

Statistical Physics and Anomalous Dynamics of Foraging

Rainer Klages

Max Planck Institute for the Physics of Complex Systems, Dresden
Queen Mary University of London, School of Mathematical Sciences

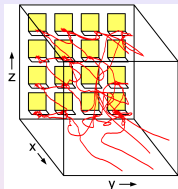
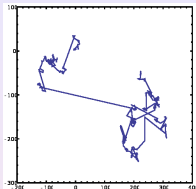
MPIPKS Dresden, Advanced Study Group
22 July 2015



Queen Mary
University of London



Advanced Study Group 2015 on foraging



- **Topic:** Statistical physics and anomalous dynamics of foraging
- **Team:** 1 convenor and 5 team members
- **Duration:** 6 months from July 1st until December 31st, 2015
- **Concept:** bring together a team of experts working on the chosen topic, supported by a vivid visitors programme

Motivation

Main theme:

Can biologically relevant search strategies be identified by mathematical modeling?

Four parts of this talk:

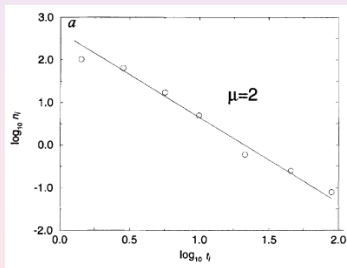
- 1 review the **Lévy flight hypothesis**
- 2 **biological data**: analysis and interpretation
- 3 **own research**: cell migration and foraging bumblebees
- 4 **ASG**: the team and key topics

Lévy flight search patterns of wandering albatrosses

famous paper by **Viswanathan et al.**, *Nature* **381**, 413 (1996):

for **albatrosses** foraging in the South Atlantic the flight times were recorded

the distribution of flight times was fitted with a **Lévy flight model** (power law $\sim t^{-\mu}$)



Lévy flights in a nutshell

Lévy flights have **well-defined mathematical properties**:

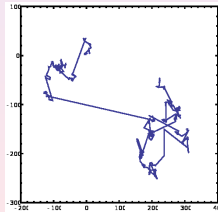
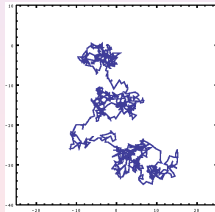
- a **Markovian** stochastic process (*no memory*)
 - with probability distribution function of flight lengths exhibiting **power law tails**, $\rho(l) \sim l^{-1-\alpha}$, $0 < \alpha < 2$;
 - it has **infinite variance**, $\langle l^2 \rangle = \infty$,
 - satisfies a **generalized central limit theorem** (Gnedenko, Kolmogorov, 1949) and
 - is **scale invariant**
- for an outline see, e.g., Shlesinger et al., *Nature* **363**, 31 (1993)
 - for more details: A.V.Chechkin et al., *Introduction to the theory of Lévy flights* in: R. Klages, G.Radons, I.M.Sokolov (Eds.), *Anomalous transport* (Wiley-VCH, 2008)
- nb:** \exists the more physical model of *Lévy walks*; Zaburdaev et al., *RMP* **87**, 483 (2015)

Optimizing the success of random searches

another paper by **Viswanathan et al.**, *Nature* **401**, 911 (1999):

- question posed about “*best statistical strategy to adapt in order to search efficiently for randomly located objects*”
- random walk model leads to **Lévy flight hypothesis**:

Lévy flights provide an optimal search strategy for sparse, randomly distributed, immobile, revisitable targets in unbounded domains



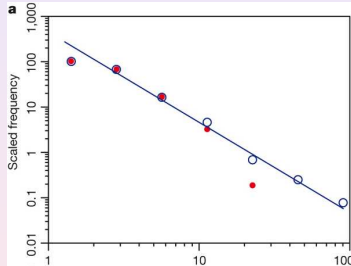
Brownian motion (left) vs. **Lévy flights** (right)

