- x_n does not take on discrete values!
- Follows a Gaussian distribution.

Final Distance from Origin for 2-d Random Walks



- Why isn't the peak at $r = 0$?

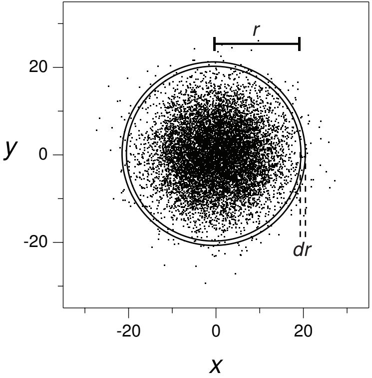
Why Isn't the Peak at $r = 0$



- $p(r)dr =$ probability that the endpoint lies in the annulus (ring) dr thick.

Clicker Question #1

What is the area of the annulus?



A) πr^2

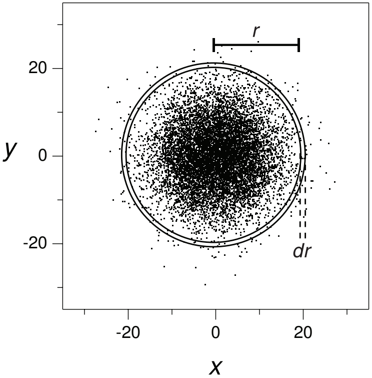
B) πdr^2

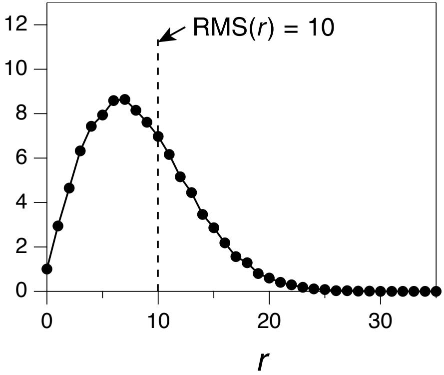
C) $2\pi r$

D) $2\pi dr$

E) $2\pi r dr$

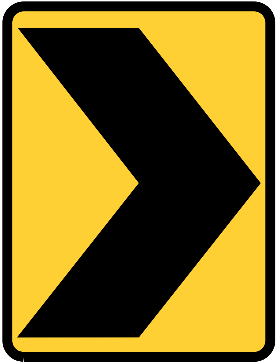
Why isn't the Peak at $r = 0$





- The probability, $p(r)dr$, is proportional to the area of the annulus.
- The area increases with r: $A = 2\pi r dr$.
- The density of endpoints decreases with r.
- The two effects balance at the peak of the distribution.

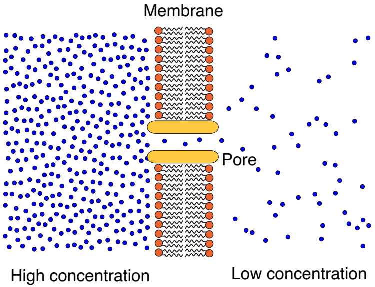
Warning!



Direction Change

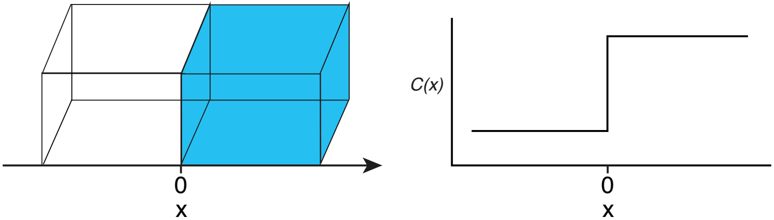
Diffusion

Diffusion of Molecules Across a Cellular Membrane



- How do the concentrations change with time?
- WHY do the concentrations change?
- How fast do the concentrations change?
- How fast do the molecules move?

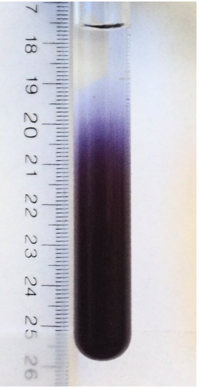
An Idealized Macroscopic Diffusion Experiment



- How will plot of $C(x)$ versus x change with time?
- There's a theory for that! Fick's laws of diffusion

Clicker Question #2

How long has it been since there was a sharp boundary?



A) 10 min

B) 1 hr

C) 12 hr

D) 48 hr

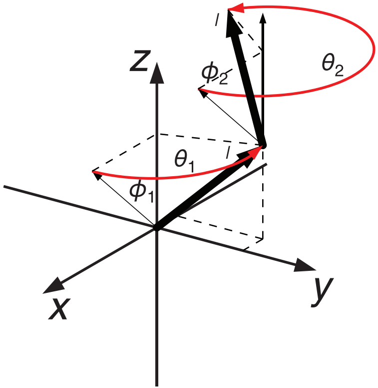
All answers count! (for now)

Adolf Eugen Fick

- 1829-1901
- Physician and physiologist
- Nephew, Adolf Gaston Eugen Fick, invented contact lenses in 1888.

https://en.wikipedia.org/wiki/Adolf_Eugen_Fick Portrait by Anton Klamroth.