- Lévy flights also obtained for bumblebee and deer data

Revisiting Lévy flight search patterns

Edwards et al., Nature **449**, 1044 (2007):

- Viswanathan et al. results revisited by **correcting old data** (Buchanan, Nature **453**, 714, 2008):

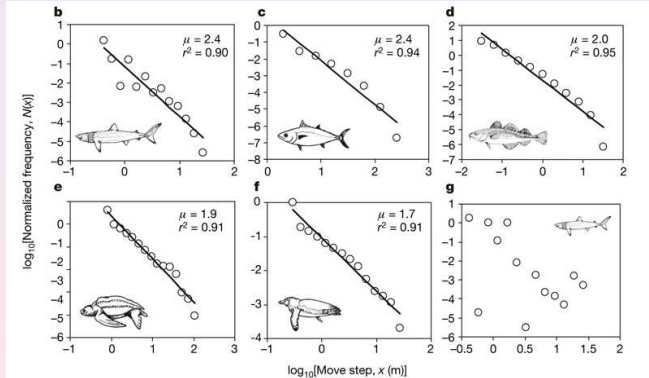


- **no Lévy flights:** new, more extensive data suggests (gamma distributed) stochastic process
- but claim that **truncated Lévy flights** fit yet new data Humphries et al., PNAS **109**, 7169 (2012) (and reply...)

Lévy or not Lévy?

Lévy paradigm: Look for power law tails in pdfs!

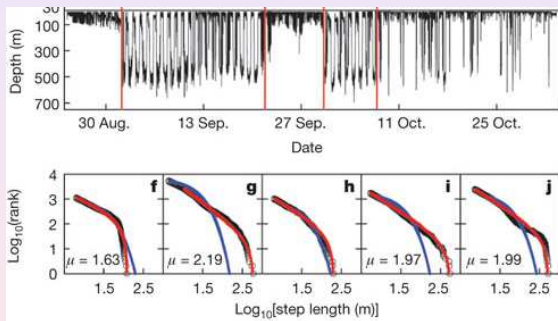
- Sims et al., Nature **451**, 1098 (2008): scaling laws of marine predator search behaviour; $> 10^6$ data points!



- prey distributions also display Lévy-like patterns...

Lévy flights induced by the environment?

- **Humphries et al., Nature 465, 1066 (2010): environmental context** explains Lévy and Brownian movement patterns of marine predators; $> 10^7$ data points!; for blue shark:



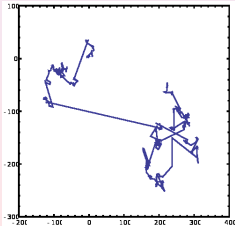
blue: exponential; **red:** truncated power law

- **note:** \exists day-night cycle, cf. oscillations; suggests to fit with two different pdfs (not done)

Optimal searches: adaptive or emergent?

strictly speaking **two different Lévy flight hypotheses:**

- 1 Lévy flights represent an (evolutionary) **adaptive optimal search strategy**
Viswanathan et al. (1999)
the 'conventional' Lévy flight hypothesis



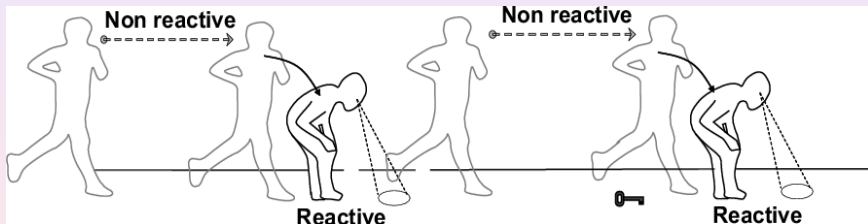
- 2 Lévy flights **emerge** from the **interaction with a scale-free food source distribution**
Viswanathan et al. (1996)
more recent reasoning



An alternative to Lévy flight search strategies

Bénichou et al., Rev. Mod. Phys. **83**, 81 (2011):