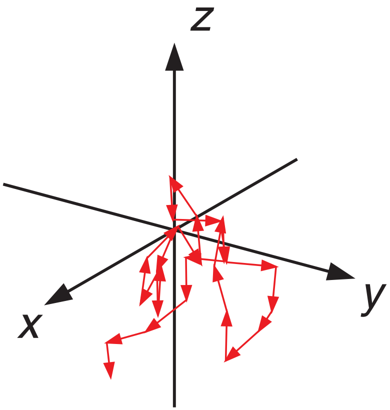
Description of a Three-dimensional Random Walk



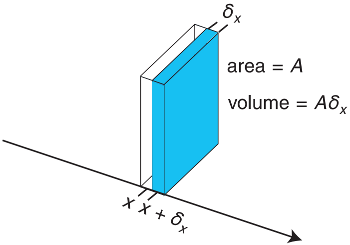
- Each step is defined by a tilt from the local z-axis (ϕ_i) and a rotation around the z-axis (θ_i).
- The end of each step lies on a sphere of radius l.
- $\langle x_n^2 \rangle = \langle y_n^2 \rangle = \langle z_n^2 \rangle = nl^2/3$
- $\langle r^2 \rangle = nl^2$, and $\mathrm{RMS}(r) = \sqrt{n}l$, just like in one and two dimensions.

Diffusion as a Random Walk

- $\langle l_i^2 \rangle$: Mean-square step length in three dimensions
- $\delta_x = \sqrt{\langle l_i^2 \rangle / 3}$: RMS displacement along the x-direction.
- τ: Average time interval between changes in direction
- t: Time interval of interest
- $n = t/\tau$: Average number of steps in time t
- $\langle x_n^2 \rangle = n\delta_x^2 = t\delta_x^2/\tau$

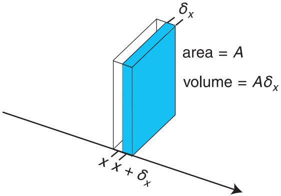


Diffusion Across a Thin Slice of Volume



- Slices are δ_x thick and have cross-sectional area across the x-axis of A
- Volume of each slice is $A\delta_x$
- During time τ, all of the molecules will move (on average) the distance δ_x along the x-axis, to the left or right.
- In a given slice, 1/2 of the molecules will move to the right and half to the left.

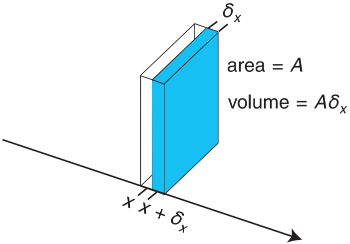
Diffusion Across a Thin Slice of Volume



- N_x = number of molecules starting in the slice centered at x.
- $N_{x+\delta_x}$ = number of molecules starting in the slice centered at $x + \delta_x$
- The net number of molecules moving from slice x to slice $x + \delta_x$, in time τ:

$$dN = \frac{1}{2}N_x - \frac{1}{2}N_{x+\delta_x}$$
$$= -\frac{1}{2}\left(N_{x+\delta_x} - N_x\right)$$

Diffusion Across a Thin Slice of Volume



- Definition: Flux, $J =$ net number of molecules (or moles) moving past a cross section, per unit time, per unit area.

$$J = -\frac{1}{A\tau}\frac{1}{2}\left(N_{x+\delta_x} - N_x\right)$$

Movement is defined in the direction of positive x.

Diffusion Across a Thin Slice of Volume

- Express number of molecules in each slice in terms of the concentrations and volumes of each slice.

$$N_x = C_x \cdot V = C_x A \delta_x$$

$$N_{x+\delta_x} = C_{x+\delta_x} \cdot V = C_{x+\delta_x} A \delta_x$$

- Re-write the flux equation as:

$$\begin{aligned} J &= -\frac{1}{A\tau}\frac{1}{2}\left(N_{x+\delta_x} - N_x\right) \\ &= -\frac{1}{A\tau}\frac{1}{2}\left(C_{x+\delta_x} A\delta_x - C_x A\delta_x\right) \\ &= -\frac{\delta_x}{\tau}\frac{1}{2}\left(C_{x+\delta_x} - C_x\right) \end{aligned}$$

Diffusion Across a Thin Slice of Volume

- Write the concentration difference in terms of a derivative with respect to x:

$$\frac{dC}{dx} = \lim_{\delta_x \to 0} \frac{\left(C_{x+\delta_x} - C_x\right)}{\delta_x}$$

in the limit of small δ_x:

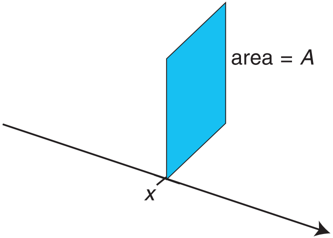
$$\left(C_{x+\delta_x} - C_x\right) = \delta_x \frac{dC}{dx}$$

- Flux equation:

$$J = -\frac{\delta_x}{\tau}\frac{1}{2}\left(C_{x+\delta_x} - C_x\right) = -\frac{\delta_x^2}{2\tau}\frac{dC}{dx}$$

Fick's First Law of Diffusion

$$J = -\frac{\delta_x^2}{2\tau}\frac{dC}{dx}$$



- Symbols:
  - $J =$ flux of molecules per unit area per unit time:
  - $\delta_x =$ RMS step length along the x-direction.
  - $\tau =$ average duration of random steps.
  - $\frac{dC}{dx}$ = derivative of concentration with x, "concentration gradient."
- If concentration increases with x, flux is in the negative x direction.
- Why do molecules "move down the concentration gradient"?