- for *non-revisitable targets* **intermittent search strategies** minimize the search time



- popular account of this work in Shlesinger, Nature **443**, 281 (2006): “How to hunt a submarine?”; cf. also protein binding on DNA

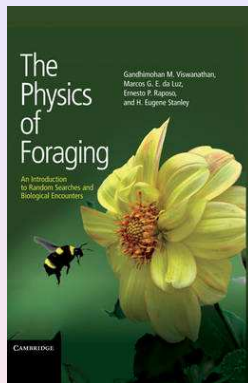
In search of a mathematical foraging theory

Summary:

- two different Lévy flight **hypothesis**:
adaptive and **emergent**
- scale-free Lévy flight **paradigm**
- problems with the **data analysis**
- **intermittent** search strategies as alternatives

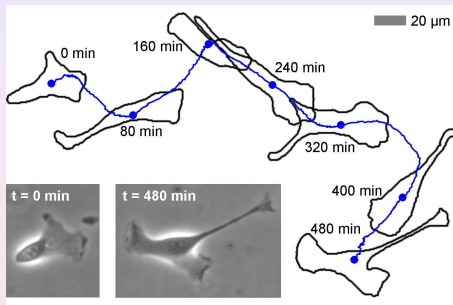
⇒ **ongoing discussions**:

- spider monkeys: Ramos-Fernandez et al., Beh. Ecol. Sociobiol. (2004)
- mussels: de Jager et al., Science (2011)
- ...



Own work: Lévy motion of migrating cells?

single biological (MDCK-F) cell crawling on a substrate:

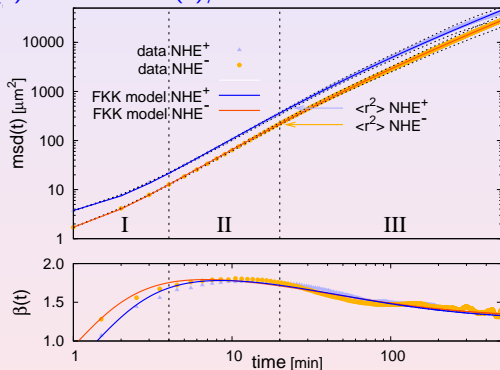


Dieterich, RK, Preuss, Schwab, PNAS **105**, 459 (2008)

two types: wildtype (NHE+) and NHE-deficient (NHE-)

Experimental results I: mean square displacement

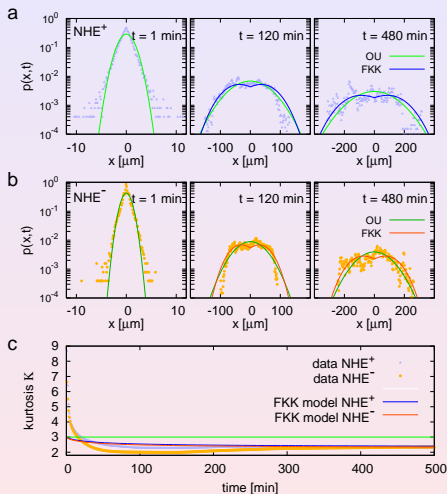
- $msd(t) := \langle [\mathbf{x}(t) - \mathbf{x}(0)]^2 \rangle \sim t^\beta$ and time dependent exponent $\beta(t) = d \ln msd(t) / d \ln t$



- **different dynamics on different time scales** with **superdiffusion** for long times; *not* scale-free!
(*solid lines*: (Bayes) fits from our model)

Experimental results II: position distribution function

- **green lines:** results for Brownian motion
- *other solid lines:* fits from our model; parameter values as before

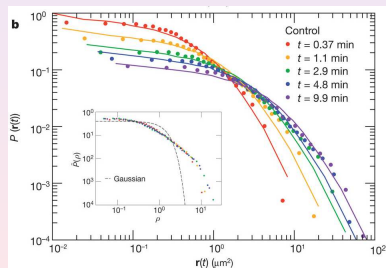
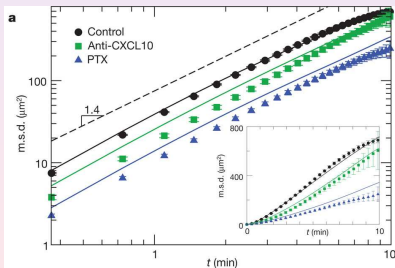


- **non-Lévy distributions** with **different dynamics on different time scales**

Generalized Lévy walks for migrating T cells

T.H. Harris et al., Nature **486**, 545 (2012):

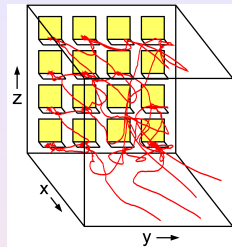
- **T cell motility** described by a **generalized Lévy walk** (Zumofen, Klafter, 1995); claim: **more efficient** than Brownian motion
- **mean square displacement** (for 3 different cell types) and **position distribution function**:



- **microscopic justification** of the model?
- **pdf not Lévy**: how does the result fit to the Lévy hypothesis?



Foraging bumblebees

- tracking of **bumblebee flights** in the lab
- foraging in an artificial carpet of **flowers with or without spiders**



note: no test of the Lévy hypothesis but work inspired by the ‘paradigm’

main result of data analysis and stochastic modeling:
no change in the **velocity pdf** under predation thread; only
change in the **velocity autocorrelation function**

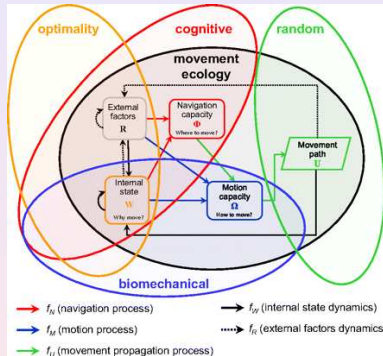
F.Lenz, T.Ings, A.V.Chechkin, L.Chittka, R.K., Phys. Rev. Lett.
108, 098103 (2012)  

Summary

- Be careful with **(power law) paradigms** for data analysis:
'... the better fit of the complex model ... trades off with the elegance and clarity of the simpler model.' (?)
de Jager et al., Science (2012)
- **Other quantities** can contain **crucial information** about interactions between forager and environment (e.g., correlation functions)
- **Palyulin, Checkkin, Metzler, PNAS (2014):**
'The main message from this study is that Lévy flight search and its optimization is sensitive to the exact conditions.'

Perspective

more general approach by the **Movement Ecology Paradigm**:



Nathan et al., PNAS **105**, 19052 (2008)

mathematically, this suggests a **state space approach**

$$\mathbf{u}_{t+1} = F(\Omega, \Phi, \mathbf{r}_t, \mathbf{w}_t, \mathbf{u}_t)$$

for the location \mathbf{u}_t of an organism at time t .

The ASG team



- **experiments on foraging and data analysis:**
 - Frederic Bartumeus (Blanes, Spain)
 - Jon Pitchford (York, UK)
- **statistical physics applied to foraging:**
 - Denis Boyer (UNAM, Mexico)
 - Luca Giuggioli (Bristol, UK)
- **statistical physics and anomalous dynamics applied to biology:**
 - Aleksei Chechkin (Kharkov, Ukraine)
 - RK (London, UK)

Key topics and activities

- 1 Critically assess the **Lévy hypothesis**.
 - 2 Test **other types of anomalous stochastic dynamics** for modeling foraging.
 - 3 How to define **optimality** for foraging?
 - 4 Assess the influence of **external environmental constraints** on foraging.
 - 5 Assess the influence of **internal conditions** of a forager on foraging.
 - 6 Study **collective foraging**.
- **informal focus workshop 9-10 September 2015**
 - **check out the ASG webpage:**
http://www.mpipks-dresden.mpg.de/~asg_2015